

Semiannual Report | 31 December 2024

Vanguard Funds plc

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

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Tracking Error

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

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

The Realised Tracking Error excludes adjustments for swing pricing.

For the period ended 31 December 2024, the following tracking error disclosed for each Fund is in the same currency as the Fund’s base currency:

| Fund | Tracking Error | | Explanation for Divergence |
|---|-----------------|--------------|---|
| | Anticipated (%) | Realised (%) | |
| Equity | | | |
| Vanguard ESG Developed Asia Pacific All Cap UCITS ETF USD Accumulating ¹ | 0.500 | 0.373 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard ESG Developed Europe All Cap UCITS ETF EUR Accumulating ¹ | 0.300 | 0.129 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard ESG Emerging Markets All Cap UCITS ETF USD Accumulating ¹ | 0.500 | 0.368 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard ESG Global All Cap UCITS ETF USD Accumulating ¹ | 0.200 | 0.087 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard ESG North America All Cap UCITS ETF USD Accumulating ¹ | 0.200 | 0.031 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE 100 UCITS ETF GBP Accumulating ² | 0.200 | 0.067 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE 250 UCITS ETF GBP Accumulating ² | 0.200 | 0.069 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE All-World UCITS ETF USD Accumulating ¹ | 0.300 | 0.101 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE All-World High Dividend Yield UCITS ETF USD Accumulating ¹ | 0.300 | 0.209 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF USD Accumulating ² | 0.300 | 0.103 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE Developed Europe UCITS ETF EUR Accumulating ² | 0.300 | 0.134 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE Developed Europe ex UK UCITS ETF EUR Accumulating ² | 0.300 | 0.175 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE Developed World UCITS ETF USD Accumulating ¹ | 0.200 | 0.052 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE Emerging Markets UCITS ETF USD Accumulating ¹ | 0.500 | 0.819 | The difference in tracking error is due to a timing difference between when the fund and the index priced the Russian equities at zero, and a divestment of Russian securities. |
| Vanguard FTSE Japan UCITS ETF USD Accumulating ² | 0.500 | 0.470 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard FTSE North America UCITS ETF USD Accumulating ¹ | 0.200 | 0.033 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard Germany All Cap UCITS ETF EUR Distributing ² | 0.400 | 0.262 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard S&P 500 UCITS ETF USD Accumulating ² | 0.200 | 0.023 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |

| Fund | Tracking Error | | Explanation for Divergence |
|---|-----------------|--------------|--|
| | Anticipated (%) | Realised (%) | |
| Fixed Income | | | |
| Vanguard ESG EUR Corporate Bond UCITS ETF EUR Accumulating ¹ | 0.200 | 0.043 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard ESG Global Corporate Bond UCITS ETF USD-Hedged Accumulating ¹ | 0.300 | 0.143 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard ESG USD Corporate Bond UCITS ETF USD Accumulating ¹ | 0.500 | 0.247 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard EUR Corporate Bond UCITS ETF EUR Accumulating ¹ | 0.300 | 0.058 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard EUR Eurozone Government Bond UCITS ETF EUR Accumulating ¹ | 0.300 | 0.069 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard Global Aggregate Bond UCITS ETF USD-Hedged Accumulating ¹ | 0.300 | 0.131 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard U.K. Gilt UCITS ETF GBP Accumulating ¹ | 0.400 | 0.050 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF USD Accumulating ¹ | 0.200 | 0.040 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard USD Corporate 1–3 Year Bond UCITS ETF USD Accumulating ¹ | 0.300 | 0.100 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard USD Corporate Bond UCITS ETF USD Accumulating ¹ | 0.500 | 0.238 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard USD Emerging Markets Government Bond UCITS ETF USD Accumulating ¹ | 0.500 | 0.423 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |
| Vanguard USD Treasury Bond UCITS ETF USD Accumulating ¹ | 0.400 | 0.191 | The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error. |

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

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

Company Financial Statements for Vanguard Funds plc

Company Statement of Assets and Liabilities

| | Note | Total US Dollars (\$) As at 31 December 2024 | Total US Dollars (\$) As at 30 June 2024 |
|---|------|---|---|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 164,043,339,261 | 142,124,415,881 |
| Financial Derivative Instruments | 17 | 80,600,119 | 43,780,396 |
| Cash | | 854,424,724 | 1,264,072,800 |
| Unrealised Appreciation on Spot Currency Contracts | | 1,126 | 58,660 |
| Receivables: | | | |
| Interest and Dividends | | 382,556,054 | 349,571,322 |
| Capital Shares Issued | | 124,608,965 | 167,878,203 |
| Investments Sold | | 1,204,853,719 | 1,598,515,208 |
| Margin Cash Due from Broker | | 59,046,132 | 44,400,942 |
| Cash Collateral | | 2,449,951 | 2,666,898 |
| Other Receivables | | — | 181 |
| Total Current Assets | | 166,751,880,051 | 145,595,360,491 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 1,925,308 | — |
| Financial Derivative Instruments | 17 | 197,258,188 | 240,564,633 |
| Bank Overdraft | | 69,008 | 9,720,487 |
| Unrealised Depreciation on Spot Currency Contracts | | 343,710 | 180 |
| Payables and Other Liabilities: | | | |
| Interest | | 10,732 | 3,016 |
| Capital Shares Redeemed | | 57,797,028 | 726,215,838 |
| Investments Purchased | | 1,252,256,619 | 1,174,300,714 |
| Management Fees Payable | 12 | 18,195,363 | 13,548,631 |
| Margin Cash Due to Broker | | 796 | 43,437 |
| Deferred Capital Gains Tax | 5 | 67,832,930 | 68,462,542 |
| Total Current Liabilities | | 1,595,689,682 | 2,232,859,478 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 165,156,190,369 | 143,362,501,013 |

On behalf of the Board of Directors of the Company,

Lisa Harlow

Jonathan Clebourne

25 February 2025

Company Statement of Operations

| | Note | Total US Dollars (\$) Six Months Ended 31 December 2024 | Total US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 567,995,463 | 345,878,098 |
| Dividend Income | | 1,153,070,167 | 928,348,702 |
| Securities Lending Income | | 5,833,772 | 4,892,701 |
| Other Income | | 630,624 | 750,490 |
| Net Gain on Financial Instruments | | 6,103,226,690 | 6,579,461,606 |
| Total Investment Income | | 7,830,756,716 | 7,859,331,597 |
| Expenses | | | |
| Management Fees | 12 | 99,874,946 | 66,666,813 |
| Transaction Fees and Commissions | | 10,336,707 | 5,364,375 |
| Other Expenses | | 17,816 | 74,068 |
| Total Expenses | | 110,229,469 | 72,105,256 |
| Finance Costs | | | |
| Interest Expense | | 242,241 | 86,000 |
| Distributions | 6 | 798,208,531 | 695,193,499 |
| Total Finance Costs | | 798,450,772 | 695,279,499 |
| Net Investment Income After Finance Costs | | 6,922,076,475 | 7,091,946,842 |
| Taxation | 5 | (126,570,025) | (124,407,094) |
| Net Increase in Net Assets | | 6,795,506,450 | 6,967,539,748 |

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

Company Statement of Changes in Net Assets

| | Total US Dollars (\$) Six Months Ended 31 December 2024 | Total US Dollars (\$) Six Months Ended 31 December 2023 |
|--|--|--|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 6,795,506,450 | 6,967,539,748 |
| Capital Transactions | | |
| Subscriptions | 32,529,991,478 | 18,830,970,609 |
| Redemptions | (16,869,053,562) | (8,041,233,859) |
| Total Capital Transactions | 15,660,937,916 | 10,789,736,750 |
| Total Increase for the Period | 22,456,444,366 | 17,757,276,498 |
| Net Assets | | |
| Beginning of Period | 143,362,501,013 | 103,408,950,119 |
| Foreign Exchange Translation Adjustment ¹ | (662,755,010) | 195,884,275 |
| End of Period | 165,156,190,369 | 121,362,110,892 |

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

| | Daily exchange rate as at 31 December 2024 | Daily exchange rate as at 30 June 2024 | Average rate for the period ended 31 December 2024 | Average rate for the period ended 31 December 2023 |
|---------------------|--|--|--|--|
| EUR-based sub-funds | 1.0355 | 1.0718 | 1.0826 | 1.0821 |
| GBP-based sub-funds | 1.2524 | 1.2641 | 1.2908 | 1.2539 |

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

² The exchange rates are rounded to four decimal places for financial statements disclosure purposes. The accompanying notes form an integral part of the financial statements.

Vanguard LifeStrategy 20% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks and bonds finished the period higher despite headwinds in October and December.
- In this environment, Vanguard LifeStrategy 20% Equity UCITS ETF returned 3.42% for both share classes for the six-month period, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in euros.

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| EUR Accumulating | 3.42% | -0.56% |
| EUR Distributing | 3.42% | -0.56% |

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

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

¹ Since-inception returns: 8 December 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost EUR (€) | | Shares | Proceeds EUR (€) |
|--|---------|-----------------|--|--------|---------------------|
| Purchases | | | Sales | | |
| Vanguard USD Treasury Bond UCITS ETF | 102,975 | 2,585,921 | Vanguard FTSE All-World UCITS ETF | 7,824 | 1,033,818 |
| Vanguard Global Aggregate Bond UCITS ETF | 104,697 | 2,428,551 | Vanguard USD Corporate Bond UCITS ETF | 8,056 | 430,055 |
| Vanguard USD Corporate Bond UCITS ETF | 42,660 | 2,290,766 | Vanguard USD Treasury Bond UCITS ETF | 15,630 | 392,515 |
| Vanguard FTSE All-World UCITS ETF | 13,894 | 1,696,420 | Vanguard Global Aggregate Bond UCITS ETF | 14,550 | 336,829 |
| Vanguard EUR Eurozone Government Bond UCITS ETF | 69,891 | 1,644,536 | Vanguard EUR Eurozone Government Bond UCITS ETF | 6,658 | 158,009 |
| Vanguard EUR Corporate Bond UCITS ETF | 11,503 | 584,554 | Vanguard EUR Corporate Bond UCITS ETF | 1,100 | 56,358 |
| Vanguard U.K. Gilt UCITS ETF | 23,620 | 486,991 | Vanguard U.K. Gilt UCITS ETF | 1,304 | 26,391 |
| Vanguard FTSE Developed World UCITS ETF | 422 | 41,593 | Vanguard FTSE Developed World UCITS ETF | 64 | 6,585 |
| Vanguard FTSE Emerging Markets UCITS ETF | 78 | 4,496 | Vanguard FTSE Emerging Markets UCITS ETF | 12 | 712 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|---------------------|-----------------------|--------------------------|
| Investment Funds 99.90% (30 June 2024: 99.92%) | | | |
| Collective Investment Schemes 99.90% (30 June 2024: 99.92%) | | | |
| Equity Collective Investment Schemes 20.10% (30 June 2024: 20.51%) | | | |
| Vanguard FTSE All-World UCITS ETF | 109,734 | 14,671,123 | 19.21% |
| Vanguard FTSE Developed World UCITS ETF | 5,582 | 591,323 | 0.77% |
| Vanguard FTSE Emerging Markets UCITS ETF | 1,465 | 88,896 | 0.12% |
| | | 15,351,342 | 20.10% |
| Fixed Income Collective Investment Schemes 79.80% (30 June 2024: 79.41%) | | | |
| Vanguard EUR Corporate Bond UCITS ETF | 85,879 | 4,428,832 | 5.80% |
| Vanguard EUR Eurozone Government Bond UCITS ETF | 519,124 | 12,358,837 | 16.18% |
| Vanguard Global Aggregate Bond UCITS ETF | 636,184 | 14,682,745 | 19.23% |
| Vanguard U.K. Gilt UCITS ETF | 102,142 | 2,040,133 | 2.67% |
| Vanguard USD Corporate Bond UCITS ETF | 240,910 | 12,757,341 | 16.71% |
| Vanguard USD Treasury Bond UCITS ETF | 596,267 | 14,672,939 | 19.21% |
| | | 60,940,827 | 79.80% |
| Total Collective Investment Schemes | | 76,292,169 | 99.90% |
| Total Investment Funds | | 76,292,169 | 99.90% |
| Total Investments | | 76,292,169 | 99.90% |
| Other Assets and Liabilities | | 78,923 | 0.10% |
| Net Assets | | 76,371,092 | 100.00% |

| Analysis of Total Assets | | EUR (€) | % of Total Assets |
|--------------------------|---|-------------------|----------------------|
| (a) | Transferable securities admitted to an official stock exchange listing | 76,292,169 | 99.89% |
| (b) | Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) | Total Over-the-counter ("OTC") Financial Derivative Instruments | — | 0.00% |
| (f) | Other Assets | 87,110 | 0.11% |
| Total Assets | | 76,379,279 | 100.00% |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Investment Funds | 17 | 76,292,169 | 64,646,213 |
| Cash | | 87,110 | 60,723 |
| Receivables: | | | |
| Capital Shares Issued | | — | 236,034 |
| Investments Sold | | — | 236,354 |
| Total Current Assets | | 76,379,279 | 65,179,324 |
| Current Liabilities | | | |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 236,267 |
| Investments Purchased | | — | 236,118 |
| Management Fees Payable | 12 | 8,187 | 5,934 |
| Total Current Liabilities | | 8,187 | 478,319 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 76,371,092 | 64,701,005 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating | | | |
| Net Assets | €66,884,456 | €56,809,770 | €44,380,368 |
| Number of Shares Outstanding | 2,737,301 | 2,404,465 | 1,981,844 |
| Net Asset Value Per Share¹ | €24.43 | €23.63 | €22.39 |
| EUR Distributing | | | |
| Net Assets | €9,486,636 | €7,891,235 | €9,923,240 |
| Number of Shares Outstanding | 428,757 | 362,803 | 467,008 |
| Net Asset Value Per Share¹ | €22.13 | €21.75 | €21.25 |

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

Statement of Operations

| | | EUR (€) | EUR (€) |
|--|------|--------------------------------------|--------------------------------------|
| | Note | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Investment Income/(Loss) | | | |
| Interest Income | | 1,726 | 794 |
| Income from Collective Investment Schemes in Lieu of Distributions | | 1,300,443 | 843,395 |
| Net Gain on Financial Instruments | | 1,022,257 | 1,337,187 |
| Total Investment Income | | 2,324,426 | 2,181,376 |
| Expenses | | | |
| Management Fees | 12 | 44,640 | 33,012 |
| Transaction Fees and Commissions | | 632 | 173 |
| Total Expenses | | 45,272 | 33,185 |
| Finance Costs | | | |
| Interest Expense | | 402 | 107 |
| Distributions | 6 | 158,797 | 134,746 |
| Total Finance Costs | | 159,199 | 134,853 |
| Net Investment Income After Finance Costs | | 2,119,955 | 2,013,338 |
| Net Increase in Net Assets | | 2,119,955 | 2,013,338 |

Statement of Changes in Net Assets

| | EUR (€) | EUR (€) |
|--|--------------------------------------|--------------------------------------|
| | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 2,119,955 | 2,013,338 |
| Capital Transactions | | |
| Subscriptions | 12,546,344 | 3,832,122 |
| Redemptions | (2,996,212) | (2,058,232) |
| Total Capital Transactions | 9,550,132 | 1,773,890 |
| Total Increase for the Period | 11,670,087 | 3,787,228 |
| Net Assets | | |
| Beginning of Period | 64,701,005 | 54,303,608 |
| End of Period | 76,371,092 | 58,090,836 |

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

Vanguard LifeStrategy 40% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks and bonds finished the period higher despite headwinds in October and December.
- In this environment, Vanguard LifeStrategy 40% Equity UCITS ETF returned 4.85% for both share classes for the six-month period, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in euros.

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| EUR Accumulating | 4.85% | 2.81% |
| EUR Distributing | 4.85% | 2.81% |

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

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

¹ Since-inception returns: 8 December 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost EUR (€) | | Shares | Proceeds EUR (€) |
|---|---------|-----------------|---|--------|---------------------|
| Purchases | | | Sales | | |
| Vanguard Global Aggregate Bond UCITS ETF | 284,785 | 6,628,742 | Vanguard Global Aggregate Bond UCITS ETF | 36,152 | 837,360 |
| Vanguard USD Treasury Bond UCITS ETF | 245,312 | 6,153,225 | Vanguard USD Treasury Bond UCITS ETF | 27,752 | 699,475 |
| Vanguard FTSE Developed World UCITS ETF | 42,720 | 4,105,894 | Vanguard FTSE All-World UCITS ETF | 5,000 | 655,938 |
| Vanguard FTSE All-World UCITS ETF | 33,228 | 4,051,418 | Vanguard FTSE Developed World UCITS ETF | 6,000 | 621,199 |
| Vanguard USD Corporate Bond UCITS ETF | 70,825 | 3,815,826 | Vanguard USD Corporate Bond UCITS ETF | 11,008 | 587,884 |
| Vanguard EUR Eurozone Government Bond UCITS ETF | 120,435 | 2,850,767 | Vanguard EUR Eurozone Government Bond UCITS ETF | 11,020 | 258,902 |
| Vanguard EUR Corporate Bond UCITS ETF | 20,335 | 1,034,036 | | | |
| Vanguard U.K. Gilt UCITS ETF | 41,302 | 848,821 | | | |
| Vanguard FTSE Emerging Markets UCITS ETF | 6,018 | 344,491 | | | |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|---------------------|-----------------------|--------------------------|
| Investment Funds 100.02% (30 June 2024: 100.00%) | | | |
| Collective Investment Schemes 100.02% (30 June 2024: 100.00%) | | | |
| Equity Collective Investment Schemes 39.83% (30 June 2024: 40.14%) | | | |
| Vanguard FTSE All-World UCITS ETF | 225,660 | 30,170,099 | 19.17% |
| Vanguard FTSE Developed World UCITS ETF | 276,327 | 29,272,409 | 18.60% |
| Vanguard FTSE Emerging Markets UCITS ETF | 53,551 | 3,249,473 | 2.06% |
| | | 62,691,981 | 39.83% |
| Fixed Income Collective Investment Schemes 60.19% (30 June 2024: 59.86%) | | | |
| Vanguard EUR Corporate Bond UCITS ETF | 108,761 | 5,608,870 | 3.56% |
| Vanguard EUR Eurozone Government Bond UCITS ETF | 660,261 | 15,718,900 | 9.99% |
| Vanguard Global Aggregate Bond UCITS ETF | 1,313,299 | 30,310,153 | 19.25% |
| Vanguard U.K. Gilt UCITS ETF | 132,530 | 2,647,088 | 1.68% |
| Vanguard USD Corporate Bond UCITS ETF | 308,413 | 16,331,949 | 10.37% |
| Vanguard USD Treasury Bond UCITS ETF | 981,101 | 24,142,933 | 15.34% |
| | | 94,759,893 | 60.19% |
| Total Collective Investment Schemes | | 157,451,874 | 100.02% |
| Total Investment Funds | | 157,451,874 | 100.02% |
| Total Investments | | 157,451,874 | 100.02% |
| Other Assets and Liabilities | | (29,232) | (0.02%) |
| Net Assets | | 157,422,642 | 100.00% |

| Analysis of Total Assets | | EUR (€) | % of Total Assets |
|--------------------------|---|--------------------|----------------------|
| (a) | Transferable securities admitted to an official stock exchange listing | 157,451,874 | 99.63% |
| (b) | Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | — | 0.00% |
| (f) | Other Assets | 577,834 | 0.37% |
| Total Assets | | 158,029,708 | 100.00% |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Investment Funds | 17 | 157,451,874 | 124,621,233 |
| Cash | | 577,640 | 205,261 |
| Unrealised Appreciation on Spot Currency Contracts | | 37 | 366 |
| Receivables: | | | |
| Capital Shares Issued | | 157 | 317,290 |
| Investments Sold | | — | 761,540 |
| Total Current Assets | | 158,029,708 | 125,905,690 |
| Current Liabilities | | | |
| Bank Overdraft | | — | 33 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 49,233 |
| Investments Purchased | | 590,964 | 1,226,413 |
| Management Fees Payable | 12 | 16,102 | 11,015 |
| Total Current Liabilities | | 607,066 | 1,286,694 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 157,422,642 | 124,618,996 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating | | | |
| Net Assets | €130,845,910 | €107,197,371 | €96,952,811 |
| Number of Shares Outstanding | 4,676,527 | 4,017,165 | 3,968,478 |
| Net Asset Value Per Share¹ | €27.98 | €26.68 | €24.43 |
| EUR Distributing | | | |
| Net Assets | €26,576,732 | €17,421,625 | €19,640,435 |
| Number of Shares Outstanding | 1,044,124 | 707,609 | 847,945 |
| Net Asset Value Per Share¹ | €25.45 | €24.62 | €23.16 |

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

Statement of Operations

| | | EUR (€) Six Months Ended 31 December 2024 | EUR (€) Six Months Ended 31 December 2023 |
|--|------|---|---|
| | Note | | |
| Investment Income/(Loss) | | | |
| Interest Income | | 5,353 | 4,619 |
| Income from Collective Investment Schemes in Lieu of Distributions | | 2,256,526 | 1,580,557 |
| Net Gain on Financial Instruments | | 4,397,007 | 3,280,038 |
| Total Investment Income | | 6,658,886 | 4,865,214 |
| Expenses | | | |
| Management Fees | 12 | 84,936 | 68,408 |
| Transaction Fees and Commissions | | 2,600 | 3,084 |
| Total Expenses | | 87,536 | 71,492 |
| Finance Costs | | | |
| Interest Expense | | 360 | 68 |
| Distributions | 6 | 371,742 | 250,859 |
| Total Finance Costs | | 372,102 | 250,927 |
| Net Investment Income After Finance Costs | | 6,199,248 | 4,542,795 |
| Net Increase in Net Assets | | 6,199,248 | 4,542,795 |

Statement of Changes in Net Assets

| | | EUR (€) Six Months Ended 31 December 2024 | EUR (€) Six Months Ended 31 December 2023 |
|--|--|---|---|
| Increase/(Decrease) in Net Assets | | | |
| Net Increase in Net Assets From Operations | | 6,199,248 | 4,542,795 |
| Capital Transactions | | | |
| Subscriptions | | 31,460,077 | 15,409,760 |
| Redemptions | | (4,855,679) | (14,496,055) |
| Total Capital Transactions | | 26,604,398 | 913,705 |
| Total Increase for the Period | | 32,803,646 | 5,456,500 |
| Net Assets | | | |
| Beginning of Period | | 124,618,996 | 116,593,246 |
| End of Period | | 157,422,642 | 122,049,746 |

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

Vanguard LifeStrategy 60% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks and bonds finished the period higher despite headwinds in October and December.
- In this environment, Vanguard LifeStrategy 60% Equity UCITS ETF returned 6.31% for both share classes for the six-month period, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in euros.

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| EUR Accumulating | 6.31% | 6.25% |
| EUR Distributing | 6.31% | 6.25% |

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

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

¹ Since-inception returns: 8 December 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost EUR (€) | | Shares | Proceeds EUR (€) |
|---|-----------|-----------------|---|---------|---------------------|
| Purchases | | | Sales | | |
| Vanguard Global Aggregate Bond UCITS ETF | 1,112,019 | 25,843,645 | Vanguard Global Aggregate Bond UCITS ETF | 225,450 | 5,213,669 |
| Vanguard FTSE All-World UCITS ETF | 112,793 | 14,227,038 | Vanguard FTSE Developed World UCITS ETF | 3,570 | 349,210 |
| Vanguard FTSE Developed World UCITS ETF | 132,479 | 13,204,511 | Vanguard FTSE All-World UCITS ETF | 2,820 | 349,006 |
| Vanguard USD Treasury Bond UCITS ETF | 407,256 | 10,154,920 | Vanguard FTSE North America UCITS ETF | 1,830 | 230,645 |
| Vanguard FTSE North America UCITS ETF | 74,913 | 9,699,376 | Vanguard USD Treasury Bond UCITS ETF | 9,256 | 229,534 |
| Vanguard USD Corporate Bond UCITS ETF | 109,179 | 5,853,317 | Vanguard USD Corporate Bond UCITS ETF | 3,014 | 159,482 |
| Vanguard EUR Eurozone Government Bond UCITS ETF | 225,667 | 5,335,090 | Vanguard EUR Eurozone Government Bond UCITS ETF | 6,762 | 156,994 |
| Vanguard FTSE Emerging Markets UCITS ETF | 53,280 | 3,129,633 | Vanguard FTSE Emerging Markets UCITS ETF | 1,692 | 98,378 |
| Vanguard EUR Corporate Bond UCITS ETF | 40,231 | 2,048,658 | Vanguard FTSE Developed Europe UCITS ETF | 1,550 | 70,012 |
| Vanguard FTSE Developed Europe UCITS ETF | 36,684 | 1,656,661 | Vanguard FTSE Japan UCITS ETF | 1,144 | 34,636 |
| Vanguard FTSE Japan UCITS ETF | 22,047 | 680,528 | Vanguard U.K. Gilt UCITS ETF | 1,262 | 25,854 |
| Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF | 15,107 | 438,648 | Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF | 802 | 23,144 |
| | | | Vanguard EUR Corporate Bond UCITS ETF | 438 | 22,232 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|---------------------|-----------------------|--------------------------|
| Investment Funds 100.02% (30 June 2024: 100.00%) | | | |
| Collective Investment Schemes 100.02% (30 June 2024: 100.00%) | | | |
| Equity Collective Investment Schemes 59.82% (30 June 2024: 60.32%) | | | |
| Vanguard FTSE All-World UCITS ETF | 707,581 | 94,601,564 | 19.19% |
| Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF | 123,096 | 3,470,190 | 0.70% |
| Vanguard FTSE Developed Europe UCITS ETF | 293,002 | 13,136,422 | 2.67% |
| Vanguard FTSE Developed World UCITS ETF | 889,872 | 94,267,651 | 19.12% |
| Vanguard FTSE Emerging Markets UCITS ETF | 321,437 | 19,504,785 | 3.96% |
| Vanguard FTSE Japan UCITS ETF | 175,334 | 5,575,215 | 1.13% |
| Vanguard FTSE North America UCITS ETF | 458,758 | 64,322,390 | 13.05% |
| | | 294,878,217 | 59.82% |
| Fixed Income Collective Investment Schemes 40.20% (30 June 2024: 39.68%) | | | |
| Vanguard EUR Corporate Bond UCITS ETF | 173,911 | 8,968,695 | 1.82% |
| Vanguard EUR Eurozone Government Bond UCITS ETF | 1,059,492 | 25,223,432 | 5.12% |
| Vanguard Global Aggregate Bond UCITS ETF | 4,118,993 | 95,063,887 | 19.29% |
| Vanguard U.K. Gilt UCITS ETF | 214,768 | 4,289,669 | 0.87% |
| Vanguard USD Corporate Bond UCITS ETF | 489,401 | 25,916,132 | 5.26% |
| Vanguard USD Treasury Bond UCITS ETF | 1,571,187 | 38,663,770 | 7.84% |
| | | 198,125,585 | 40.20% |
| Total Collective Investment Schemes | | 493,003,802 | 100.02% |
| Total Investment Funds | | 493,003,802 | 100.02% |
| Total Investments | | 493,003,802 | 100.02% |
| Other Assets and Liabilities | | (76,999) | (0.02%) |
| Net Assets | | 492,926,803 | 100.00% |

| Analysis of Total Assets | | EUR (€) | % of Total Assets |
|--------------------------|---|--------------------|----------------------|
| (a) | Transferable securities admitted to an official stock exchange listing | 493,003,802 | 99.60% |
| (b) | Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | — | 0.00% |
| (f) | Other Assets | 1,956,724 | 0.40% |
| Total Assets | | 494,960,526 | 100.00% |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Investment Funds | 17 | 493,003,802 | 380,138,468 |
| Cash | | 1,955,917 | 915,821 |
| Unrealised Appreciation on Spot Currency Contracts | | 756 | 326 |
| Receivables: | | | |
| Capital Shares Issued | | 51 | 605,333 |
| Investments Sold | | — | 1,590,421 |
| Total Current Assets | | 494,960,526 | 383,250,369 |
| Current Liabilities | | | |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | 1,983,928 | 3,078,713 |
| Management Fees Payable | 12 | 49,795 | 32,959 |
| Total Current Liabilities | | 2,033,723 | 3,111,672 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 492,926,803 | 380,138,697 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating | | | |
| Net Assets | €437,768,239 | €337,949,006 | €224,138,726 |
| Number of Shares Outstanding | 13,687,216 | 11,233,353 | 8,427,521 |
| Net Asset Value Per Share¹ | €31.98 | €30.08 | €26.60 |
| EUR Distributing | | | |
| Net Assets | €55,158,564 | €42,189,691 | €32,288,371 |
| Number of Shares Outstanding | 1,884,434 | 1,515,042 | 1,280,873 |
| Net Asset Value Per Share¹ | €29.27 | €27.85 | €25.21 |

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

Statement of Operations

| | | EUR (€) | EUR (€) |
|--|------|--------------------------------------|--------------------------------------|
| | Note | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Investment Income/(Loss) | | | |
| Interest Income | | 15,994 | 7,765 |
| Income from Collective Investment Schemes in Lieu of Distributions | | 5,688,329 | 3,242,616 |
| Net Gain on Financial Instruments | | 20,561,105 | 10,236,276 |
| Total Investment Income | | 26,265,428 | 13,486,657 |
| Expenses | | | |
| Management Fees | 12 | 254,643 | 155,589 |
| Transaction Fees and Commissions | | 5,989 | 2,750 |
| Total Expenses | | 260,632 | 158,339 |
| Finance Costs | | | |
| Interest Expense | | 553 | 180 |
| Distributions | 6 | 641,937 | 392,145 |
| Total Finance Costs | | 642,490 | 392,325 |
| Net Investment Income After Finance Costs | | 25,362,306 | 12,935,993 |
| Net Increase in Net Assets | | 25,362,306 | 12,935,993 |

Statement of Changes in Net Assets

| | EUR (€) | EUR (€) |
|--|--------------------------------------|--------------------------------------|
| | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 25,362,306 | 12,935,993 |
| Capital Transactions | | |
| Subscriptions | 102,561,866 | 34,949,592 |
| Redemptions | (15,136,066) | (10,449,718) |
| Total Capital Transactions | 87,425,800 | 24,499,874 |
| Total Increase for the Period | 112,788,106 | 37,435,867 |
| Net Assets | | |
| Beginning of Period | 380,138,697 | 256,427,097 |
| End of Period | 492,926,803 | 293,862,964 |

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

Vanguard LifeStrategy 80% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks and bonds finished the period higher despite headwinds in October and December.
- In this environment, Vanguard LifeStrategy 80% Equity UCITS ETF returned 7.81% for both share classes for the six-month period, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in euros.

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| EUR Accumulating | 7.81% | 9.79% |
| EUR Distributing | 7.81% | 9.79% |

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

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

¹ Since-inception returns: 8 December 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost EUR (€) | | Shares | Proceeds EUR (€) |
|---|-----------|-----------------|---|---------|---------------------|
| Purchases | | | Sales | | |
| Vanguard Global Aggregate Bond UCITS ETF | 1,506,579 | 34,956,857 | Vanguard Global Aggregate Bond UCITS ETF | 155,134 | 3,619,565 |
| Vanguard FTSE All-World UCITS ETF | 154,928 | 19,781,783 | Vanguard FTSE North America UCITS ETF | 986 | 120,507 |
| Vanguard FTSE Developed World UCITS ETF | 192,339 | 19,395,062 | Vanguard FTSE Developed World UCITS ETF | 1,262 | 120,244 |
| Vanguard FTSE North America UCITS ETF | 113,478 | 14,803,217 | Vanguard FTSE All-World UCITS ETF | 998 | 120,108 |
| Vanguard S&P 500 UCITS ETF | 122,347 | 12,532,450 | Vanguard S&P 500 UCITS ETF | 428 | 40,353 |
| Vanguard FTSE Emerging Markets UCITS ETF | 120,834 | 6,991,237 | Vanguard FTSE Developed Europe UCITS ETF | 838 | 37,383 |
| Vanguard FTSE Developed Europe UCITS ETF | 112,265 | 5,066,072 | Vanguard FTSE Emerging Markets UCITS ETF | 670 | 36,492 |
| Vanguard FTSE Japan UCITS ETF | 71,784 | 2,206,341 | Vanguard FTSE Japan UCITS ETF | 492 | 14,743 |
| Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF | 44,293 | 1,284,475 | Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF | 340 | 9,529 |
| Vanguard USD Treasury Bond UCITS ETF | 22,935 | 572,633 | Vanguard USD Treasury Bond UCITS ETF | 66 | 1,696 |
| Vanguard EUR Eurozone Government Bond UCITS ETF | 11,874 | 282,723 | Vanguard USD Corporate Bond UCITS ETF | 22 | 1,206 |
| Vanguard U.K. Gilt UCITS ETF | 4,249 | 88,066 | Vanguard EUR Eurozone Government Bond UCITS ETF | 50 | 1,189 |
| Vanguard EUR Corporate Bond UCITS ETF | 1,546 | 79,099 | Vanguard EUR Corporate Bond UCITS ETF | 8 | 408 |
| | | | Vanguard U.K. Gilt UCITS ETF | 10 | 211 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|---------------------|-----------------------|--------------------------|
| Investment Funds 100.00% (30 June 2024: 99.85%) | | | |
| Collective Investment Schemes 100.00% (30 June 2024: 99.85%) | | | |
| Equity Collective Investment Schemes 79.85% (30 June 2024: 80.41%) | | | |
| Vanguard FTSE All-World UCITS ETF | 900,335 | 120,372,225 | 19.20% |
| Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF | 307,824 | 8,677,842 | 1.38% |
| Vanguard FTSE Developed Europe UCITS ETF | 752,754 | 33,748,898 | 5.38% |
| Vanguard FTSE Developed World UCITS ETF | 1,135,880 | 120,328,249 | 19.19% |
| Vanguard FTSE Emerging Markets UCITS ETF | 607,105 | 36,839,108 | 5.88% |
| Vanguard FTSE Japan UCITS ETF | 444,538 | 14,135,278 | 2.25% |
| Vanguard FTSE North America UCITS ETF | 856,767 | 120,127,173 | 19.16% |
| Vanguard S&P 500 UCITS ETF | 430,222 | 46,465,970 | 7.41% |
| | | 500,694,743 | 79.85% |
| Fixed Income Collective Investment Schemes 20.15% (30 June 2024: 19.44%) | | | |
| Vanguard EUR Corporate Bond UCITS ETF | 7,144 | 368,420 | 0.06% |
| Vanguard EUR Eurozone Government Bond UCITS ETF | 48,618 | 1,157,454 | 0.19% |
| Vanguard Global Aggregate Bond UCITS ETF | 5,271,186 | 121,655,810 | 19.40% |
| Vanguard U.K. Gilt UCITS ETF | 9,023 | 180,221 | 0.03% |
| Vanguard USD Corporate Bond UCITS ETF | 22,474 | 1,190,106 | 0.19% |
| Vanguard USD Treasury Bond UCITS ETF | 71,181 | 1,751,622 | 0.28% |
| | | 126,303,633 | 20.15% |
| Total Collective Investment Schemes | | 626,998,376 | 100.00% |
| Total Investment Funds | | 626,998,376 | 100.00% |
| Total Investments | | 626,998,376 | 100.00% |
| Other Assets and Liabilities | | (31,328) | (0.00%) |
| Net Assets | | 626,967,048 | 100.00% |

| Analysis of Total Assets | | EUR (€) | % of Total Assets |
|--------------------------|---|--------------------|----------------------|
| (a) | Transferable securities admitted to an official stock exchange listing | 626,998,376 | 99.81% |
| (b) | Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | — | 0.00% |
| (f) | Other Assets | 1,163,768 | 0.19% |
| Total Assets | | 628,162,144 | 100.00% |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Investment Funds | 17 | 626,998,376 | 472,051,546 |
| Cash | | 1,163,573 | 1,244,780 |
| Receivables: | | | |
| Capital Shares Issued | | 195 | 1,369 |
| Total Current Assets | | 628,162,144 | 473,297,695 |
| Current Liabilities | | | |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | 1,131,106 | 512,927 |
| Management Fees Payable | 12 | 63,990 | 41,188 |
| Total Current Liabilities | | 1,195,096 | 554,115 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 626,967,048 | 472,743,580 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating | | | |
| Net Assets | €577,726,511 | €435,244,164 | €272,353,480 |
| Number of Shares Outstanding | 15,814,020 | 12,844,373 | 9,412,487 |
| Net Asset Value Per Share¹ | €36.53 | €33.89 | €28.94 |
| EUR Distributing | | | |
| Net Assets | €49,240,537 | €37,499,416 | €23,457,838 |
| Number of Shares Outstanding | 1,461,925 | 1,189,737 | 854,170 |
| Net Asset Value Per Share¹ | €33.68 | €31.52 | €27.46 |

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

Statement of Operations

| | | EUR (€) | EUR (€) |
|--|------|--------------------------------------|--------------------------------------|
| | Note | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Investment Income/(Loss) | | | |
| Interest Income | | 20,208 | 12,149 |
| Income from Collective Investment Schemes in Lieu of Distributions | | 5,674,396 | 3,306,549 |
| Net Gain on Financial Instruments | | 35,048,607 | 14,775,333 |
| Total Investment Income | | 40,743,211 | 18,094,031 |
| Expenses | | | |
| Management Fees | 12 | 319,099 | 183,211 |
| Transaction Fees and Commissions | | 6,734 | 4,316 |
| Total Expenses | | 325,833 | 187,527 |
| Finance Costs | | | |
| Interest Expense | | 2,955 | 235 |
| Distributions | 6 | 436,789 | 247,817 |
| Total Finance Costs | | 439,744 | 248,052 |
| Net Investment Income After Finance Costs | | 39,977,634 | 17,658,452 |
| Net Increase in Net Assets | | 39,977,634 | 17,658,452 |

Statement of Changes in Net Assets

| | EUR (€) | EUR (€) |
|--|--------------------------------------|--------------------------------------|
| | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 39,977,634 | 17,658,452 |
| Capital Transactions | | |
| Subscriptions | 126,900,194 | 50,342,927 |
| Redemptions | (12,654,360) | (6,115,847) |
| Total Capital Transactions | 114,245,834 | 44,227,080 |
| Total Increase for the Period | 154,223,468 | 61,885,532 |
| Net Assets | | |
| Beginning of Period | 472,743,580 | 295,811,318 |
| End of Period | 626,967,048 | 357,696,850 |

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

Vanguard ESG Developed Asia Pacific All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, several Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark index returned -0.44% for the six months.
- Japan, which represents more than half the index, added the most to performance. Other contributors included Singapore, Hong Kong and Australia. Among other markets with significant weightings, only South Korea lost ground.
- From a sector perspective, financials – which make up more than 20% of the index – contributed the most to returns. Several other sectors, including consumer discretionary, industrials and consumer staples, also gained ground. The largest detractors were telecommunications and technology stocks.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Developed Asia Pacific All Cap Choice Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|----------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| USD Accumulating | -0.53% | 13.22% |
| Benchmark | -0.44 | 13.40 |
| Tracking Difference* | -0.09 | |
| USD Distributing | -0.53% | 13.22% |
| Benchmark | -0.44 | 13.40 |
| Tracking Difference* | -0.09 | |

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

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

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

¹ Since-inception returns: 11 October 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost US Dollars (\$) | | Shares | Proceeds US Dollars (\$) |
|---------------------------------------|--------|-------------------------|--------------------------------------|--------|-----------------------------|
| Purchases | | | Sales | | |
| Samsung Electronics Co., Ltd. | 4,073 | 172,032 | Nidec Corp. | 3,177 | 129,603 |
| Toyota Motor Corp. | 9,500 | 165,470 | Keyence Corp. | 175 | 77,826 |
| Commonwealth Bank of Australia | 1,429 | 134,223 | Toyota Motor Corp. | 2,700 | 52,111 |
| Mitsubishi UFJ Financial Group, Inc. | 12,600 | 133,432 | Recruit Holdings Co., Ltd. | 600 | 37,713 |
| Recruit Holdings Co., Ltd. | 1,600 | 106,038 | Samsung Electronics Co., Ltd. | 561 | 34,325 |
| Fast Retailing Co., Ltd. | 300 | 100,736 | Fast Retailing Co., Ltd. | 100 | 27,270 |
| Sony Group Corp. | 5,000 | 95,744 | Commonwealth Bank of Australia | 211 | 18,864 |
| Keyence Corp. | 200 | 91,957 | Hong Kong Exchanges & Clearing Ltd. | 500 | 18,497 |
| CSL Ltd. | 424 | 80,714 | AIA Group Ltd. | 2,600 | 18,427 |
| AIA Group Ltd. | 9,000 | 76,867 | Denso Corp. | 1,100 | 15,061 |
| National Australia Bank Ltd. | 2,657 | 66,301 | Alumina Ltd. | 15,680 | 15,041 |
| Sumitomo Mitsui Financial Group, Inc. | 3,000 | 66,024 | Macquarie Group Ltd. | 100 | 14,797 |
| SoftBank Group Corp. | 1,100 | 64,323 | Mitsubishi UFJ Financial Group, Inc. | 1,300 | 14,424 |
| Shin-Etsu Chemical Co., Ltd. | 1,600 | 62,543 | Aisin Corp. | 400 | 13,460 |
| Westpac Banking Corp. | 2,957 | 61,417 | Hoya Corp. | 100 | 13,014 |
| SK Hynix, Inc. | 455 | 59,755 | CSL Ltd. | 60 | 12,492 |
| Tokyo Electron Ltd. | 346 | 56,160 | KDDI Corp. | 400 | 12,388 |
| Tokio Marine Holdings, Inc. | 1,500 | 56,021 | Honda Motor Co., Ltd. | 1,200 | 10,897 |
| ANZ Group Holdings Ltd. | 2,584 | 52,071 | National Australia Bank Ltd. | 400 | 10,036 |
| | | | Otsuka Holdings Co., Ltd. | 200 | 9,939 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Transferable Securities 98.60% (30 June 2024: 97.86%) | | | | | | | |
| Equities 98.60% (30 June 2024: 97.86%) | | | | | | | |
| Australia 17.41% (30 June 2024: 17.11%) | | | | | | | |
| 29Metals Ltd. | 3,392 | 515 | 0.00% | Collins Foods Ltd. | 670 | 3,012 | 0.01% |
| Abacus Group REIT | 3,035 | 2,067 | 0.00% | Commonwealth Bank of Australia | 11,621 | 1,102,655 | 2.44% |
| Abacus Storage King REIT | 3,521 | 2,453 | 0.01% | Computershare Ltd. | 4,051 | 85,153 | 0.19% |
| Accent Group Ltd. | 2,076 | 3,008 | 0.01% | Corporate Travel Management Ltd. | 835 | 6,850 | 0.02% |
| Alkane Resources Ltd. | 1,864 | 589 | 0.00% | Credit Corp. Group Ltd. | 408 | 4,039 | 0.01% |
| Alpha HPA Ltd. | 5,641 | 3,108 | 0.01% | Cromwell Property Group REIT | 8,135 | 1,914 | 0.00% |
| Amotiv Ltd. | 999 | 6,556 | 0.01% | CSL Ltd. | 3,362 | 586,132 | 1.30% |
| AMP Ltd. | 17,513 | 17,186 | 0.04% | Data#3 Ltd. | 867 | 3,430 | 0.01% |
| Ansell Ltd. | 996 | 20,856 | 0.05% | De Grey Mining Ltd. | 13,207 | 14,433 | 0.03% |
| ANZ Group Holdings Ltd. | 20,863 | 368,660 | 0.82% | Deterra Royalties Ltd. | 2,944 | 6,781 | 0.02% |
| ARB Corp., Ltd. | 513 | 12,899 | 0.03% | Dexus Industria REIT | 1,329 | 2,115 | 0.00% |
| Arena REIT | 2,757 | 6,640 | 0.01% | Dexus REIT | 7,672 | 31,636 | 0.07% |
| ASX Ltd. | 1,347 | 54,276 | 0.12% | Dicker Data Ltd. | 368 | 1,918 | 0.00% |
| Atlas Arteria Ltd. | 8,074 | 23,745 | 0.05% | Domain Holdings Australia Ltd. | 1,874 | 2,936 | 0.01% |
| AUB Group Ltd. | 720 | 13,909 | 0.03% | Domino's Pizza Enterprises Ltd. | 483 | 8,804 | 0.02% |
| Audinate Group Ltd. | 425 | 1,950 | 0.00% | Downer EDI Ltd. | 4,722 | 15,349 | 0.03% |
| Aurelia Metals Ltd. | 9,140 | 962 | 0.00% | DroneShield Ltd. | 6,316 | 2,992 | 0.01% |
| Aurizon Holdings Ltd. | 12,529 | 25,211 | 0.06% | Eagers Automotive Ltd. | 1,332 | 9,765 | 0.02% |
| Aussie Broadband Ltd. | 1,820 | 4,034 | 0.01% | Elders Ltd. | 1,331 | 5,900 | 0.01% |
| Australian Agricultural Co., Ltd. | 2,315 | 2,007 | 0.00% | Emeco Holdings Ltd. | 4,616 | 2,615 | 0.01% |
| Australian Clinical Labs Ltd. | 912 | 1,942 | 0.00% | EML Payments Ltd. | 1,280 | 662 | 0.00% |
| Australian Ethical Investment Ltd. | 766 | 2,552 | 0.01% | Evolution Mining Ltd. | 12,984 | 38,668 | 0.09% |
| Australian Finance Group Ltd. | 924 | 864 | 0.00% | EVT Ltd. | 694 | 4,890 | 0.01% |
| Baby Bunting Group Ltd. | 580 | 603 | 0.00% | Fineos Corp., Ltd. Class CDI | 558 | 636 | 0.00% |
| Bank of Queensland Ltd. | 4,635 | 19,227 | 0.04% | FleetPartners Group Ltd. | 1,481 | 2,467 | 0.01% |
| Bapcor Ltd. | 2,521 | 7,367 | 0.02% | Flight Centre Travel Group Ltd. | 1,356 | 14,004 | 0.03% |
| Bega Cheese Ltd. | 1,993 | 7,120 | 0.02% | Fortescue Ltd. | 10,994 | 124,227 | 0.27% |
| Bellevue Gold Ltd. | 8,501 | 5,921 | 0.01% | G8 Education Ltd. | 5,407 | 4,369 | 0.01% |
| Bendigo & Adelaide Bank Ltd. | 4,004 | 32,476 | 0.07% | GDI Property Group Partnership REIT | 3,789 | 1,349 | 0.00% |
| BlueScope Steel Ltd. | 3,099 | 35,861 | 0.08% | Genesis Minerals Ltd. | 7,592 | 11,610 | 0.03% |
| BrainChip Holdings Ltd. | 11,036 | 2,665 | 0.01% | Gold Road Resources Ltd. | 7,831 | 9,940 | 0.02% |
| Brambles Ltd. | 9,588 | 114,217 | 0.25% | Goodman Group REIT | 12,964 | 286,070 | 0.63% |
| Bravura Solutions Ltd. | 2,769 | 3,857 | 0.01% | GPT Group REIT | 13,115 | 35,485 | 0.08% |
| Breville Group Ltd. | 1,016 | 22,256 | 0.05% | GQG Partners, Inc. Class CDI | 4,562 | 5,847 | 0.01% |
| Brickworks Ltd. | 456 | 7,242 | 0.02% | GrainCorp Ltd. Class A | 1,588 | 7,217 | 0.02% |
| BWP Trust REIT | 3,982 | 8,087 | 0.02% | Growthpoint Properties Australia Ltd. REIT | 1,715 | 2,527 | 0.01% |
| Calix Ltd. | 653 | 303 | 0.00% | GWA Group Ltd. | 1,637 | 2,453 | 0.01% |
| Capricorn Metals Ltd. | 2,118 | 8,235 | 0.02% | Hansen Technologies Ltd. | 959 | 3,177 | 0.01% |
| CAR Group Ltd. | 2,560 | 57,108 | 0.13% | Harvey Norman Holdings Ltd. | 3,973 | 11,488 | 0.03% |
| Cedar Woods Properties Ltd. | 635 | 2,162 | 0.00% | Healius Ltd. | 4,772 | 4,048 | 0.01% |
| Centuria Capital Group | 5,370 | 5,902 | 0.01% | HealthCo REIT | 3,466 | 2,189 | 0.00% |
| Centuria Industrial REIT | 4,094 | 7,148 | 0.02% | Helia Group Ltd. | 1,812 | 5,015 | 0.01% |
| Centuria Office REIT | 6,308 | 4,296 | 0.01% | HMC Capital Ltd. REIT | 2,013 | 12,289 | 0.03% |
| Cettire Ltd. | 1,141 | 1,067 | 0.00% | HomeCo Daily Needs REIT | 11,578 | 8,208 | 0.02% |
| Chalice Mining Ltd. | 2,502 | 1,712 | 0.00% | Hotel Property Investments Ltd. REIT | 659 | 1,530 | 0.00% |
| Challenger Ltd. | 3,477 | 12,938 | 0.03% | HUB24 Ltd. | 392 | 16,892 | 0.04% |
| Champion Iron Ltd. | 3,152 | 11,221 | 0.02% | Humm Group Ltd. | 1,953 | 840 | 0.00% |
| Charter Hall Group REIT | 3,305 | 29,364 | 0.06% | IDP Education Ltd. | 1,931 | 15,100 | 0.03% |
| Charter Hall Long Vale REIT | 4,991 | 11,557 | 0.03% | IGO Ltd. | 4,454 | 13,154 | 0.03% |
| Charter Hall Retail REIT | 3,917 | 7,639 | 0.02% | Iluka Resources Ltd. | 2,826 | 8,836 | 0.02% |
| Charter Hall Social Infrastructure REIT | 2,402 | 3,822 | 0.01% | Imdex Ltd. | 3,342 | 4,801 | 0.01% |
| Clarity Pharmaceuticals Ltd. | 2,033 | 5,249 | 0.01% | Imugene Ltd. | 35,917 | 823 | 0.00% |
| Cleanaway Waste Management Ltd. | 15,258 | 25,035 | 0.06% | Incitec Pivot Ltd. | 13,854 | 25,133 | 0.06% |
| Clinuvel Pharmaceuticals Ltd. | 278 | 2,076 | 0.00% | Infomedica Ltd. | 2,343 | 2,234 | 0.00% |
| Coast Entertainment Holdings Ltd. | 1,932 | 586 | 0.00% | Ingenia Communities Group REIT | 2,397 | 6,797 | 0.02% |
| Cochlear Ltd. | 442 | 79,330 | 0.18% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Inghams Group Ltd. | 2,380 | 4,686 | 0.01% | Pinnacle Investment Management Group Ltd. | 647 | 9,153 | 0.02% |
| Insignia Financial Ltd. | 4,564 | 10,032 | 0.02% | Platinum Asset Management Ltd. | 3,903 | 1,667 | 0.00% |
| Insurance Australia Group Ltd. | 16,468 | 86,260 | 0.19% | PolyNovo Ltd. | 3,998 | 5,050 | 0.01% |
| Integral Diagnostics Ltd. | 2,044 | 3,683 | 0.01% | Praemium Ltd. | 2,241 | 1,020 | 0.00% |
| ioneer Ltd. | 17,095 | 1,693 | 0.00% | Premier Investments Ltd. | 544 | 10,822 | 0.02% |
| IPH Ltd. | 1,579 | 4,918 | 0.01% | Pro Medicus Ltd. | 351 | 54,356 | 0.12% |
| IRESS Ltd. | 1,252 | 7,217 | 0.02% | PWR Holdings Ltd. | 387 | 1,883 | 0.00% |
| James Hardie Industries plc Class CDI | 3,000 | 93,003 | 0.21% | Qantas Airways Ltd. | 5,577 | 30,973 | 0.07% |
| JB Hi-Fi Ltd. | 756 | 43,381 | 0.10% | QBE Insurance Group Ltd. | 10,350 | 123,037 | 0.27% |
| Johns Lyng Group Ltd. | 1,848 | 4,279 | 0.01% | Qube Holdings Ltd. | 12,358 | 30,376 | 0.07% |
| Judo Capital Holdings Ltd. | 3,389 | 3,819 | 0.01% | Ramelius Resources Ltd. | 7,907 | 10,134 | 0.02% |
| Jupiter Mines Ltd. | 4,456 | 400 | 0.00% | Ramsay Health Care Ltd. | 1,251 | 26,753 | 0.06% |
| Kelsian Group Ltd. | 1,221 | 2,767 | 0.01% | REA Group Ltd. | 349 | 50,414 | 0.11% |
| Kogan.com Ltd. | 467 | 1,796 | 0.00% | Reece Ltd. | 1,509 | 20,910 | 0.05% |
| Latin Resources Ltd. | 16,139 | 1,599 | 0.00% | Region RE Ltd. REIT | 8,774 | 11,245 | 0.02% |
| Lendlease Corp., Ltd. | 5,015 | 19,344 | 0.04% | Regis Healthcare Ltd. | 975 | 3,622 | 0.01% |
| Leo Lithium Ltd. | 3,306 | 1,034 | 0.00% | Regis Resources Ltd. | 4,795 | 7,570 | 0.02% |
| Life360, Inc. Class CDI | 1,262 | 17,612 | 0.04% | Reliance Worldwide Corp., Ltd. | 5,226 | 16,243 | 0.04% |
| Lifestyle Communities Ltd. | 723 | 3,832 | 0.01% | Resolute Mining Ltd. | 14,588 | 3,568 | 0.01% |
| Liontown Resources Ltd. | 10,444 | 3,395 | 0.01% | Ridley Corp., Ltd. | 1,451 | 2,426 | 0.01% |
| Lovisa Holdings Ltd. | 370 | 6,909 | 0.02% | Rural Funds Trust REIT | 2,635 | 2,831 | 0.01% |
| Lynas Rare Earths Ltd. | 6,341 | 25,244 | 0.06% | Sandfire Resources Ltd. | 3,049 | 17,519 | 0.04% |
| Macquarie Group Ltd. | 2,423 | 332,519 | 0.74% | Sayona Mining Ltd. | 47,363 | 792 | 0.00% |
| Macquarie Technology Group Ltd. | 107 | 5,850 | 0.01% | Scentre Group REIT | 35,810 | 76,049 | 0.17% |
| Magellan Financial Group Ltd. | 1,305 | 8,985 | 0.02% | Seek Ltd. | 2,471 | 34,530 | 0.08% |
| Mayne Pharma Group Ltd. | 554 | 1,705 | 0.00% | Select Harvests Ltd. | 884 | 2,326 | 0.01% |
| McMillan Shakespeare Ltd. | 436 | 4,049 | 0.01% | Service Stream Ltd. | 3,509 | 3,389 | 0.01% |
| Medibank Pvt Ltd. | 19,308 | 45,308 | 0.10% | Seven West Media Ltd. | 4,529 | 421 | 0.00% |
| Megaport Ltd. | 925 | 4,221 | 0.01% | SG Fleet Group Ltd. | 886 | 1,871 | 0.00% |
| Mesoblast Ltd. | 7,660 | 14,702 | 0.03% | Sigma Healthcare Ltd. | 11,143 | 18,076 | 0.04% |
| Mineral Resources Ltd. | 1,174 | 24,896 | 0.06% | Sims Ltd. | 1,075 | 7,907 | 0.02% |
| Mirvac Group REIT | 27,857 | 32,339 | 0.07% | SiteMinder Ltd. | 1,376 | 5,146 | 0.01% |
| Monadelphous Group Ltd. | 689 | 5,972 | 0.01% | SmartGroup Corp., Ltd. | 488 | 2,348 | 0.01% |
| Mount Gibson Iron Ltd. | 3,348 | 612 | 0.00% | Solvar Ltd. | 742 | 685 | 0.00% |
| Myer Holdings Ltd. | 6,331 | 4,821 | 0.01% | Sonic Healthcare Ltd. | 3,350 | 56,023 | 0.12% |
| MyState Ltd. | 876 | 2,419 | 0.01% | Spartan Resources Ltd. | 7,130 | 6,225 | 0.01% |
| Nanosonics Ltd. | 1,635 | 3,047 | 0.01% | St Barbara Ltd. | 6,542 | 911 | 0.00% |
| National Australia Bank Ltd. | 21,534 | 494,646 | 1.09% | Steadfast Group Ltd. | 7,744 | 27,809 | 0.06% |
| National Storage REIT | 9,140 | 13,242 | 0.03% | Stockland REIT | 16,559 | 49,212 | 0.11% |
| Navigator Global Investments Ltd. | 1,730 | 1,842 | 0.00% | Suncorp Group Ltd. | 8,774 | 103,270 | 0.23% |
| Netwealth Group Ltd. | 554 | 9,862 | 0.02% | Super Retail Group Ltd. | 1,206 | 11,335 | 0.03% |
| Neuren Pharmaceuticals Ltd. | 794 | 6,145 | 0.01% | Superloop Ltd. | 3,766 | 5,106 | 0.01% |
| NEXTDC Ltd. | 4,492 | 41,913 | 0.09% | Syrah Resources Ltd. | 6,949 | 882 | 0.00% |
| nib holdings Ltd. | 3,302 | 11,203 | 0.02% | Technology One Ltd. | 1,898 | 36,794 | 0.08% |
| Nick Scali Ltd. | 601 | 5,585 | 0.01% | Telix Pharmaceuticals Ltd. | 1,989 | 30,307 | 0.07% |
| Nickel Industries Ltd. | 10,476 | 5,351 | 0.01% | Telstra Group Ltd. | 28,100 | 69,766 | 0.15% |
| Nine Entertainment Co. Holdings Ltd. | 10,759 | 8,227 | 0.02% | Temple & Webster Group Ltd. | 821 | 6,659 | 0.01% |
| Northern Star Resources Ltd. | 7,770 | 74,279 | 0.16% | TPG Telecom Ltd. | 2,687 | 7,470 | 0.02% |
| Novonix Ltd. | 1,237 | 563 | 0.00% | Transurban Group | 21,461 | 177,921 | 0.39% |
| NRW Holdings Ltd. | 3,159 | 7,511 | 0.02% | Tuas Ltd. | 1,387 | 5,462 | 0.01% |
| Nufarm Ltd. | 2,875 | 6,301 | 0.01% | Tyro Payments Ltd. | 1,370 | 691 | 0.00% |
| Nuix Ltd. | 1,592 | 6,230 | 0.01% | Vault Minerals Ltd. | 42,996 | 8,785 | 0.02% |
| OFX Group Ltd. | 1,646 | 1,442 | 0.00% | Ventia Services Group Pty Ltd. | 5,332 | 11,885 | 0.03% |
| Omni Bridgeway Ltd. | 2,021 | 1,814 | 0.00% | Vicinity Ltd. REIT | 26,231 | 34,106 | 0.08% |
| oOh!media Ltd. | 2,612 | 1,908 | 0.00% | Vulcan Energy Resources Ltd. | 912 | 3,021 | 0.01% |
| Opthea Ltd. | 7,471 | 3,747 | 0.01% | Vulcan Steel Ltd. | 552 | 2,307 | 0.01% |
| Opthea Ltd. - Warrants 31/8/2025 | 2 | — | 0.00% | Waypoint Ltd. REIT | 4,560 | 6,578 | 0.01% |
| Orica Ltd. | 3,402 | 34,923 | 0.08% | WEB Travel Group Ltd. | 2,853 | 8,108 | 0.02% |
| Orora Ltd. | 9,632 | 14,671 | 0.03% | Webjet Group Ltd. | 2,416 | 1,301 | 0.00% |
| Perenti Ltd. | 6,579 | 5,682 | 0.01% | Weebit Nano Ltd. | 1,073 | 2,392 | 0.01% |
| Perpetual Ltd. | 796 | 9,803 | 0.02% | Wesfarmers Ltd. | 7,857 | 347,969 | 0.77% |
| Perseus Mining Ltd. | 9,141 | 14,545 | 0.03% | West African Resources Ltd. | 7,722 | 6,861 | 0.02% |
| PEXA Group Ltd. | 866 | 7,003 | 0.02% | Westgold Resources Ltd. | 6,245 | 10,942 | 0.02% |
| Pilbara Minerals Ltd. | 20,411 | 27,676 | 0.06% | Westpac Banking Corp. | 24,067 | 481,603 | 1.07% |
| | | | | Wildcat Resources Ltd. | 5,942 | 1,012 | 0.00% |
| | | | | WiseTech Global Ltd. | 1,326 | 99,389 | 0.22% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Woolworths Group Ltd. | 8,476 | 160,009 | 0.35% | Kerry Properties Ltd. | 4,000 | 8,012 | 0.02% |
| Xero Ltd. | 1,038 | 108,330 | 0.24% | Lenovo Group Ltd. | 54,000 | 70,073 | 0.16% |
| Zip Co., Ltd. | 8,412 | 15,417 | 0.03% | Link REIT | 17,660 | 74,683 | 0.17% |
| | | 7,868,474 | 17.41% | LK Technology Holdings Ltd. | 2,500 | 872 | 0.00% |
| Hong Kong 4.72% (30 June 2024: 4.28%) | | | | Luk Fook Holdings International Ltd. | 2,000 | 3,692 | 0.01% |
| AAC Technologies Holdings, Inc. | 4,500 | 21,724 | 0.05% | Man Wah Holdings Ltd. | 9,200 | 5,697 | 0.01% |
| AIA Group Ltd. | 76,200 | 552,277 | 1.22% | MMG Ltd. | 22,400 | 7,382 | 0.02% |
| Asia Cement China Holdings Corp. | 2,000 | 608 | 0.00% | MTR Corp., Ltd. | 10,000 | 34,887 | 0.08% |
| ASMPT Ltd. | 2,100 | 20,249 | 0.05% | Nexteer Automotive Group Ltd. | 6,000 | 2,564 | 0.01% |
| Bank of East Asia Ltd. | 10,000 | 12,693 | 0.03% | Orient Overseas International Ltd. | 791 | 11,720 | 0.03% |
| Beijing Tong Ren Tang Chinese Medicine Co., Ltd. | 2,000 | 2,261 | 0.01% | Pacific Basin Shipping Ltd. | 37,000 | 7,812 | 0.02% |
| BOC Aviation Ltd. | 1,500 | 11,654 | 0.03% | PCCW Ltd. | 30,000 | 17,456 | 0.04% |
| BOC Hong Kong Holdings Ltd. | 24,500 | 78,692 | 0.17% | Powerlong Real Estate Holdings Ltd. | 6,000 | 344 | 0.00% |
| Cafe de Coral Holdings Ltd. | 2,000 | 2,011 | 0.00% | PRADA SpA | 3,600 | 27,876 | 0.06% |
| CARsgen Therapeutics Holdings Ltd. | 2,000 | 2,371 | 0.01% | Prosperity REIT | 11,000 | 1,756 | 0.00% |
| Cathay Pacific Airways Ltd. | 7,000 | 8,597 | 0.02% | Realord Group Holdings Ltd. | 2,000 | 1,905 | 0.00% |
| Champion REIT | 12,000 | 2,673 | 0.01% | Sa Sa International Holdings Ltd. | 4,000 | 355 | 0.00% |
| China Travel International Investment Hong Kong Ltd. | 16,000 | 2,060 | 0.01% | Samsonite International SA | 9,600 | 26,694 | 0.06% |
| Chow Sang Sang Holdings International Ltd. | 1,000 | 835 | 0.00% | Shangri-La Asia Ltd. | 8,000 | 5,458 | 0.01% |
| Chow Tai Fook Jewellery Group Ltd. | 12,400 | 10,743 | 0.02% | Shenzhen International Group Holdings Ltd. | 5,200 | 41,504 | 0.09% |
| CITIC Telecom International Holdings Ltd. | 12,000 | 3,599 | 0.01% | Shun Tak Holdings Ltd. | 6,000 | 510 | 0.00% |
| C-Mer Medical Holdings Ltd. | 2,000 | 518 | 0.00% | Singamas Container Holdings Ltd. | 6,000 | 533 | 0.00% |
| Cowell e Holdings, Inc. | 2,000 | 7,286 | 0.02% | Sino Land Co., Ltd. | 24,000 | 24,253 | 0.05% |
| Dah Sing Banking Group Ltd. | 2,000 | 2,111 | 0.01% | SITC International Holdings Co., Ltd. | 9,000 | 23,983 | 0.05% |
| Dah Sing Financial Holdings Ltd. | 1,200 | 4,341 | 0.01% | SmarTone Telecommunications Holdings Ltd. | 3,500 | 1,861 | 0.00% |
| DFI Retail Group Holdings Ltd. | 2,200 | 5,082 | 0.01% | Stella International Holdings Ltd. | 4,000 | 8,404 | 0.02% |
| ESR Group Ltd. | 18,000 | 27,668 | 0.06% | Sun Hung Kai Properties Ltd. | 9,650 | 92,737 | 0.21% |
| Everest Medicines Ltd. | 1,000 | 6,231 | 0.01% | SUNeVision Holdings Ltd. | 5,000 | 2,748 | 0.01% |
| Far East Consortium International Ltd. | 8,000 | 958 | 0.00% | Sunlight REIT | 5,000 | 1,197 | 0.00% |
| FIT Hon Teng Ltd. | 9,000 | 4,229 | 0.01% | Swire Pacific Ltd. Class A | 2,500 | 22,673 | 0.05% |
| Fortune REIT | 10,000 | 5,136 | 0.01% | Swire Pacific Ltd. Class B | 5,000 | 7,209 | 0.02% |
| Fosun Tourism Group | 800 | 764 | 0.00% | Swire Properties Ltd. | 7,400 | 15,071 | 0.03% |
| Giordano International Ltd. | 6,000 | 1,298 | 0.00% | Techtronic Industries Co., Ltd. | 10,100 | 133,272 | 0.30% |
| Guotai Junan International Holdings Ltd. | 22,000 | 3,172 | 0.01% | Television Broadcasts Ltd. | 1,400 | 546 | 0.00% |
| Hang Lung Group Ltd. | 6,000 | 8,079 | 0.02% | Texhong International Group Ltd. | 2,500 | 1,284 | 0.00% |
| Hang Lung Properties Ltd. | 12,000 | 9,624 | 0.02% | Theme International Holdings Ltd. | 30,000 | 1,545 | 0.00% |
| Hang Seng Bank Ltd. | 5,000 | 61,503 | 0.14% | Truly International Holdings Ltd. | 8,000 | 1,174 | 0.00% |
| Henderson Land Development Co., Ltd. | 9,000 | 27,343 | 0.06% | United Laboratories International Holdings Ltd. | 6,000 | 9,547 | 0.02% |
| HKBN Ltd. | 5,000 | 3,276 | 0.01% | Value Partners Group Ltd. | 10,000 | 1,970 | 0.00% |
| Hong Kong Exchanges & Clearing Ltd. | 8,357 | 317,155 | 0.70% | Vitasoy International Holdings Ltd. | 6,000 | 7,863 | 0.02% |
| Hong Kong Technology Venture Co., Ltd. | 1,545 | 284 | 0.00% | Vobile Group Ltd. | 12,000 | 5,762 | 0.01% |
| Hongkong Land Holdings Ltd. | 7,400 | 32,930 | 0.07% | VSTECs Holdings Ltd. | 4,000 | 2,678 | 0.01% |
| Hutchison Telecommunications Hong Kong Holdings Ltd. | 12,000 | 1,421 | 0.00% | VTech Holdings Ltd. | 1,200 | 8,157 | 0.02% |
| HUTCHMED China Ltd. | 3,500 | 10,160 | 0.02% | WH Group Ltd. | 54,000 | 41,779 | 0.09% |
| Hysan Development Co., Ltd. | 4,000 | 6,097 | 0.01% | Wharf Holdings Ltd. | 7,000 | 19,690 | 0.04% |
| IGG, Inc. | 4,000 | 2,085 | 0.01% | Wharf Real Estate Investment Co., Ltd. | 10,449 | 26,715 | 0.06% |
| IMAX China Holding, Inc. | 300 | 285 | 0.00% | Xinyi Glass Holdings Ltd. | 13,000 | 13,204 | 0.03% |
| Jinchuan Group International Resources Co., Ltd. | 30,000 | 2,008 | 0.00% | Yue Yuen Industrial Holdings Ltd. | 5,000 | 11,200 | 0.03% |
| Johnson Electric Holdings Ltd. | 3,000 | 4,210 | 0.01% | | | 2,130,430 | 4.72% |
| K Wah International Holdings Ltd. | 9,000 | 2,051 | 0.00% | Japan 60.95% (30 June 2024: 58.28%) | | | |
| Kerry Logistics Network Ltd. | 2,000 | 1,771 | 0.00% | 77 Bank Ltd. | 532 | 15,392 | 0.03% |
| | | | | Abalance Corp. | 100 | 471 | 0.00% |
| | | | | ABC-Mart, Inc. | 500 | 10,152 | 0.02% |
| | | | | Achilles Corp. | 100 | 921 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Acom Co., Ltd. | 2,700 | 6,594 | 0.01% | Asics Corp. | 4,300 | 85,092 | 0.19% |
| Activia Properties, Inc. REIT | 5 | 10,451 | 0.02% | ASKA Pharmaceutical Holdings Co., Ltd. | 100 | 1,336 | 0.00% |
| Adastria Co., Ltd. | 228 | 5,027 | 0.01% | ASKUL Corp. | 300 | 3,215 | 0.01% |
| ADEKA Corp. | 642 | 11,571 | 0.03% | Astellas Pharma, Inc. | 12,400 | 121,073 | 0.27% |
| Advan Group Co., Ltd. | 100 | 620 | 0.00% | Atrae, Inc. | 100 | 503 | 0.00% |
| Advance Residence Investment Corp. REIT | 9 | 16,745 | 0.04% | Autobacs Seven Co., Ltd. | 400 | 3,736 | 0.01% |
| Advantest Corp. | 5,100 | 298,484 | 0.66% | Avant Group Corp. | 100 | 1,284 | 0.00% |
| Aeon Co., Ltd. | 5,245 | 123,316 | 0.27% | Avex, Inc. | 200 | 1,827 | 0.00% |
| Aeon Delight Co., Ltd. | 100 | 2,765 | 0.01% | Awa Bank Ltd. | 200 | 3,464 | 0.01% |
| Aeon Fantasy Co., Ltd. | 100 | 1,915 | 0.00% | Axial Retailing, Inc. | 332 | 1,944 | 0.00% |
| AEON Financial Service Co., Ltd. | 900 | 7,307 | 0.02% | Azbil Corp. | 3,352 | 26,181 | 0.06% |
| Aeon Hokkaido Corp. | 400 | 2,255 | 0.01% | AZ-COM MARUWA Holdings, Inc. | 300 | 2,119 | 0.01% |
| AEON Investment Corp. REIT | 12 | 9,674 | 0.02% | Bandai Namco Holdings, Inc. | 4,500 | 108,205 | 0.24% |
| Aeon Mall Co., Ltd. | 600 | 7,769 | 0.02% | Bando Chemical Industries Ltd. | 200 | 2,432 | 0.01% |
| Ai Holdings Corp. | 300 | 4,074 | 0.01% | Bank of Iwate Ltd. | 100 | 1,789 | 0.00% |
| Aica Kogyo Co., Ltd. | 331 | 6,954 | 0.02% | Bank of Nagoya Ltd. | 75 | 3,069 | 0.01% |
| Aichi Corp. | 100 | 923 | 0.00% | Bank of Saga Ltd. | 100 | 1,405 | 0.00% |
| Aichi Financial Group, Inc. | 300 | 4,797 | 0.01% | Bank of the Ryukyus Ltd. | 200 | 1,357 | 0.00% |
| Aichi Steel Corp. | 100 | 3,296 | 0.01% | Base Co., Ltd. | 100 | 1,830 | 0.00% |
| Aida Engineering Ltd. | 300 | 1,554 | 0.00% | BayCurrent, Inc. | 938 | 31,752 | 0.07% |
| Aiful Corp. | 1,800 | 3,871 | 0.01% | Belc Co., Ltd. | 38 | 1,620 | 0.00% |
| Ain Holdings, Inc. | 200 | 5,546 | 0.01% | Bell System24 Holdings, Inc. | 200 | 1,638 | 0.00% |
| Aiphone Co., Ltd. | 100 | 1,747 | 0.00% | Belluna Co., Ltd. | 200 | 990 | 0.00% |
| Air Water, Inc. | 1,200 | 14,634 | 0.03% | Bic Camera, Inc. | 1,000 | 10,893 | 0.02% |
| Airport Facilities Co., Ltd. | 100 | 367 | 0.00% | BIPROGY, Inc. | 500 | 15,160 | 0.03% |
| Airtrip Corp. | 70 | 511 | 0.00% | BML, Inc. | 100 | 1,849 | 0.00% |
| Aisan Industry Co., Ltd. | 200 | 2,245 | 0.01% | BrainPad, Inc. | 84 | 661 | 0.00% |
| Aisin Corp. | 3,105 | 35,118 | 0.08% | Bridgestone Corp. | 3,859 | 131,122 | 0.29% |
| Ajinomoto Co., Inc. | 3,322 | 136,380 | 0.30% | Broadleaf Co., Ltd. | 600 | 2,566 | 0.01% |
| Akatsuki, Inc. | 100 | 1,834 | 0.00% | Brother Industries Ltd. | 1,584 | 27,188 | 0.06% |
| Akita Bank Ltd. | 100 | 1,419 | 0.00% | Bunka Shutter Co., Ltd. | 400 | 4,950 | 0.01% |
| Alconix Corp. | 100 | 973 | 0.00% | C Uemura & Co., Ltd. | 52 | 3,616 | 0.01% |
| Alfresa Holdings Corp. | 1,044 | 14,375 | 0.03% | CAC Holdings Corp. | 100 | 1,051 | 0.00% |
| Alpen Co., Ltd. | 100 | 1,332 | 0.00% | Calbee, Inc. | 537 | 10,763 | 0.02% |
| Alpha Systems, Inc. | 25 | 535 | 0.00% | Canon Electronics, Inc. | 100 | 1,523 | 0.00% |
| Alps Alpine Co., Ltd. | 1,300 | 13,338 | 0.03% | Canon Marketing Japan, Inc. | 300 | 9,869 | 0.02% |
| Altech Corp. | 100 | 1,646 | 0.00% | Canon, Inc. | 6,300 | 206,887 | 0.46% |
| Amada Co., Ltd. | 2,100 | 20,538 | 0.05% | Capcom Co., Ltd. | 2,480 | 54,820 | 0.12% |
| Amano Corp. | 400 | 10,909 | 0.02% | Carta Holdings, Inc. | 100 | 886 | 0.00% |
| Amvis Holdings, Inc. | 300 | 1,390 | 0.00% | Casio Computer Co., Ltd. | 1,400 | 11,683 | 0.03% |
| ANA Holdings, Inc. | 1,068 | 19,473 | 0.04% | Cawachi Ltd. | 100 | 1,629 | 0.00% |
| Anest Iwata Corp. | 200 | 1,834 | 0.00% | Central Automotive Products Ltd. | 100 | 3,089 | 0.01% |
| Anicom Holdings, Inc. | 500 | 2,049 | 0.00% | Central Glass Co., Ltd. | 200 | 4,225 | 0.01% |
| Anritsu Corp. | 800 | 7,177 | 0.02% | Central Japan Railway Co. | 6,215 | 117,253 | 0.26% |
| Anycolor, Inc. | 200 | 3,584 | 0.01% | Central Security Patrols Co., Ltd. | 100 | 1,901 | 0.00% |
| AOKI Holdings, Inc. | 200 | 1,703 | 0.00% | Change Holdings, Inc. | 300 | 2,283 | 0.01% |
| Aoyama Trading Co., Ltd. | 300 | 4,314 | 0.01% | Chiba Bank Ltd. | 4,615 | 35,899 | 0.08% |
| Aozora Bank Ltd. | 1,000 | 15,806 | 0.04% | Chiyoda Co., Ltd. | 100 | 828 | 0.00% |
| Appier Group, Inc. | 500 | 4,645 | 0.01% | Chiyoda Corp. | 800 | 1,649 | 0.00% |
| Arakawa Chemical Industries Ltd. | 100 | 702 | 0.00% | Chiyoda Integre Co., Ltd. | 100 | 2,074 | 0.00% |
| Arata Corp. | 274 | 5,527 | 0.01% | Chofu Seisakusho Co., Ltd. | 100 | 1,232 | 0.00% |
| ARCLANDS Corp. | 400 | 4,317 | 0.01% | Chori Co., Ltd. | 100 | 2,478 | 0.01% |
| Arcs Co., Ltd. | 338 | 5,600 | 0.01% | Chubu Shiryō Co., Ltd. | 200 | 1,690 | 0.00% |
| ARE Holdings, Inc. | 440 | 4,787 | 0.01% | Chubu Steel Plate Co., Ltd. | 100 | 1,574 | 0.00% |
| Argo Graphics, Inc. | 100 | 3,207 | 0.01% | Chudenko Corp. | 200 | 4,263 | 0.01% |
| Ariake Japan Co., Ltd. | 100 | 3,557 | 0.01% | Chugai Pharmaceutical Co., Ltd. | 4,500 | 200,404 | 0.44% |
| Arisawa Manufacturing Co., Ltd. | 200 | 1,919 | 0.00% | Chugin Financial Group, Inc. | 1,100 | 11,472 | 0.03% |
| Artience Co., Ltd. | 200 | 4,015 | 0.01% | Chugoku Marine Paints Ltd. | 300 | 4,524 | 0.01% |
| Artnature, Inc. | 100 | 522 | 0.00% | Chuo Spring Co., Ltd. | 100 | 874 | 0.00% |
| As One Corp. | 400 | 6,747 | 0.02% | Citizen Watch Co., Ltd. | 1,400 | 8,320 | 0.02% |
| Asahi Co., Ltd. | 100 | 965 | 0.00% | CKD Corp. | 400 | 6,605 | 0.01% |
| Asahi Diamond Industrial Co., Ltd. | 400 | 2,102 | 0.01% | Cleanup Corp. | 100 | 415 | 0.00% |
| Asahi Intecc Co., Ltd. | 1,400 | 22,947 | 0.05% | CMK Corp. | 500 | 1,374 | 0.00% |
| Asahi Kasei Corp. | 8,450 | 58,740 | 0.13% | Coca-Cola Bottlers Japan Holdings, Inc. | 1,000 | 15,888 | 0.04% |
| ASAHI YUKIZAI Corp. | 100 | 2,857 | 0.01% | COLOPL, Inc. | 200 | 611 | 0.00% |
| Asanuma Corp. | 625 | 2,657 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Comforia Residential, Inc. REIT | 5 | 8,841 | 0.02% | Digital Holdings, Inc. | 100 | 774 | 0.00% |
| Computer Engineering & Consulting Ltd. | 200 | 2,545 | 0.01% | dip Corp. | 200 | 3,187 | 0.01% |
| COMSYS Holdings Corp. | 800 | 16,493 | 0.04% | Disco Corp. | 693 | 188,419 | 0.42% |
| Comture Corp. | 100 | 1,439 | 0.00% | DKK Co., Ltd. | 46 | 481 | 0.00% |
| Concordia Financial Group Ltd. | 7,300 | 40,462 | 0.09% | DKS Co., Ltd. | 100 | 2,437 | 0.01% |
| Corona Corp. Class A | 100 | 612 | 0.00% | DMG Mori Co., Ltd. | 843 | 13,641 | 0.03% |
| Cosel Co., Ltd. | 300 | 2,037 | 0.00% | Doshisha Co., Ltd. | 100 | 1,393 | 0.00% |
| Cosmos Pharmaceutical Corp. | 258 | 10,994 | 0.02% | Doutor Nichires Holdings Co., Ltd. | 200 | 2,977 | 0.01% |
| CRE Logistics, Inc. REIT | 4 | 3,500 | 0.01% | Dowa Holdings Co., Ltd. | 300 | 8,506 | 0.02% |
| Create SD Holdings Co., Ltd. | 200 | 3,579 | 0.01% | DTS Corp. | 223 | 5,952 | 0.01% |
| Credit Saison Co., Ltd. | 1,000 | 23,530 | 0.05% | Duskin Co., Ltd. | 300 | 7,086 | 0.02% |
| CTI Engineering Co., Ltd. | 200 | 3,131 | 0.01% | DyDo Group Holdings, Inc. | 138 | 2,898 | 0.01% |
| CTS Co., Ltd. | 100 | 575 | 0.00% | Earth Corp. | 100 | 3,563 | 0.01% |
| Curves Holdings Co., Ltd. | 300 | 1,483 | 0.00% | East Japan Railway Co. | 7,400 | 131,605 | 0.29% |
| CyberAgent, Inc. | 2,800 | 19,527 | 0.04% | Ebase Co., Ltd. | 100 | 426 | 0.00% |
| Cybozu, Inc. | 200 | 3,687 | 0.01% | EDION Corp. | 500 | 5,698 | 0.01% |
| Dai Nippon Printing Co., Ltd. | 2,994 | 42,283 | 0.09% | eGuarantee, Inc. | 200 | 2,266 | 0.01% |
| Dai Nippon Toryo Co., Ltd. | 100 | 739 | 0.00% | Ehime Bank Ltd. | 200 | 1,423 | 0.00% |
| Daicel Corp. | 1,600 | 14,319 | 0.03% | Eiken Chemical Co., Ltd. | 200 | 2,730 | 0.01% |
| Dai-Dan Co., Ltd. | 200 | 4,912 | 0.01% | Eisai Co., Ltd. | 1,949 | 53,686 | 0.12% |
| Daido Metal Co., Ltd. | 200 | 668 | 0.00% | Eizo Corp. | 300 | 4,184 | 0.01% |
| Daiei Kankyo Co., Ltd. | 200 | 3,679 | 0.01% | Elan Corp. | 200 | 939 | 0.00% |
| Daifuku Co., Ltd. | 2,353 | 49,408 | 0.11% | Elecom Co., Ltd. | 300 | 2,844 | 0.01% |
| Daihen Corp. | 100 | 5,148 | 0.01% | EM Systems Co., Ltd. | 200 | 995 | 0.00% |
| Daiho Corp. | 100 | 2,122 | 0.01% | en-japan, Inc. | 200 | 2,699 | 0.01% |
| Daiichi Jitsugyo Co., Ltd. | 142 | 2,605 | 0.01% | Enplas Corp. | 100 | 3,102 | 0.01% |
| Dai-ichi Life Holdings, Inc. | 6,200 | 167,072 | 0.37% | eRex Co., Ltd. | 400 | 1,889 | 0.00% |
| Daiichi Sankyo Co., Ltd. | 12,950 | 358,605 | 0.79% | ES-Con Japan Ltd. | 200 | 1,241 | 0.00% |
| Daiichikoshio Co., Ltd. | 500 | 5,860 | 0.01% | ESCON Japan Reit Investment Corp. REIT | 2 | 1,432 | 0.00% |
| Daiki Aluminium Industry Co., Ltd. | 200 | 1,352 | 0.00% | ESPEC Corp. | 100 | 1,726 | 0.00% |
| Daikokutenbussan Co., Ltd. | 22 | 1,341 | 0.00% | euglena Co., Ltd. | 800 | 2,113 | 0.01% |
| Daikyonishikawa Corp. | 500 | 2,052 | 0.00% | EXedy Corp. | 200 | 5,599 | 0.01% |
| Dainichiseika Color & Chemicals Manufacturing Co., Ltd. | 100 | 1,925 | 0.00% | EXEO Group, Inc. | 1,256 | 13,842 | 0.03% |
| Daio Paper Corp. | 500 | 2,647 | 0.01% | Ezaki Glico Co., Ltd. | 300 | 8,960 | 0.02% |
| Daiseki Co., Ltd. | 279 | 6,400 | 0.01% | FAN Communications, Inc. | 100 | 255 | 0.00% |
| Daishi Hokuetsu Financial Group, Inc. | 600 | 11,033 | 0.02% | FANUC Corp. | 6,525 | 173,338 | 0.38% |
| Daito Pharmaceutical Co., Ltd. | 110 | 1,463 | 0.00% | Fast Retailing Co., Ltd. | 1,207 | 413,341 | 0.92% |
| Daito Trust Construction Co., Ltd. | 407 | 45,514 | 0.10% | FCC Co., Ltd. | 200 | 4,066 | 0.01% |
| Daiwa House Industry Co., Ltd. | 4,100 | 126,736 | 0.28% | FDK Corp. | 100 | 339 | 0.00% |
| Daiwa House Investment Corp. REIT Class A | 15 | 22,124 | 0.05% | Feed One Co., Ltd. | 100 | 508 | 0.00% |
| Daiwa Industries Ltd. | 200 | 1,952 | 0.00% | Ferrotec Holdings Corp. | 300 | 4,933 | 0.01% |
| Daiwa Office Investment Corp. REIT Class A | 4 | 7,231 | 0.02% | Fibergate, Inc. | 51 | 291 | 0.00% |
| Daiwa Securities Group, Inc. | 9,200 | 61,349 | 0.14% | FIDEA Holdings Co., Ltd. | 100 | 898 | 0.00% |
| Daiwa Securities Living Investments Corp. REIT Class A | 14 | 7,937 | 0.02% | Financial Partners Group Co., Ltd. | 400 | 7,368 | 0.02% |
| Daiwabo Holdings Co., Ltd. | 600 | 11,785 | 0.03% | First Bank of Toyama Ltd. | 300 | 2,039 | 0.00% |
| DCM Holdings Co., Ltd. | 800 | 7,289 | 0.02% | Fixstars Corp. | 100 | 1,357 | 0.00% |
| Demae-Can Co., Ltd. | 300 | 475 | 0.00% | FP Corp. | 300 | 5,333 | 0.01% |
| DeNA Co., Ltd. | 600 | 11,969 | 0.03% | FP Partner, Inc. | 100 | 1,309 | 0.00% |
| Denka Co., Ltd. | 600 | 8,519 | 0.02% | France Bed Holdings Co., Ltd. | 100 | 831 | 0.00% |
| Denso Corp. | 13,095 | 184,518 | 0.41% | Frontier Real Estate Investment Corp. REIT | 20 | 9,888 | 0.02% |
| Dentsu Group, Inc. | 1,700 | 41,234 | 0.09% | Fudo Tetra Corp. | 100 | 1,362 | 0.00% |
| Dentsu Soken, Inc. | 200 | 7,445 | 0.02% | Fuji Co., Ltd. | 200 | 2,619 | 0.01% |
| Denyo Co., Ltd. | 154 | 2,926 | 0.01% | Fuji Corp. | 500 | 7,672 | 0.02% |
| Descente Ltd. | 100 | 2,752 | 0.01% | Fuji Kyuko Co., Ltd. | 300 | 4,270 | 0.01% |
| Dexerials Corp. | 1,100 | 17,299 | 0.04% | Fuji Media Holdings, Inc. | 300 | 3,305 | 0.01% |
| DIC Corp. | 600 | 12,919 | 0.03% | Fuji Oil Holdings, Inc. | 300 | 6,777 | 0.02% |
| Digital Arts, Inc. | 29 | 1,115 | 0.00% | Fuji Pharma Co., Ltd. | 100 | 1,017 | 0.00% |
| Digital Garage, Inc. | 200 | 4,912 | 0.01% | Fuji Seal International, Inc. | 300 | 4,852 | 0.01% |
| | | | | Fuji Soft, Inc. | 300 | 18,888 | 0.04% |
| | | | | Fujibo Holdings, Inc. | 100 | 3,468 | 0.01% |
| | | | | Fujicco Co., Ltd. | 100 | 1,076 | 0.00% |
| | | | | FUJIFILM Holdings Corp. | 8,000 | 168,440 | 0.37% |
| | | | | Fujikura Ltd. | 1,800 | 74,996 | 0.17% |
| | | | | Fujimi, Inc. | 400 | 6,131 | 0.01% |
| | | | | Fujita Kanko, Inc. | 50 | 2,561 | 0.01% |
| | | | | Fujitec Co., Ltd. | 500 | 19,547 | 0.04% |
| | | | | Fujitsu General Ltd. | 400 | 5,923 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Fujitsu Ltd. | 12,250 | 218,210 | 0.48% | Health Care & Medical | | | |
| Fujiya Co., Ltd. | 42 | 706 | 0.00% | Investment Corp. REIT | 2 | 1,355 | 0.00% |
| Fukuda Corp. | 20 | 668 | 0.00% | Heiwa Real Estate Co., Ltd. | 246 | 6,825 | 0.02% |
| Fukuda Denshi Co., Ltd. | 100 | 4,626 | 0.01% | Heiwa Real Estate, Inc. REIT | 7 | 5,354 | 0.01% |
| Fukui Bank Ltd. | 100 | 1,170 | 0.00% | Heiwado Co., Ltd. | 200 | 2,919 | 0.01% |
| Fukui Computer Holdings, Inc. | 100 | 1,947 | 0.00% | Hibiya Engineering Ltd. | 100 | 2,424 | 0.01% |
| Fukuoka Corp. REIT | 5 | 4,613 | 0.01% | Hikari Tsushin, Inc. | 207 | 45,415 | 0.10% |
| Fukuoka Financial Group, Inc. | 1,100 | 27,612 | 0.06% | HI-LEX Corp. | 200 | 1,965 | 0.00% |
| Fukushima Galilei Co., Ltd. | 102 | 1,716 | 0.00% | Hino Motors Ltd. | 1,600 | 5,762 | 0.01% |
| Fukuyama Transporting Co., Ltd. | 200 | 4,709 | 0.01% | Hioki EE Corp. | 44 | 2,108 | 0.01% |
| FULLCAST Holdings Co., Ltd. | 100 | 944 | 0.00% | Hirata Corp. | 26 | 905 | 0.00% |
| Funai Soken Holdings, Inc. | 243 | 3,695 | 0.01% | Hirogin Holdings, Inc. | 1,900 | 14,066 | 0.03% |
| Furukawa Battery Co., Ltd. | 100 | 879 | 0.00% | Hirose Electric Co., Ltd. | 160 | 19,079 | 0.04% |
| Furukawa Co., Ltd. | 200 | 2,044 | 0.00% | HIS Co., Ltd. | 300 | 2,756 | 0.01% |
| Furukawa Electric Co., Ltd. | 400 | 17,015 | 0.04% | Hisaka Works Ltd. | 100 | 676 | 0.00% |
| Furuno Electric Co., Ltd. | 200 | 3,417 | 0.01% | Hisamitsu Pharmaceutical Co., Inc. | 436 | 11,333 | 0.03% |
| Furuya Metal Co., Ltd. | 157 | 3,621 | 0.01% | Hochiki Corp. | 100 | 1,656 | 0.00% |
| Fuso Chemical Co., Ltd. | 100 | 2,268 | 0.01% | Hodogaya Chemical Co., Ltd. | 100 | 2,456 | 0.01% |
| Fuso Pharmaceutical Industries Ltd. | 100 | 1,617 | 0.00% | Hogy Medical Co., Ltd. | 100 | 3,022 | 0.01% |
| Futaba Corp. | 100 | 323 | 0.00% | Hokkan Holdings Ltd. | 100 | 1,067 | 0.00% |
| Futaba Industrial Co., Ltd. | 300 | 1,378 | 0.00% | Hokkoku Financial Holdings, Inc. | 179 | 6,116 | 0.01% |
| Future Corp. | 200 | 2,357 | 0.01% | Hokuetsu Corp. | 900 | 8,756 | 0.02% |
| Fuyo General Lease Co., Ltd. | 105 | 7,817 | 0.02% | Hokuetsu Industries Co., Ltd. | 100 | 1,156 | 0.00% |
| G-7 Holdings, Inc. | 100 | 940 | 0.00% | Hokuhoku Financial Group, Inc. | 800 | 9,776 | 0.02% |
| Gakken Holdings Co., Ltd. | 300 | 2,029 | 0.00% | Hokuto Corp. | 100 | 1,147 | 0.00% |
| Gecoss Corp. | 100 | 649 | 0.00% | Honda Motor Co., Ltd. | 32,172 | 314,228 | 0.70% |
| Genky DrugStores Co., Ltd. | 86 | 1,710 | 0.00% | Honeys Holdings Co., Ltd. | 61 | 639 | 0.00% |
| Geo Holdings Corp. | 100 | 1,051 | 0.00% | Hoosiers Holdings Co., Ltd. | 100 | 664 | 0.00% |
| giftee, Inc. | 100 | 825 | 0.00% | Hoshino Resorts, Inc. REIT | 4 | 5,686 | 0.01% |
| Giken Ltd. | 100 | 1,124 | 0.00% | Hoshizaki Corp. | 905 | 36,071 | 0.08% |
| Global One Real Estate Investment Corp. REIT | 8 | 5,039 | 0.01% | Hosiden Corp. | 300 | 4,413 | 0.01% |
| GLOBERIDE, Inc. | 100 | 1,229 | 0.00% | Hosokawa Micron Corp. | 100 | 2,682 | 0.01% |
| Glory Ltd. | 300 | 4,954 | 0.01% | House Foods Group, Inc. | 500 | 9,214 | 0.02% |
| GLP J REIT | 32 | 25,126 | 0.06% | Hoya Corp. | 2,419 | 304,992 | 0.68% |
| GMO Financial Holdings, Inc. | 200 | 874 | 0.00% | Hulic Co., Ltd. | 4,100 | 35,741 | 0.08% |
| GMO internet group, Inc. | 400 | 6,821 | 0.02% | Hulic, Inc. REIT | 9 | 7,863 | 0.02% |
| GMO Payment Gateway, Inc. | 300 | 15,216 | 0.03% | Hyakugo Bank Ltd. | 1,400 | 5,630 | 0.01% |
| Godo Steel Ltd. | 100 | 2,526 | 0.01% | Hyakujushi Bank Ltd. | 200 | 4,168 | 0.01% |
| Goldcrest Co., Ltd. | 100 | 1,995 | 0.00% | Ibiden Co., Ltd. | 800 | 24,306 | 0.05% |
| Goldwin, Inc. | 260 | 14,633 | 0.03% | Ichibanya Co., Ltd. | 500 | 3,258 | 0.01% |
| Gree, Inc. | 300 | 870 | 0.00% | Ichigo Office Investment Corp. REIT | 7 | 3,559 | 0.01% |
| gremz, Inc. | 100 | 1,646 | 0.00% | Ichigo, Inc. | 1,100 | 2,632 | 0.01% |
| GS Yuasa Corp. | 600 | 10,121 | 0.02% | Ichikoh Industries Ltd. | 200 | 510 | 0.00% |
| G-Tekt Corp. | 100 | 1,118 | 0.00% | Ichiyoshi Securities Co., Ltd. | 300 | 1,836 | 0.00% |
| GungHo Online Entertainment, Inc. | 346 | 7,340 | 0.02% | Icom, Inc. | 100 | 1,756 | 0.00% |
| Gunma Bank Ltd. | 2,400 | 16,279 | 0.04% | Idec Corp. | 200 | 3,164 | 0.01% |
| Gunosy, Inc. | 100 | 438 | 0.00% | IDOM, Inc. | 300 | 2,163 | 0.01% |
| Gunze Ltd. | 61 | 2,119 | 0.01% | Iida Group Holdings Co., Ltd. | 1,000 | 15,147 | 0.03% |
| Gurunavi, Inc. | 100 | 171 | 0.00% | Iino Kaiun Kaisha Ltd. | 500 | 3,735 | 0.01% |
| H.U. Group Holdings, Inc. | 400 | 6,513 | 0.01% | I'll, Inc. | 171 | 2,981 | 0.01% |
| H2O Retailing Corp. | 651 | 9,581 | 0.02% | Imperial Hotel Ltd. | 200 | 1,171 | 0.00% |
| Hachijuni Bank Ltd. | 2,900 | 18,683 | 0.04% | Inaba Denki Sangyo Co., Ltd. | 400 | 9,969 | 0.02% |
| Hakuhodo DY Holdings, Inc. | 1,600 | 12,202 | 0.03% | Inaba Seisakusho Co., Ltd. | 100 | 1,145 | 0.00% |
| Halows Co., Ltd. | 34 | 1,001 | 0.00% | Inabata & Co., Ltd. | 300 | 6,357 | 0.01% |
| Hamakyorex Co., Ltd. | 400 | 3,433 | 0.01% | Industrial & Infrastructure Fund Investment Corp. REIT Class A | 17 | 12,429 | 0.03% |
| Hamamatsu Photonics KK | 1,756 | 19,727 | 0.04% | Ines Corp. | 100 | 1,162 | 0.00% |
| Hankyu Hanshin Holdings, Inc. | 1,477 | 38,692 | 0.09% | Infomart Corp. | 1,300 | 2,548 | 0.01% |
| Hankyu Hanshin, Inc. REIT Class A | 4 | 3,105 | 0.01% | INFRONEER Holdings, Inc. | 1,300 | 10,100 | 0.02% |
| Hanwa Co., Ltd. | 300 | 9,506 | 0.02% | Insource Co., Ltd. | 362 | 2,603 | 0.01% |
| Happinet Corp. | 100 | 3,057 | 0.01% | Intage Holdings, Inc. | 100 | 1,016 | 0.00% |
| Harmonic Drive Systems, Inc. | 300 | 6,385 | 0.01% | Integrated Design & Engineering Holdings Co., Ltd. | 100 | 4,130 | 0.01% |
| Haseko Corp. | 1,700 | 21,991 | 0.05% | Internet Initiative Japan, Inc. | 800 | 15,197 | 0.03% |
| Hazama Ando Corp. | 1,000 | 7,572 | 0.02% | Inui Global Logistics Co., Ltd. | 100 | 1,079 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Invincible Investment Corp. REIT | 53 | 22,325 | 0.05% | Kagome Co., Ltd. | 642 | 12,149 | 0.03% |
| Iriso Electronics Co., Ltd. | 100 | 1,718 | 0.00% | Kakaku.com, Inc. | 800 | 12,319 | 0.03% |
| Iseki & Co., Ltd. | 100 | 594 | 0.00% | Kaken Pharmaceutical Co., Ltd. | 200 | 5,743 | 0.01% |
| Isetan Mitsukoshi Holdings Ltd. | 2,400 | 42,034 | 0.09% | Kameda Seika Co., Ltd. | 135 | 3,586 | 0.01% |
| Ishihara Sangyo Kaisha Ltd. | 200 | 1,960 | 0.00% | Kamigumi Co., Ltd. | 625 | 13,617 | 0.03% |
| Istyle, Inc. | 500 | 1,409 | 0.00% | Kanaden Corp. | 100 | 959 | 0.00% |
| Isuzu Motors Ltd. | 3,900 | 53,564 | 0.12% | Kanagawa Chuo Kotsu Co., Ltd. | 100 | 2,421 | 0.01% |
| Ito En Ltd. | 400 | 9,007 | 0.02% | Kanamic Network Co., Ltd. | 100 | 321 | 0.00% |
| Itoham Yonekyu Holdings, Inc. | 200 | 5,039 | 0.01% | Kanamoto Co., Ltd. | 200 | 4,276 | 0.01% |
| Itoki Corp. | 300 | 3,144 | 0.01% | Kaneka Corp. | 300 | 7,166 | 0.02% |
| Iyogin Holdings, Inc. | 1,800 | 17,581 | 0.04% | Kanematsu Corp. | 500 | 8,377 | 0.02% |
| Izumi Co., Ltd. | 300 | 6,149 | 0.01% | Kansai Paint Co., Ltd. | 1,067 | 15,364 | 0.03% |
| J Front Retailing Co., Ltd. | 1,600 | 21,659 | 0.05% | Kanto Denka Kogyo Co., Ltd. | 400 | 2,487 | 0.01% |
| J Trust Co., Ltd. | 800 | 2,464 | 0.01% | Kao Corp. | 3,175 | 129,053 | 0.29% |
| JAC Recruitment Co., Ltd. | 400 | 1,794 | 0.00% | Katakura Industries Co., Ltd. | 100 | 1,267 | 0.00% |
| Jaccs Co., Ltd. | 209 | 5,193 | 0.01% | Katitas Co., Ltd. | 349 | 5,048 | 0.01% |
| JAFCO Group Co., Ltd. | 300 | 4,129 | 0.01% | Kawada Technologies, Inc. | 100 | 1,750 | 0.00% |
| Jamco Corp. | 100 | 982 | 0.00% | Kawasaki Kisen Kaisha Ltd. | 2,700 | 38,732 | 0.09% |
| Japan Airlines Co., Ltd. | 1,000 | 15,860 | 0.04% | KDDI Corp. | 10,335 | 331,567 | 0.73% |
| Japan Airport Terminal Co., Ltd. | 443 | 14,094 | 0.03% | KDX Realty Investment Corp. REIT Class A | 27 | 25,684 | 0.06% |
| Japan Aviation Electronics Industry Ltd. | 200 | 3,791 | 0.01% | KeePer Technical Laboratory Co., Ltd. | 135 | 4,089 | 0.01% |
| Japan Display, Inc. | 2,600 | 331 | 0.00% | Keihan Holdings Co., Ltd. | 637 | 13,416 | 0.03% |
| Japan Elevator Service Holdings Co., Ltd. | 450 | 8,349 | 0.02% | Keiyo Corp. | 1,700 | 14,105 | 0.03% |
| Japan Excellent, Inc. REIT | 8 | 5,915 | 0.01% | Keio Corp. | 822 | 20,085 | 0.04% |
| Japan Exchange Group, Inc. | 7,200 | 81,089 | 0.18% | Keisei Electric Railway Co., Ltd. | 2,847 | 25,697 | 0.06% |
| Japan Hotel Investment Corp. REIT Class A | 34 | 15,274 | 0.03% | Keiyo Bank Ltd. | 700 | 3,510 | 0.01% |
| Japan Lifeline Co., Ltd. | 300 | 2,632 | 0.01% | Kenko Mayonnaise Co., Ltd. | 100 | 1,279 | 0.00% |
| Japan Logistics Fund, Inc. REIT | 6 | 10,048 | 0.02% | Kewpie Corp. | 700 | 14,939 | 0.03% |
| Japan Material Co., Ltd. | 400 | 4,324 | 0.01% | Key Coffee, Inc. | 100 | 1,300 | 0.00% |
| Japan Metropolitan Fund Invest REIT | 47 | 26,975 | 0.06% | Keyence Corp. | 1,280 | 526,383 | 1.17% |
| Japan Post Bank Co., Ltd. | 9,905 | 94,191 | 0.21% | KH Neochem Co., Ltd. | 200 | 2,592 | 0.01% |
| Japan Post Holdings Co., Ltd. | 13,200 | 125,188 | 0.28% | Kikkoman Corp. | 6,300 | 70,653 | 0.16% |
| Japan Post Insurance Co., Ltd. | 1,353 | 25,027 | 0.06% | Kintetsu Department Store Co., Ltd. | 41 | 543 | 0.00% |
| Japan Prime Realty Investment Corp. REIT | 6 | 12,045 | 0.03% | Kintetsu Group Holdings Co., Ltd. | 1,245 | 26,221 | 0.06% |
| Japan Pulp & Paper Co., Ltd. | 510 | 2,223 | 0.01% | Kissei Pharmaceutical Co., Ltd. | 243 | 6,432 | 0.01% |
| Japan Real Estate Investment Corp. REIT | 45 | 30,895 | 0.07% | Ki-Star Real Estate Co., Ltd. | 120 | 3,295 | 0.01% |
| Japan Securities Finance Co., Ltd. | 500 | 6,541 | 0.01% | Kitanotatsujin Corp. | 300 | 286 | 0.00% |
| Japan Transcity Corp. | 400 | 2,604 | 0.01% | Kitz Corp. | 500 | 3,617 | 0.01% |
| Japan Wool Textile Co., Ltd. | 300 | 2,489 | 0.01% | Kiyo Bank Ltd. | 400 | 5,635 | 0.01% |
| JBCC Holdings, Inc. | 100 | 2,886 | 0.01% | KNT-CT Holdings Co., Ltd. | 100 | 761 | 0.00% |
| JCR Pharmaceuticals Co., Ltd. | 300 | 1,159 | 0.00% | Koa Corp. | 200 | 1,261 | 0.00% |
| JCU Corp. | 200 | 4,893 | 0.01% | Koatsu Gas Kogyo Co., Ltd. | 100 | 520 | 0.00% |
| JDC Corp. | 200 | 660 | 0.00% | Kobayashi Pharmaceutical Co., Ltd. | 415 | 16,451 | 0.04% |
| Jeol Ltd. | 300 | 10,758 | 0.02% | Kobe Bussan Co., Ltd. | 1,000 | 21,889 | 0.05% |
| JINS Holdings, Inc. | 69 | 2,827 | 0.01% | Koei Tecmo Holdings Co., Ltd. | 1,000 | 11,813 | 0.03% |
| JM Holdings Co., Ltd. | 140 | 2,256 | 0.01% | Kohnan Shoji Co., Ltd. | 200 | 4,581 | 0.01% |
| JMDC, Inc. | 200 | 4,996 | 0.01% | Koito Manufacturing Co., Ltd. | 1,384 | 17,683 | 0.04% |
| J-Oil Mills, Inc. | 100 | 1,377 | 0.00% | Kojima Co., Ltd. | 100 | 660 | 0.00% |
| Joshin Denki Co., Ltd. | 100 | 1,454 | 0.00% | Kokusai Electric Corp. | 800 | 10,919 | 0.02% |
| Joyful Honda Co., Ltd. | 400 | 4,701 | 0.01% | Kokuyo Co., Ltd. | 600 | 10,678 | 0.02% |
| JP-Holdings, Inc. | 300 | 1,296 | 0.00% | Komatsu Matere Co., Ltd. | 100 | 540 | 0.00% |
| JSB Co., Ltd. | 100 | 1,750 | 0.00% | KOMEDA Holdings Co., Ltd. | 239 | 4,313 | 0.01% |
| JSP Corp. | 100 | 1,388 | 0.00% | Komehyo Holdings Co., Ltd. | 100 | 2,507 | 0.01% |
| JTEKT Corp. | 1,600 | 12,008 | 0.03% | Komeri Co., Ltd. | 200 | 4,206 | 0.01% |
| Juroku Financial Group, Inc. | 254 | 6,917 | 0.02% | Komori Corp. | 200 | 1,537 | 0.00% |
| Justsystems Corp. | 200 | 4,473 | 0.01% | Konica Minolta, Inc. | 3,000 | 12,646 | 0.03% |
| JVCKenwood Corp. | 1,000 | 11,113 | 0.02% | Konishi Co., Ltd. | 400 | 3,329 | 0.01% |
| Kadokawa Corp. | 640 | 12,803 | 0.03% | Konoike Transport Co., Ltd. | 200 | 3,932 | 0.01% |
| Kaga Electronics Co., Ltd. | 238 | 4,384 | 0.01% | Kosaido Holdings Co., Ltd. | 800 | 2,571 | 0.01% |
| | | | | Kose Corp. | 232 | 10,598 | 0.02% |
| | | | | Koshidaka Holdings Co., Ltd. | 300 | 2,159 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Kotobuki Spirits Co., Ltd. | 610 | 8,458 | 0.02% | Maruzen Showa Unyu Co., Ltd. | 100 | 3,888 | 0.01% |
| Kourakuen Corp. | 100 | 681 | 0.00% | Marvelous, Inc. | 100 | 372 | 0.00% |
| KPP Group Holdings Co., Ltd. | 354 | 1,453 | 0.00% | Matsuda Sangyo Co., Ltd. | 137 | 2,816 | 0.01% |
| Krosaki Harima Corp. | 160 | 2,601 | 0.01% | Matsui Securities Co., Ltd. | 600 | 3,115 | 0.01% |
| K's Holdings Corp. | 1,000 | 8,959 | 0.02% | MatsukiyoCocokara & Co. | 2,487 | 36,476 | 0.08% |
| Kubota Corp. | 6,650 | 77,815 | 0.17% | Matsuya Co., Ltd. | 200 | 1,313 | 0.00% |
| Kumiai Chemical Industry Co., Ltd. | 600 | 2,871 | 0.01% | Max Co., Ltd. | 200 | 4,480 | 0.01% |
| Kurabo Industries Ltd. | 100 | 3,659 | 0.01% | Maxell Ltd. | 300 | 3,573 | 0.01% |
| Kuraray Co., Ltd. | 2,100 | 30,472 | 0.07% | Maxvalu Tokai Co., Ltd. | 100 | 2,125 | 0.01% |
| Kureha Corp. | 337 | 6,165 | 0.01% | Mazda Motor Corp. | 4,000 | 27,577 | 0.06% |
| Kurimoto Ltd. | 100 | 2,781 | 0.01% | McDonald's Holdings Co. Japan Ltd. | 600 | 23,632 | 0.05% |
| Kurita Water Industries Ltd. | 721 | 25,434 | 0.06% | MCJ Co., Ltd. | 400 | 3,652 | 0.01% |
| Kusuri no Aoki Holdings Co., Ltd. | 350 | 7,251 | 0.02% | Mebuki Financial Group, Inc. | 6,500 | 26,565 | 0.06% |
| KYB Corp. | 300 | 5,610 | 0.01% | MEC Co., Ltd. | 100 | 2,230 | 0.01% |
| Kyocera Corp. | 9,000 | 90,223 | 0.20% | Medical Data Vision Co., Ltd. | 100 | 250 | 0.00% |
| Kyodo Printing Co., Ltd. | 100 | 2,564 | 0.01% | Medipal Holdings Corp. | 1,400 | 21,206 | 0.05% |
| Kyoei Steel Ltd. | 100 | 1,168 | 0.00% | Medley, Inc. | 200 | 4,880 | 0.01% |
| Kyokuto Kaihatsu Kogyo Co., Ltd. | 200 | 3,248 | 0.01% | Megachips Corp. | 79 | 3,177 | 0.01% |
| Kyokuto Securities Co., Ltd. | 100 | 948 | 0.00% | Megmilk Snow Brand Co., Ltd. | 300 | 5,272 | 0.01% |
| Kyokuyo Co., Ltd. | 100 | 2,622 | 0.01% | Meidensha Corp. | 300 | 8,351 | 0.02% |
| Kyorin Pharmaceutical Co., Ltd. | 200 | 1,915 | 0.00% | MEIJI Holdings Co., Ltd. | 1,800 | 36,662 | 0.08% |
| Kyoritsu Maintenance Co., Ltd. | 300 | 5,590 | 0.01% | Meiko Electronics Co., Ltd. | 100 | 5,879 | 0.01% |
| Kyosan Electric Manufacturing Co., Ltd. | 200 | 692 | 0.00% | MEITEC Group Holdings, Inc. | 433 | 8,169 | 0.02% |
| Kyoto Financial Group, Inc. | 1,968 | 29,052 | 0.06% | Menicon Co., Ltd. | 300 | 2,672 | 0.01% |
| Kyowa Kirin Co., Ltd. | 1,700 | 25,696 | 0.06% | Mercari, Inc. | 843 | 9,618 | 0.02% |
| Kyudenko Corp. | 320 | 10,535 | 0.02% | METAWATER Co., Ltd. | 100 | 1,157 | 0.00% |
| Kyushu Financial Group, Inc. | 2,500 | 11,561 | 0.03% | Micronics Japan Co., Ltd. | 246 | 5,909 | 0.01% |
| Kyushu Railway Co. | 1,009 | 24,589 | 0.05% | Midac Holdings Co., Ltd. | 52 | 516 | 0.00% |
| LaSalle Logiport REIT | 13 | 11,754 | 0.03% | Mie Kotsu Group Holdings, Inc. | 200 | 631 | 0.00% |
| Lasertec Corp. | 558 | 53,915 | 0.12% | Milbon Co., Ltd. | 200 | 4,460 | 0.01% |
| LEC, Inc. | 198 | 1,625 | 0.00% | MINEBEA MITSUMI, Inc. | 2,700 | 44,144 | 0.10% |
| Leopalace21 Corp. | 1,600 | 6,027 | 0.01% | Ministop Co., Ltd. | 100 | 1,080 | 0.00% |
| Life Corp. | 100 | 2,237 | 0.01% | Mirai Corp. REIT | 14 | 3,635 | 0.01% |
| Lifedrink Co., Inc. | 200 | 2,894 | 0.01% | Mirai Industry Co., Ltd. | 100 | 2,357 | 0.01% |
| LIFULL Co., Ltd. | 200 | 261 | 0.00% | MIRAIT ONE corp | 600 | 8,789 | 0.02% |
| Link & Motivation, Inc. | 200 | 755 | 0.00% | Mirarth Holdings, Inc. | 600 | 1,970 | 0.00% |
| Lintec Corp. | 300 | 5,851 | 0.01% | Miroku Jyoho Service Co., Ltd. | 100 | 1,259 | 0.00% |
| Lion Corp. | 1,600 | 17,944 | 0.04% | MISUMI Group, Inc. | 1,900 | 29,680 | 0.07% |
| LITALICO, Inc. | 100 | 569 | 0.00% | Mitani Sekisan Co., Ltd. | 34 | 1,201 | 0.00% |
| Lixil Corp. | 1,800 | 19,763 | 0.04% | Mitsuba Corp. | 200 | 1,237 | 0.00% |
| LY Corp. | 17,900 | 47,768 | 0.11% | Mitsubishi Chemical Group Corp. | 8,720 | 44,371 | 0.10% |
| M&A Capital Partners Co., Ltd. | 56 | 947 | 0.00% | Mitsubishi Estate Co., Ltd. | 8,200 | 114,814 | 0.25% |
| M&A Research Institute Holdings, Inc. | 200 | 2,592 | 0.01% | Mitsubishi Estate Logistics Investment Corp. REIT | 4 | 8,819 | 0.02% |
| M3, Inc. | 2,900 | 25,778 | 0.06% | Mitsubishi HC Capital, Inc. | 5,800 | 38,455 | 0.09% |
| Mabuchi Motor Co., Ltd. | 680 | 9,720 | 0.02% | Mitsubishi Logisnext Co., Ltd. | 400 | 4,996 | 0.01% |
| Macnica Holdings, Inc. | 900 | 10,569 | 0.02% | Mitsubishi Logistics Corp. | 2,200 | 16,210 | 0.04% |
| Macromill, Inc. | 200 | 1,559 | 0.00% | Mitsubishi Materials Corp. | 900 | 13,775 | 0.03% |
| Maeda Kosen Co., Ltd. | 300 | 3,730 | 0.01% | Mitsubishi Motors Corp. | 4,400 | 14,911 | 0.03% |
| Maezawa Kyuso Industries Co., Ltd. | 100 | 856 | 0.00% | Mitsubishi Pencil Co., Ltd. | 300 | 4,394 | 0.01% |
| Makino Milling Machine Co., Ltd. | 200 | 13,680 | 0.03% | Mitsubishi Research Institute, Inc. | 100 | 3,086 | 0.01% |
| Makita Corp. | 1,700 | 52,387 | 0.12% | Mitsubishi UFJ Financial Group, Inc. | 78,600 | 923,235 | 2.04% |
| Management Solutions Co., Ltd. | 100 | 1,075 | 0.00% | Mitsuboshi Belting Ltd. | 100 | 2,545 | 0.01% |
| Mandom Corp. | 200 | 1,633 | 0.00% | Mitsui Chemicals, Inc. | 1,200 | 26,495 | 0.06% |
| Mani, Inc. | 400 | 4,602 | 0.01% | Mitsui DM Sugar Holdings Co., Ltd. | 164 | 3,527 | 0.01% |
| Marudai Food Co., Ltd. | 100 | 1,058 | 0.00% | Mitsui E&S Co., Ltd. | 600 | 7,032 | 0.02% |
| Maruha Nichiro Corp. | 240 | 4,638 | 0.01% | Mitsui Fudosan Co., Ltd. | 19,090 | 154,265 | 0.34% |
| Marui Group Co., Ltd. | 1,200 | 19,200 | 0.04% | Mitsui Fudosan Logistics Park, Inc. REIT | 20 | 12,917 | 0.03% |
| MARUKA FURUSATO Corp. | 100 | 1,651 | 0.00% | Mitsui High-Tec, Inc. | 800 | 4,210 | 0.01% |
| Marusan Securities Co., Ltd. | 300 | 1,913 | 0.00% | Mitsui OSK Lines Ltd. | 2,300 | 80,608 | 0.18% |
| Maruwa Co., Ltd. | 36 | 11,075 | 0.02% | Mitsui-Soko Holdings Co., Ltd. | 100 | 4,721 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Miura Co., Ltd. | 641 | 16,233 | 0.04% | Nippon Corp. | 300 | 4,173 | 0.01% |
| Miyazaki Bank Ltd. | 100 | 1,992 | 0.00% | Nippon Accommodations Fund, Inc. REIT Class A | 3 | 11,205 | 0.03% |
| Mizuho Financial Group, Inc. | 17,600 | 433,729 | 0.96% | Nippon Beet Sugar Manufacturing Co., Ltd. | 100 | 1,547 | 0.00% |
| Mizuho Leasing Co., Ltd. | 1,135 | 7,626 | 0.02% | Nippon Building Fund, Inc. REIT | 52 | 40,499 | 0.09% |
| Mizuno Corp. | 100 | 5,701 | 0.01% | Nippon Carbon Co., Ltd. | 48 | 1,342 | 0.00% |
| Mochida Pharmaceutical Co., Ltd. | 200 | 4,480 | 0.01% | Nippon Ceramic Co., Ltd. | 100 | 1,629 | 0.00% |
| Monex Group, Inc. | 1,300 | 7,966 | 0.02% | Nippon Chemi-Con Corp. | 100 | 620 | 0.00% |
| Money Forward, Inc. | 300 | 9,222 | 0.02% | Nippon Denko Co., Ltd. | 400 | 725 | 0.00% |
| MonotaRO Co., Ltd. | 1,658 | 28,189 | 0.06% | Nippon Densetsu Kogyo Co., Ltd. | 200 | 2,536 | 0.01% |
| Mori Hills Investment Corp. REIT Class A | 11 | 8,672 | 0.02% | Nippon Electric Glass Co., Ltd. | 500 | 10,725 | 0.02% |
| Mori Trust, Inc. REIT | 16 | 6,271 | 0.01% | Nippon Express Holdings, Inc. | 1,920 | 29,235 | 0.07% |
| Morinaga & Co., Ltd. | 518 | 8,954 | 0.02% | Nippon Fine Chemical Co., Ltd. | 100 | 1,521 | 0.00% |
| Morinaga Milk Industry Co., Ltd. | 526 | 9,798 | 0.02% | NIPPON Investment Corp. REIT | 12 | 5,811 | 0.01% |
| Moriroku Holdings Co., Ltd. | 100 | 1,270 | 0.00% | Nippon Kanzai Holdings Co., Ltd. | 100 | 1,705 | 0.00% |
| Morita Holdings Corp. | 200 | 2,774 | 0.01% | Nippon Kayaku Co., Ltd. | 1,000 | 8,170 | 0.02% |
| MOS Food Services, Inc. | 100 | 2,354 | 0.01% | Nippon Light Metal Holdings Co., Ltd. | 400 | 3,968 | 0.01% |
| MS&AD Insurance Group Holdings, Inc. | 9,014 | 197,819 | 0.44% | Nippon Paint Holdings Co., Ltd. | 6,800 | 44,285 | 0.10% |
| MTI Ltd. | 100 | 743 | 0.00% | Nippon Paper Industries Co., Ltd. | 600 | 3,325 | 0.01% |
| m-up Holdings, Inc. | 100 | 1,045 | 0.00% | Nippon Parking Development Co., Ltd. | 600 | 817 | 0.00% |
| Murata Manufacturing Co., Ltd. | 11,638 | 189,536 | 0.42% | Nippon Prologis, Inc. REIT | 17 | 24,111 | 0.05% |
| Musashi Seimitsu Industry Co., Ltd. | 300 | 7,559 | 0.02% | Nippon Rietec Co., Ltd. | 100 | 821 | 0.00% |
| Musashino Bank Ltd. | 243 | 4,639 | 0.01% | Nippon Road Co., Ltd. | 100 | 1,133 | 0.00% |
| Nabtesco Corp. | 800 | 14,294 | 0.03% | Nippon Sanso Holdings Corp. | 1,246 | 35,074 | 0.08% |
| Nachi-Fujikoshi Corp. | 100 | 2,014 | 0.00% | Nippon Seiki Co., Ltd. | 300 | 2,199 | 0.01% |
| Nafco Co., Ltd. | 100 | 1,341 | 0.00% | Nippon Sharyo Ltd. | 100 | 1,426 | 0.00% |
| Nagaileben Co., Ltd. | 200 | 2,804 | 0.01% | Nippon Sheet Glass Co., Ltd. | 400 | 909 | 0.00% |
| Nagase & Co., Ltd. | 633 | 12,989 | 0.03% | Nippon Shinyaku Co., Ltd. | 335 | 8,503 | 0.02% |
| Nagawa Co., Ltd. | 130 | 6,138 | 0.01% | Nippon Shokubai Co., Ltd. | 748 | 9,114 | 0.02% |
| Nagoya Railroad Co., Ltd. | 1,300 | 14,496 | 0.03% | Nippon Signal Co., Ltd. | 300 | 1,775 | 0.00% |
| Nakanishi, Inc. | 500 | 7,616 | 0.02% | Nippon Soda Co., Ltd. | 400 | 7,401 | 0.02% |
| Nakayama Steel Works Ltd. | 100 | 477 | 0.00% | Nippon Telegraph & Telephone Corp. | 193,200 | 194,233 | 0.43% |
| Namura Shipbuilding Co., Ltd. | 400 | 4,446 | 0.01% | Nippon Television Holdings, Inc. | 200 | 3,496 | 0.01% |
| Nankai Electric Railway Co., Ltd. | 700 | 11,057 | 0.02% | Nippon Thompson Co., Ltd. | 300 | 958 | 0.00% |
| Nanto Bank Ltd. | 200 | 4,104 | 0.01% | Nippon Yusen KK | 3,000 | 100,655 | 0.22% |
| NEC Capital Solutions Ltd. | 100 | 2,501 | 0.01% | Nipro Corp. | 800 | 7,620 | 0.02% |
| NEC Corp. | 1,707 | 149,020 | 0.33% | Nishimatsu Construction Co., Ltd. | 227 | 7,569 | 0.02% |
| NEC Networks & System Integration Corp. | 500 | 10,483 | 0.02% | Nishimatsuya Chain Co., Ltd. | 300 | 4,488 | 0.01% |
| Net Protections Holdings, Inc. | 400 | 1,344 | 0.00% | Nishi-Nippon Financial Holdings, Inc. | 1,000 | 12,898 | 0.03% |
| Neturen Co., Ltd. | 200 | 1,245 | 0.00% | Nishi-Nippon Railroad Co., Ltd. | 500 | 7,216 | 0.02% |
| Nexon Co., Ltd. | 2,900 | 43,852 | 0.10% | Nishio Holdings Co., Ltd. | 100 | 3,006 | 0.01% |
| Nextage Co., Ltd. | 200 | 1,806 | 0.00% | Nissan Chemical Corp. | 900 | 28,341 | 0.06% |
| NH Foods Ltd. | 648 | 21,004 | 0.05% | Nissan Motor Co., Ltd. | 14,500 | 44,286 | 0.10% |
| NHK Spring Co., Ltd. | 1,000 | 12,726 | 0.03% | Nissan Shatai Co., Ltd. | 400 | 2,545 | 0.01% |
| Nichiban Co., Ltd. | 100 | 1,345 | 0.00% | Nissei ASB Machine Co., Ltd. | 34 | 1,099 | 0.00% |
| Nichicon Corp. | 400 | 2,792 | 0.01% | Nissha Co., Ltd. | 300 | 3,113 | 0.01% |
| Nichiden Corp. | 200 | 3,926 | 0.01% | Nisshin Oilio Group Ltd. | 100 | 3,290 | 0.01% |
| Nichiha Corp. | 200 | 3,716 | 0.01% | Nisshin Seifun Group, Inc. | 1,800 | 21,097 | 0.05% |
| Nichirei Corp. | 700 | 18,556 | 0.04% | Nisshinbo Holdings, Inc. | 900 | 5,160 | 0.01% |
| Nichireki Group Co., Ltd. | 200 | 3,417 | 0.01% | Nissin Corp. | 32 | 944 | 0.00% |
| Nifco, Inc. | 600 | 14,618 | 0.03% | Nissin Foods Holdings Co., Ltd. | 1,518 | 36,926 | 0.08% |
| Nihon Chouzai Co., Ltd. | 100 | 919 | 0.00% | Nisso Holdings Co., Ltd. | 88 | 436 | 0.00% |
| Nihon Kohden Corp. | 978 | 13,417 | 0.03% | Nissui Corp. | 1,900 | 10,873 | 0.02% |
| Nihon M&A Center Holdings, Inc. | 2,000 | 8,414 | 0.02% | Niterra Co., Ltd. | 1,200 | 38,789 | 0.09% |
| Nihon Nohyaku Co., Ltd. | 200 | 896 | 0.00% | | | | |
| Nihon Parkerizing Co., Ltd. | 600 | 4,978 | 0.01% | | | | |
| Nihon Tokushu Toryo Co., Ltd. | 100 | 811 | 0.00% | | | | |
| Nihon Trim Co., Ltd. | 100 | 2,380 | 0.01% | | | | |
| Nikkon Holdings Co., Ltd. | 800 | 10,379 | 0.02% | | | | |
| Nikon Corp. | 2,100 | 21,907 | 0.05% | | | | |
| Nintendo Co., Ltd. | 7,200 | 424,413 | 0.94% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Nitori Holdings Co., Ltd. | 552 | 65,453 | 0.15% | Oriental Shiraishi Corp. | 400 | 995 | 0.00% |
| Nitta Corp. | 100 | 2,370 | 0.01% | Orix JREIT, Inc. REIT | 18 | 18,795 | 0.04% |
| Nittetsu Mining Co., Ltd. | 126 | 3,580 | 0.01% | Oro Co., Ltd. | 42 | 684 | 0.00% |
| Nitto Boseki Co., Ltd. | 225 | 9,191 | 0.02% | Osaka Organic Chemical Industry Ltd. | 100 | 1,840 | 0.00% |
| Nitto Denko Corp. | 4,840 | 82,535 | 0.18% | Osaka Soda Co., Ltd. | 700 | 8,890 | 0.02% |
| Nitto Kogyo Corp. | 200 | 3,684 | 0.01% | Osaka Steel Co., Ltd. | 100 | 1,879 | 0.00% |
| Nitto Kohki Co., Ltd. | 100 | 1,726 | 0.00% | OSAKA Titanium Technologies Co., Ltd. | 100 | 1,181 | 0.00% |
| Nittoku Co., Ltd. | 56 | 736 | 0.00% | OSG Corp. | 549 | 6,478 | 0.01% |
| Noevir Holdings Co., Ltd. | 100 | 3,115 | 0.01% | Otsuka Corp. | 1,550 | 35,594 | 0.08% |
| Nohmi Bosai Ltd. | 200 | 4,231 | 0.01% | Otsuka Holdings Co., Ltd. | 3,226 | 176,531 | 0.39% |
| Nojima Corp. | 500 | 7,289 | 0.02% | Pacific Industrial Co., Ltd. | 300 | 2,611 | 0.01% |
| NOK Corp. | 700 | 11,028 | 0.02% | Pacific Metals Co., Ltd. | 100 | 925 | 0.00% |
| Nomura Co., Ltd. | 500 | 2,851 | 0.01% | Pack Corp. | 100 | 2,278 | 0.01% |
| Nomura Holdings, Inc. | 20,300 | 120,294 | 0.27% | PAL GROUP Holdings Co., Ltd. | 300 | 5,832 | 0.01% |
| Nomura Real Estate Holdings, Inc. | 700 | 17,393 | 0.04% | PALTAC Corp. | 250 | 6,939 | 0.02% |
| Nomura Real Estate Master Fund, Inc. REIT | 31 | 27,161 | 0.06% | Pan Pacific International Holdings Corp. | 2,800 | 76,895 | 0.17% |
| Nomura Research Institute Ltd. | 2,900 | 85,970 | 0.19% | Panasonic Holdings Corp. | 15,200 | 158,906 | 0.35% |
| Noritake Co., Ltd. | 200 | 5,052 | 0.01% | Paramount Bed Holdings Co., Ltd. | 400 | 6,890 | 0.02% |
| Noritsu Koki Co., Ltd. | 100 | 3,302 | 0.01% | Park24 Co., Ltd. | 900 | 12,676 | 0.03% |
| Noritz Corp. | 200 | 2,120 | 0.01% | Pasona Group, Inc. | 100 | 1,303 | 0.00% |
| North Pacific Bank Ltd. | 2,000 | 5,828 | 0.01% | PeptiDream, Inc. | 633 | 10,651 | 0.02% |
| NPR-RIKEN Corp. | 200 | 3,264 | 0.01% | Persol Holdings Co., Ltd. | 12,100 | 18,209 | 0.04% |
| NS United Kaiun Kaisha Ltd. | 36 | 929 | 0.00% | Pharma Foods International Co., Ltd. | 100 | 636 | 0.00% |
| NSD Co., Ltd. | 500 | 10,750 | 0.02% | PHC Holdings Corp. | 200 | 1,224 | 0.00% |
| NSK Ltd. | 2,800 | 12,238 | 0.03% | PIA Corp. | 24 | 480 | 0.00% |
| NTN Corp. | 2,600 | 4,214 | 0.01% | Pigeon Corp. | 700 | 6,485 | 0.01% |
| NTT Data Group Corp. | 4,100 | 79,047 | 0.18% | PILLAR Corp. | 100 | 2,755 | 0.01% |
| NTT UD Investment Corp. REIT | 9 | 6,849 | 0.02% | Pilot Corp. | 200 | 6,187 | 0.01% |
| Nxera Pharma Co., Ltd. | 500 | 3,334 | 0.01% | Piolax, Inc. | 200 | 3,237 | 0.01% |
| Obara Group, Inc. | 122 | 3,109 | 0.01% | PKSHA Technology, Inc. | 100 | 2,440 | 0.01% |
| OBIC Business Consultants Co., Ltd. | 228 | 10,062 | 0.02% | Plus Alpha Consulting Co., Ltd. | 200 | 2,429 | 0.01% |
| Obic Co., Ltd. | 2,320 | 69,278 | 0.15% | Pola Orbis Holdings, Inc. | 542 | 4,928 | 0.01% |
| Odakyu Electric Railway Co., Ltd. | 2,200 | 20,326 | 0.05% | Premium Group Co., Ltd. | 200 | 3,288 | 0.01% |
| Ogaki Kyoritsu Bank Ltd. | 300 | 3,696 | 0.01% | Press Kogyo Co., Ltd. | 500 | 1,785 | 0.00% |
| Oiles Corp. | 200 | 3,159 | 0.01% | Pressance Corp. | 100 | 1,272 | 0.00% |
| Oisix ra daichi, Inc. | 200 | 1,603 | 0.00% | Prestige International, Inc. | 500 | 2,170 | 0.01% |
| Oita Bank Ltd. | 100 | 1,988 | 0.00% | Prima Meat Packers Ltd. | 200 | 2,828 | 0.01% |
| Oji Holdings Corp. | 6,000 | 23,063 | 0.05% | Procrea Holdings, Inc. | 200 | 2,251 | 0.01% |
| Okabe Co., Ltd. | 200 | 975 | 0.00% | Pronexus, Inc. | 100 | 846 | 0.00% |
| Okamoto Industries, Inc. | 100 | 3,652 | 0.01% | Proto Corp. | 100 | 824 | 0.00% |
| Okamura Corp. | 447 | 5,868 | 0.01% | Qol Holdings Co., Ltd. | 100 | 940 | 0.00% |
| Okasan Securities Group, Inc. | 1,200 | 4,887 | 0.01% | Raito Kogyo Co., Ltd. | 300 | 4,238 | 0.01% |
| Oki Electric Industry Co., Ltd. | 600 | 4,077 | 0.01% | Raksul, Inc. | 300 | 2,541 | 0.01% |
| Okinawa Cellular Telephone Co. | 200 | 5,536 | 0.01% | Rakus Co., Ltd. | 600 | 7,093 | 0.02% |
| Okinawa Financial Group, Inc. | 100 | 1,656 | 0.00% | Rakuten Bank Ltd. | 600 | 16,875 | 0.04% |
| OKUMA Corp. | 356 | 7,724 | 0.02% | Rakuten Group, Inc. | 9,600 | 52,465 | 0.12% |
| Okura Industrial Co., Ltd. | 100 | 1,915 | 0.00% | Recruit Holdings Co., Ltd. | 9,800 | 694,967 | 1.54% |
| Okuwa Co., Ltd. | 300 | 1,691 | 0.00% | Relo Group, Inc. | 700 | 8,590 | 0.02% |
| Olympus Corp. | 7,800 | 117,650 | 0.26% | Remixpoint, Inc. | 900 | 1,838 | 0.00% |
| Omron Corp. | 1,252 | 42,644 | 0.09% | Renesas Electronics Corp. | 11,300 | 147,146 | 0.33% |
| One, Inc. REIT | 2 | 2,927 | 0.01% | Rengo Co., Ltd. | 1,600 | 8,918 | 0.02% |
| Ono Pharmaceutical Co., Ltd. | 2,900 | 30,161 | 0.07% | RENOVA, Inc. | 400 | 1,967 | 0.00% |
| Onoken Co., Ltd. | 100 | 958 | 0.00% | Resona Holdings, Inc. | 15,200 | 110,692 | 0.25% |
| Onward Holdings Co., Ltd. | 700 | 2,628 | 0.01% | Resonac Holdings Corp. | 1,200 | 30,657 | 0.07% |
| Open Door, Inc. | 100 | 395 | 0.00% | Resorttrust, Inc. | 400 | 7,997 | 0.02% |
| Open House Group Co., Ltd. | 533 | 18,073 | 0.04% | Restar Corp. | 200 | 3,302 | 0.01% |
| Open Up Group, Inc. | 400 | 4,561 | 0.01% | Retail Partners Co., Ltd. | 200 | 1,611 | 0.00% |
| Optex Group Co., Ltd. | 200 | 2,230 | 0.01% | Rheon Automatic Machinery Co., Ltd. | 100 | 930 | 0.00% |
| Optim Corp. | 100 | 448 | 0.00% | Ricoh Leasing Co., Ltd. | 46 | 1,534 | 0.00% |
| Oporun Co., Ltd. | 200 | 2,403 | 0.01% | Riken Keiki Co., Ltd. | 254 | 6,222 | 0.01% |
| Oracle Corp. Japan | 264 | 25,458 | 0.06% | Riken Technos Corp. | 200 | 1,371 | 0.00% |
| Organo Corp. | 224 | 11,687 | 0.03% | Riken Vitamin Co., Ltd. | 100 | 1,561 | 0.00% |
| Orient Corp. | 500 | 2,695 | 0.01% | Rinnai Corp. | 800 | 16,589 | 0.04% |
| Oriental Land Co., Ltd. | 7,575 | 164,938 | 0.37% | Riso Kagaku Corp. | 400 | 4,088 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Riso Kyoiku Co., Ltd. | 200 | 386 | 0.00% | Senshu Ikeda Holdings, Inc. | 2,000 | 5,039 | 0.01% |
| Rock Field Co., Ltd. | 100 | 975 | 0.00% | Septeni Holdings Co., Ltd. | 700 | 1,764 | 0.00% |
| Rohm Co., Ltd. | 2,216 | 20,946 | 0.05% | Seria Co., Ltd. | 342 | 6,130 | 0.01% |
| Rohto Pharmaceutical Co., Ltd. | 1,400 | 25,633 | 0.06% | Seven & i Holdings Co., Ltd. | 15,829 | 250,488 | 0.55% |
| Rokko Butter Co., Ltd. | 100 | 843 | 0.00% | Seven Bank Ltd. | 4,500 | 8,925 | 0.02% |
| Roland Corp. | 100 | 2,494 | 0.01% | SG Holdings Co., Ltd. | 2,800 | 26,831 | 0.06% |
| Rorze Corp. | 690 | 6,717 | 0.02% | Sharp Corp. | 1,500 | 9,400 | 0.02% |
| Round One Corp. | 1,300 | 10,861 | 0.02% | Shibaura Machine Co., Ltd. | 200 | 4,562 | 0.01% |
| RS Technologies Co., Ltd. | 100 | 2,202 | 0.01% | Shibaura Mechatronics Corp. | 45 | 2,291 | 0.01% |
| Ryobi Ltd. | 200 | 2,895 | 0.01% | Shibusawa Warehouse Co., Ltd. | 38 | 742 | 0.00% |
| RYODEN Corp. | 100 | 1,569 | 0.00% | Shibuya Corp. | 100 | 2,456 | 0.01% |
| Ryohin Keikaku Co., Ltd. | 1,600 | 36,630 | 0.08% | SHIFT, Inc. | 50 | 5,795 | 0.01% |
| Ryoyo Ryosan Holdings, Inc. | 232 | 3,623 | 0.01% | Shiga Bank Ltd. | 300 | 7,502 | 0.02% |
| S Foods, Inc. | 100 | 1,742 | 0.00% | Shikoku Bank Ltd. | 200 | 1,477 | 0.00% |
| Sakai Chemical Industry Co., Ltd. | 100 | 1,668 | 0.00% | Shikoku Kasei Holdings Corp. | 200 | 2,646 | 0.01% |
| Sakai Moving Service Co., Ltd. | 132 | 2,079 | 0.00% | Shima Seiki Manufacturing Ltd. | 200 | 1,334 | 0.00% |
| Sakata INX Corp. | 300 | 3,329 | 0.01% | Shimadzu Corp. | 1,849 | 52,484 | 0.12% |
| Sakata Seed Corp. | 243 | 5,358 | 0.01% | Shimamura Co., Ltd. | 324 | 18,171 | 0.04% |
| Sakura Internet, Inc. | 200 | 5,663 | 0.01% | Shimano, Inc. | 648 | 88,195 | 0.20% |
| Samty Residential Investment Corp. REIT | 4 | 2,367 | 0.01% | Shimizu Bank Ltd. | 100 | 917 | 0.00% |
| San ju San Financial Group, Inc. | 200 | 2,903 | 0.01% | Shimozima Co., Ltd. | 100 | 852 | 0.00% |
| San-A Co., Ltd. | 200 | 3,698 | 0.01% | Shin Nippon Biomedical Laboratories Ltd. | 163 | 1,730 | 0.00% |
| Sangetsu Corp. | 349 | 6,649 | 0.02% | Shinagawa Refractories Co., Ltd. | 100 | 1,119 | 0.00% |
| San-In Godo Bank Ltd. | 1,015 | 8,170 | 0.02% | Shindengen Electric Manufacturing Co., Ltd. | 100 | 1,585 | 0.00% |
| Sankei Real Estate, Inc. REIT | 2 | 960 | 0.00% | Shin-Etsu Chemical Co., Ltd. | 13,200 | 444,815 | 0.98% |
| Sanken Electric Co., Ltd. | 100 | 3,692 | 0.01% | Shin-Etsu Polymer Co., Ltd. | 200 | 2,097 | 0.01% |
| Sanki Engineering Co., Ltd. | 300 | 6,042 | 0.01% | Shinko Electric Industries Co., Ltd. | 419 | 15,210 | 0.03% |
| Sankyo Seiko Co., Ltd. | 100 | 398 | 0.00% | Shinko Shoji Co., Ltd. | 100 | 637 | 0.00% |
| Sankyo Tateyama, Inc. | 100 | 423 | 0.00% | Shinnihon Corp. | 170 | 1,692 | 0.00% |
| Sankyu, Inc. | 300 | 10,445 | 0.02% | Shinwa Co., Ltd. | 100 | 1,905 | 0.00% |
| Sanoh Industrial Co., Ltd. | 100 | 477 | 0.00% | Shionogi & Co., Ltd. | 5,280 | 74,550 | 0.17% |
| Sanrio Co., Ltd. | 1,200 | 42,301 | 0.09% | Ship Healthcare Holdings, Inc. | 500 | 7,015 | 0.02% |
| Sansan, Inc. | 500 | 7,301 | 0.02% | Shiseido Co., Ltd. | 2,719 | 48,209 | 0.11% |
| Santen Pharmaceutical Co., Ltd. | 2,300 | 23,686 | 0.05% | Shizuoka Financial Group, Inc. | 3,100 | 25,337 | 0.06% |
| Sanwa Holdings Corp. | 1,300 | 36,413 | 0.08% | SHO-BOND Holdings Co., Ltd. | 300 | 9,966 | 0.02% |
| Sanyo Chemical Industries Ltd. | 130 | 3,408 | 0.01% | Shochiku Co., Ltd. | 50 | 3,493 | 0.01% |
| Sanyo Denki Co., Ltd. | 42 | 2,435 | 0.01% | Shoei Co., Ltd. | 300 | 4,301 | 0.01% |
| Sanyo Electric Railway Co., Ltd. | 100 | 1,291 | 0.00% | Shoei Foods Corp. | 131 | 3,363 | 0.01% |
| Sanyo Special Steel Co., Ltd. | 100 | 1,227 | 0.00% | Showa Sangyo Co., Ltd. | 200 | 3,608 | 0.01% |
| Sato Holdings Corp. | 100 | 1,402 | 0.00% | SIGMAXYZ Holdings, Inc. | 400 | 2,390 | 0.01% |
| Sawai Group Holdings Co., Ltd. | 800 | 10,949 | 0.02% | Siix Corp. | 200 | 1,535 | 0.00% |
| SBI ARUHI Corp. | 200 | 1,052 | 0.00% | Simplex Holdings, Inc. | 300 | 4,749 | 0.01% |
| SBI Holdings, Inc. | 1,820 | 46,114 | 0.10% | Sinfonia Technology Co., Ltd. | 200 | 8,170 | 0.02% |
| SBI Sumishin Net Bank Ltd. | 300 | 7,235 | 0.02% | Sinko Industries Ltd. | 300 | 2,438 | 0.01% |
| SBS Holdings, Inc. | 100 | 1,510 | 0.00% | Sintokogio Ltd. | 400 | 2,413 | 0.01% |
| SCREEN Holdings Co., Ltd. | 602 | 36,351 | 0.08% | SKY Perfect JSAT Holdings, Inc. | 900 | 5,206 | 0.01% |
| SCSK Corp. | 1,000 | 21,195 | 0.05% | SMC Corp. | 400 | 158,259 | 0.35% |
| Secom Co., Ltd. | 2,800 | 95,655 | 0.21% | SMS Co., Ltd. | 500 | 5,004 | 0.01% |
| Seibu Holdings, Inc. | 1,400 | 28,577 | 0.06% | Socionext, Inc. | 1,265 | 20,368 | 0.05% |
| Seikagaku Corp. | 200 | 1,023 | 0.00% | Sodick Co., Ltd. | 200 | 937 | 0.00% |
| Seikitokyu Kogyo Co., Ltd. | 100 | 993 | 0.00% | SoftBank Corp. | 188,600 | 238,690 | 0.53% |
| Seiko Epson Corp. | 2,000 | 36,593 | 0.08% | SoftBank Group Corp. | 7,100 | 414,950 | 0.92% |
| Seiko Group Corp. | 200 | 6,229 | 0.01% | Softcreate Holdings Corp. | 100 | 1,466 | 0.00% |
| Seino Holdings Co., Ltd. | 900 | 13,592 | 0.03% | Sohgo Security Services Co., Ltd. | 2,700 | 18,580 | 0.04% |
| Seiren Co., Ltd. | 300 | 5,347 | 0.01% | Solasto Corp. | 200 | 603 | 0.00% |
| Sekisui Chemical Co., Ltd. | 2,700 | 46,644 | 0.10% | Sompo Holdings, Inc. | 6,600 | 172,979 | 0.38% |
| Sekisui House Ltd. | 3,742 | 90,050 | 0.20% | Sony Group Corp. | 41,625 | 892,305 | 1.98% |
| Sekisui House, Inc. REIT | 29 | 14,264 | 0.03% | SOSiLA Logistics, Inc. REIT | 4 | 2,685 | 0.01% |
| Sekisui Jushi Corp. | 200 | 2,702 | 0.01% | Sotetsu Holdings, Inc. | 549 | 8,714 | 0.02% |
| Sekisui Kasei Co., Ltd. | 100 | 227 | 0.00% | Sourcenext Corp. | 500 | 557 | 0.00% |
| Senko Group Holdings Co., Ltd. | 700 | 6,637 | 0.02% | | | | |
| Senshu Electric Co., Ltd. | 130 | 4,066 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Sparx Group Co., Ltd. | 100 | 975 | 0.00% | Takasago International Corp. | 100 | 3,710 | 0.01% |
| S-Pool, Inc. | 200 | 406 | 0.00% | Takasago Thermal Engineering Co., Ltd. | 400 | 16,172 | 0.04% |
| Square Enix Holdings Co., Ltd. | 500 | 19,557 | 0.04% | Takashimaya Co., Ltd. | 1,800 | 14,477 | 0.03% |
| SRA Holdings | 100 | 2,688 | 0.01% | Takatori Corp. | 26 | 265 | 0.00% |
| SRE Holdings Corp. | 100 | 1,969 | 0.00% | Takeda Pharmaceutical Co., Ltd. | 10,700 | 284,657 | 0.63% |
| ST Corp. | 100 | 982 | 0.00% | Takeuchi Manufacturing Co., Ltd. | 200 | 6,338 | 0.01% |
| St Marc Holdings Co., Ltd. | 100 | 1,726 | 0.00% | Taki Chemical Co., Ltd. | 100 | 2,195 | 0.01% |
| Stanley Electric Co., Ltd. | 848 | 14,051 | 0.03% | Takuma Co., Ltd. | 500 | 5,278 | 0.01% |
| Star Asia Investment Corp. REIT | 15 | 4,925 | 0.01% | Tama Home Co., Ltd. | 66 | 1,497 | 0.00% |
| Star Micronics Co., Ltd. | 200 | 2,403 | 0.01% | Tamron Co., Ltd. | 200 | 5,720 | 0.01% |
| Starts Corp., Inc. | 200 | 4,836 | 0.01% | Tamura Corp. | 500 | 1,635 | 0.00% |
| Starts Proceed Investment Corp. REIT Class A | 2 | 2,212 | 0.01% | Tanseisha Co., Ltd. | 200 | 1,268 | 0.00% |
| Starzen Co., Ltd. | 100 | 1,848 | 0.00% | Tayca Corp. | 100 | 1,005 | 0.00% |
| Strike Co., Ltd. | 100 | 2,326 | 0.01% | TBS Holdings, Inc. | 200 | 5,155 | 0.01% |
| Studio Alice Co., Ltd. | 36 | 482 | 0.00% | TDK Corp. | 13,000 | 171,434 | 0.38% |
| Sugi Holdings Co., Ltd. | 600 | 9,420 | 0.02% | TechMatrix Corp. | 200 | 3,017 | 0.01% |
| SUMCO Corp. | 2,300 | 17,313 | 0.04% | TechnoPro Holdings, Inc. | 700 | 13,197 | 0.03% |
| Sumida Corp. | 200 | 1,129 | 0.00% | Teijin Ltd. | 1,200 | 10,216 | 0.02% |
| Sumitomo Bakelite Co., Ltd. | 484 | 11,931 | 0.03% | Teikoku Electric Manufacturing Co., Ltd. | 100 | 1,812 | 0.00% |
| Sumitomo Densetsu Co., Ltd. | 100 | 3,162 | 0.01% | Teikoku Sen-I Co., Ltd. | 100 | 1,505 | 0.00% |
| Sumitomo Electric Industries Ltd. | 5,200 | 94,415 | 0.21% | Tekken Corp. | 100 | 1,544 | 0.00% |
| Sumitomo Forestry Co., Ltd. | 1,000 | 33,685 | 0.07% | Tenma Corp. | 100 | 1,831 | 0.00% |
| Sumitomo Mitsui Construction Co., Ltd. | 1,000 | 2,628 | 0.01% | TerraSky Co., Ltd. | 100 | 1,466 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | 25,860 | 619,350 | 1.37% | Terumo Corp. | 9,900 | 192,885 | 0.43% |
| Sumitomo Mitsui Trust Group, Inc. | 4,836 | 113,607 | 0.25% | Tess Holdings Co., Ltd. | 100 | 177 | 0.00% |
| Sumitomo Osaka Cement Co., Ltd. | 200 | 4,221 | 0.01% | THK Co., Ltd. | 868 | 20,325 | 0.05% |
| Sumitomo Pharma Co., Ltd. | 1,100 | 3,941 | 0.01% | TIS, Inc. | 1,472 | 35,002 | 0.08% |
| Sumitomo Realty & Development Co., Ltd. | 2,900 | 91,156 | 0.20% | TKC Corp. | 200 | 4,836 | 0.01% |
| Sumitomo Riko Co., Ltd. | 200 | 2,072 | 0.00% | Toa Corp. | 100 | 639 | 0.00% |
| Sumitomo Rubber Industries Ltd. | 1,200 | 13,618 | 0.03% | Toa Corp. (XTKS) | 400 | 3,041 | 0.01% |
| Sumitomo Seika Chemicals Co., Ltd. | 19 | 577 | 0.00% | TOA ROAD Corp. | 200 | 1,666 | 0.00% |
| Sumitomo Warehouse Co., Ltd. | 300 | 5,362 | 0.01% | Toagosei Co., Ltd. | 600 | 5,788 | 0.01% |
| Sun Frontier Fudousan Co., Ltd. | 200 | 2,476 | 0.01% | Tobu Railway Co., Ltd. | 1,430 | 23,334 | 0.05% |
| Sundrug Co., Ltd. | 400 | 10,242 | 0.02% | TOC Co., Ltd. | 200 | 812 | 0.00% |
| Suntory Beverage & Food Ltd. | 869 | 27,719 | 0.06% | Tocalo Co., Ltd. | 300 | 3,554 | 0.01% |
| Suruga Bank Ltd. | 1,100 | 7,895 | 0.02% | Tochigi Bank Ltd. | 400 | 723 | 0.00% |
| Suzuken Co., Ltd. | 536 | 16,156 | 0.04% | Toei Animation Co., Ltd. | 395 | 8,885 | 0.02% |
| SUZUKI Motor Corp. | 12,344 | 140,594 | 0.31% | Toei Co., Ltd. | 205 | 7,644 | 0.02% |
| SWCC Corp. | 200 | 9,672 | 0.02% | Toenec Corp. | 200 | 1,254 | 0.00% |
| Sysmex Corp. | 4,100 | 76,086 | 0.17% | Toho Bank Ltd. | 1,300 | 2,440 | 0.01% |
| Systema Corp. | 1,600 | 3,696 | 0.01% | Toho Co., Ltd. | 700 | 27,410 | 0.06% |
| T Hasegawa Co., Ltd. | 200 | 3,951 | 0.01% | Toho Holdings Co., Ltd. | 400 | 10,868 | 0.02% |
| T&D Holdings, Inc. | 3,600 | 66,555 | 0.15% | Toho Titanium Co., Ltd. | 200 | 1,360 | 0.00% |
| Tachibana Eletech Co., Ltd. | 100 | 1,671 | 0.00% | Tokai Corp. | 100 | 1,455 | 0.00% |
| Tachi-S Co., Ltd. | 200 | 2,219 | 0.01% | Tokai Rika Co., Ltd. | 300 | 4,350 | 0.01% |
| Tadano Ltd. | 700 | 5,115 | 0.01% | Tokai Tokyo Financial Holdings, Inc. | 1,400 | 4,410 | 0.01% |
| Taiheiyō Cement Corp. | 800 | 18,259 | 0.04% | Token Corp. | 17 | 1,361 | 0.00% |
| Taiho Kogyo Co., Ltd. Class A | 100 | 419 | 0.00% | Tokio Marine Holdings, Inc. | 13,129 | 478,512 | 1.06% |
| Taikisha Ltd. | 225 | 7,158 | 0.02% | Tokushu Tokai Paper Co., Ltd. | 100 | 2,316 | 0.01% |
| Taiyo Holdings Co., Ltd. | 200 | 5,218 | 0.01% | Tokuyama Corp. | 500 | 8,391 | 0.02% |
| Taiyo Yuden Co., Ltd. | 800 | 11,550 | 0.03% | Tokyo Century Corp. | 1,700 | 17,340 | 0.04% |
| Takamatsu Construction Group Co., Ltd. | 100 | 1,786 | 0.00% | Tokyo Electron Device Ltd. | 145 | 2,819 | 0.01% |
| Takamiya Co., Ltd. | 100 | 260 | 0.00% | Tokyo Electron Ltd. | 3,048 | 469,050 | 1.04% |
| Takaoka Toko Co., Ltd. | 100 | 1,323 | 0.00% | Tokyo Individualized Educational Institute, Inc. | 100 | 216 | 0.00% |
| Takara Bio, Inc. | 300 | 2,004 | 0.00% | Tokyo Kiraboshi Financial Group, Inc. | 200 | 5,803 | 0.01% |
| Takara Leben Real Estate Investment Corp. REIT | 5 | 2,762 | 0.01% | Tokyo Ohka Kogyo Co., Ltd. | 749 | 16,838 | 0.04% |
| Takara Standard Co., Ltd. | 244 | 2,625 | 0.01% | Tokyo Seimitsu Co., Ltd. | 312 | 14,605 | 0.03% |
| | | | | Tokyo Steel Manufacturing Co., Ltd. | 500 | 4,744 | 0.01% |
| | | | | Tokyo Tatemono Co., Ltd. | 1,300 | 21,565 | 0.05% |
| | | | | Tokyu Construction Co., Ltd. | 300 | 1,376 | 0.00% |
| | | | | Tokyu Corp. | 3,300 | 35,444 | 0.08% |
| | | | | Tokyu Fudosan Holdings Corp. | 4,000 | 24,627 | 0.05% |
| | | | | Tokyu, Inc. REIT | 6 | 5,986 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--------------------------------------|------------------|----------------------------|-----------------------|
| Tomoku Co., Ltd. | 100 | 1,476 | 0.00% | USS Co., Ltd. | 2,768 | 24,253 | 0.05% |
| TOMONY Holdings, Inc. | 1,300 | 3,714 | 0.01% | UT Group Co., Ltd. | 200 | 2,774 | 0.01% |
| Tomy Co., Ltd. | 600 | 17,333 | 0.04% | V Technology Co., Ltd. | 100 | 1,532 | 0.00% |
| Topcon Corp. | 700 | 12,643 | 0.03% | Valor Holdings Co., Ltd. | 300 | 4,184 | 0.01% |
| TOPPAN Holdings, Inc. | 1,900 | 50,885 | 0.11% | ValueCommerce Co., Ltd. | 100 | 748 | 0.00% |
| Topre Corp. | 300 | 3,833 | 0.01% | Vector, Inc. | 100 | 663 | 0.00% |
| Topy Industries Ltd. | 100 | 1,273 | 0.00% | Vision, Inc. | 200 | 1,629 | 0.00% |
| Toray Industries, Inc. | 10,400 | 66,274 | 0.15% | Visional, Inc. | 200 | 10,202 | 0.02% |
| Toridoll Holdings Corp. | 300 | 7,445 | 0.02% | Vital KSK Holdings, Inc. | 300 | 2,388 | 0.01% |
| Torii Pharmaceutical Co., Ltd. | 100 | 3,000 | 0.01% | VT Holdings Co., Ltd. | 400 | 1,268 | 0.00% |
| Torishima Pump Manufacturing Co., Ltd. | 100 | 1,533 | 0.00% | Wacoal Holdings Corp. | 300 | 10,318 | 0.02% |
| Tosei Corp. | 200 | 3,204 | 0.01% | Wacom Co., Ltd. | 800 | 3,691 | 0.01% |
| Tosei Investment Corp. REIT | 2 | 1,605 | 0.00% | Wakita & Co., Ltd. | 200 | 2,142 | 0.01% |
| Toshiba TEC Corp. | 200 | 4,594 | 0.01% | Warabeya Nichiyō Holdings Co., Ltd. | 100 | 1,292 | 0.00% |
| Tosho Co., Ltd. | 100 | 403 | 0.00% | WATAMI Co., Ltd. | 100 | 620 | 0.00% |
| Tosoh Corp. | 1,900 | 25,600 | 0.06% | WDB Holdings Co., Ltd. | 100 | 1,058 | 0.00% |
| Totech Corp. | 120 | 2,020 | 0.00% | Weathernews, Inc. | 100 | 2,462 | 0.01% |
| Totetsu Kogyo Co., Ltd. | 200 | 4,276 | 0.01% | Welcia Holdings Co., Ltd. | 700 | 9,146 | 0.02% |
| TOTO Ltd. | 1,000 | 24,211 | 0.05% | Wellneo Sugar Co., Ltd. | 100 | 1,414 | 0.00% |
| Towa Bank Ltd. | 100 | 408 | 0.00% | West Holdings Corp. | 200 | 2,307 | 0.01% |
| Towa Corp. | 500 | 4,919 | 0.01% | West Japan Railway Co. | 3,100 | 55,171 | 0.12% |
| Towa Pharmaceutical Co., Ltd. | 200 | 4,270 | 0.01% | WingArc1st, Inc. | 100 | 2,392 | 0.01% |
| Toyo Construction Co., Ltd. | 400 | 3,456 | 0.01% | Workman Co., Ltd. | 300 | 8,504 | 0.02% |
| Toyo Corp./Chuo-ku | 100 | 918 | 0.00% | World Co., Ltd. | 100 | 1,602 | 0.00% |
| Toyo Gosei Co., Ltd. | 22 | 762 | 0.00% | World Holdings Co., Ltd. | 100 | 1,262 | 0.00% |
| Toyo Kanetsu KK | 100 | 2,790 | 0.01% | W-Scope Corp. | 200 | 354 | 0.00% |
| Toyo Seikan Group Holdings Ltd. | 1,100 | 16,844 | 0.04% | Xebio Holdings Co., Ltd. | 100 | 727 | 0.00% |
| Toyo Suisan Kaisha Ltd. | 622 | 42,585 | 0.09% | Yahagi Construction Co., Ltd. | 100 | 1,013 | 0.00% |
| Toyo Tire Corp. | 700 | 10,892 | 0.02% | Yakult Honsha Co., Ltd. | 2,040 | 38,772 | 0.09% |
| Toyobo Co., Ltd. | 600 | 3,692 | 0.01% | YAKUODO Holdings Co., Ltd. | 30 | 388 | 0.00% |
| Toyoda Gosei Co., Ltd. | 400 | 7,079 | 0.02% | YAMABIKO Corp. | 200 | 3,244 | 0.01% |
| Toyota Boshoku Corp. | 500 | 6,532 | 0.01% | Yamada Holdings Co., Ltd. | 4,000 | 11,532 | 0.03% |
| Toyota Industries Corp. | 1,148 | 93,974 | 0.21% | Yamagata Bank Ltd. | 200 | 1,275 | 0.00% |
| Toyota Motor Corp. | 80,500 | 1,611,434 | 3.57% | Yamaguchi Financial Group, Inc. | 1,300 | 13,570 | 0.03% |
| TPR Co., Ltd. | 200 | 3,127 | 0.01% | Yamaha Corp. | 2,687 | 19,311 | 0.04% |
| Trancom Co., Ltd. | 15 | 978 | 0.00% | Yamaha Motor Co., Ltd. | 6,114 | 54,639 | 0.12% |
| Transaction Co., Ltd. | 100 | 1,320 | 0.00% | Yamaichi Electronics Co., Ltd. | 100 | 1,476 | 0.00% |
| Transcosmos, Inc. | 200 | 4,257 | 0.01% | YA-MAN Ltd. | 100 | 454 | 0.00% |
| TRE Holdings Corp. | 200 | 1,925 | 0.00% | Yamanashi Chuo Bank Ltd. | 200 | 2,401 | 0.01% |
| Trend Micro, Inc. | 922 | 50,259 | 0.11% | Yamashin-Filter Corp. | 100 | 407 | 0.00% |
| Tri Chemical Laboratories, Inc. | 200 | 3,661 | 0.01% | Yamato Holdings Co., Ltd. | 1,900 | 21,435 | 0.05% |
| Trusco Nakayama Corp. | 286 | 4,271 | 0.01% | Yamato Kogyo Co., Ltd. | 243 | 11,479 | 0.03% |
| TS Tech Co., Ltd. | 543 | 6,209 | 0.01% | Yamazaki Baking Co., Ltd. | 939 | 17,587 | 0.04% |
| TSI Holdings Co., Ltd. | 500 | 3,360 | 0.01% | Yamazen Corp. | 400 | 3,553 | 0.01% |
| Tsubaki Nakashima Co., Ltd. | 200 | 601 | 0.00% | Yaoko Co., Ltd. | 200 | 12,035 | 0.03% |
| Tsubakimoto Chain Co. | 693 | 8,625 | 0.02% | Yaskawa Electric Corp. | 1,778 | 46,011 | 0.10% |
| Tsugami Corp. | 200 | 1,983 | 0.00% | Yellow Hat Ltd. | 200 | 3,418 | 0.01% |
| Tsukushima Holdings Co., Ltd. | 200 | 1,913 | 0.00% | Yodogawa Steel Works Ltd. | 200 | 7,139 | 0.02% |
| Tsumura & Co. | 429 | 12,851 | 0.03% | Yokogawa Bridge Holdings Corp. | 200 | 3,591 | 0.01% |
| Tsuruha Holdings, Inc. | 289 | 16,044 | 0.04% | Yokohama Rubber Co., Ltd. | 900 | 19,471 | 0.04% |
| Tsurumi Manufacturing Co., Ltd. | 100 | 2,135 | 0.01% | Yokorei Co., Ltd. | 200 | 1,086 | 0.00% |
| Tsutsumi Jewelry Co., Ltd. | 100 | 1,408 | 0.00% | Yokowo Co., Ltd. | 100 | 1,136 | 0.00% |
| TV Asahi Holdings Corp. | 100 | 1,459 | 0.00% | Yondoshi Holdings, Inc. | 100 | 1,201 | 0.00% |
| Tv Tokyo Holdings Corp. | 100 | 2,055 | 0.00% | Yonex Co., Ltd. | 200 | 2,723 | 0.01% |
| UACJ Corp. | 200 | 6,783 | 0.02% | Yorozu Corp. | 100 | 772 | 0.00% |
| Uchida Yoko Co., Ltd. | 25 | 1,110 | 0.00% | Yoshinoya Holdings Co., Ltd. | 500 | 9,891 | 0.02% |
| Ulvac, Inc. | 323 | 12,673 | 0.03% | Yuasa Trading Co., Ltd. | 100 | 2,816 | 0.01% |
| U-Next Holdings Co., Ltd. | 300 | 3,331 | 0.01% | Yukiguni Maitake Co., Ltd. | 100 | 688 | 0.00% |
| Unicharm Corp. | 8,466 | 70,164 | 0.16% | Yurtec Corp. | 200 | 1,983 | 0.00% |
| Union Tool Co. | 100 | 3,194 | 0.01% | Yushin Precision Equipment Co., Ltd. | 100 | 421 | 0.00% |
| Unipres Corp. | 200 | 1,381 | 0.00% | Zacros Corp. | 100 | 2,742 | 0.01% |
| United Arrows Ltd. | 200 | 3,435 | 0.01% | Zenkoku Hoshō Co., Ltd. | 321 | 11,324 | 0.03% |
| United Super Markets Holdings, Inc. | 446 | 2,140 | 0.01% | Zenrin Co., Ltd. | 200 | 1,060 | 0.00% |
| United Urban Investment Corp. REIT | 20 | 17,918 | 0.04% | Zeon Corp. | 1,200 | 11,446 | 0.03% |
| Ushio, Inc. | 600 | 8,132 | 0.02% | ZERIA Pharmaceutical Co., Ltd. | 200 | 3,108 | 0.01% |
| | | | | ZIGExN Co., Ltd. | 200 | 607 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Zojirushi Corp. | 300 | 3,436 | 0.01% | Mapletree Industrial Trust REIT | 13,400 | 21,708 | 0.05% |
| ZOZO, Inc. | 1,000 | 31,159 | 0.07% | Mapletree Logistics Trust REIT | 23,300 | 21,691 | 0.05% |
| Zuken, Inc. | 100 | 2,641 | 0.01% | Mapletree Pan Asia Commercial Trust REIT | 15,200 | 13,482 | 0.03% |
| | | 27,541,174 | 60.95% | Nanofilm Technologies International Ltd. | 1,000 | 553 | 0.00% |
| New Zealand 0.88% (30 June 2024: 0.84%) | | | | NetLink NBN Trust | 20,500 | 13,074 | 0.03% |
| a2 Milk Co., Ltd. | 5,054 | 17,838 | 0.04% | Olam Group Ltd. | 8,300 | 7,423 | 0.02% |
| Air New Zealand Ltd. | 11,601 | 3,900 | 0.01% | OUE REIT | 14,500 | 3,029 | 0.01% |
| Argosy Property Ltd. | 6,459 | 3,619 | 0.01% | Oversea-Chinese Banking Corp., Ltd. | 24,300 | 297,293 | 0.66% |
| Auckland International Airport Ltd. | 11,632 | 56,696 | 0.13% | PARAGON REIT | 7,100 | 4,580 | 0.01% |
| EBOS Group Ltd. | 1,067 | 22,148 | 0.05% | Parkway Life REIT | 2,800 | 7,697 | 0.02% |
| Fisher & Paykel Healthcare Corp., Ltd. | 3,967 | 85,344 | 0.19% | Prime US REIT | 8,300 | 1,419 | 0.00% |
| Fletcher Building Ltd. | 7,701 | 12,296 | 0.03% | Raffles Medical Group Ltd. | 6,200 | 3,863 | 0.01% |
| Freightways Group Ltd. | 1,230 | 7,332 | 0.02% | Riverstone Holdings Ltd. | 3,700 | 2,956 | 0.01% |
| Goodman Property Trust REIT | 7,628 | 8,590 | 0.02% | SATS Ltd. | 6,116 | 16,319 | 0.04% |
| Infratil Ltd. | 6,648 | 46,929 | 0.10% | Seatrium Ltd. | 14,160 | 21,486 | 0.05% |
| Kiwi Property Group Ltd. | 11,907 | 6,004 | 0.01% | Sheng Siong Group Ltd. | 4,900 | 5,891 | 0.01% |
| Mainfreight Ltd. | 548 | 22,566 | 0.05% | SIA Engineering Co., Ltd. | 1,400 | 2,432 | 0.00% |
| Mercury NZ Ltd. | 4,706 | 15,424 | 0.03% | Singapore Airlines Ltd. | 9,500 | 44,847 | 0.10% |
| Meridian Energy Ltd. | 8,438 | 27,939 | 0.06% | Singapore Exchange Ltd. | 5,600 | 52,297 | 0.11% |
| Oceania Healthcare Ltd. | 5,325 | 2,178 | 0.00% | Singapore Post Ltd. | 10,700 | 4,157 | 0.01% |
| Precinct Properties Group | 9,391 | 6,208 | 0.01% | Singapore Telecommunications Ltd. | 52,000 | 117,402 | 0.26% |
| Ryman Healthcare Ltd. | 4,083 | 10,774 | 0.02% | Starhill Global REIT | 11,400 | 4,178 | 0.01% |
| Scales Corp., Ltd. | 906 | 2,061 | 0.00% | StarHub Ltd. | 3,700 | 3,282 | 0.01% |
| Sky Network Television Ltd. | 979 | 1,426 | 0.00% | Suntec REIT | 14,900 | 12,779 | 0.03% |
| Spark New Zealand Ltd. | 12,637 | 20,886 | 0.05% | UMS Integration Ltd. | 4,000 | 3,020 | 0.01% |
| Stride Property Group | 4,229 | 3,104 | 0.01% | United Overseas Bank Ltd. | 8,400 | 223,700 | 0.49% |
| Summerset Group Holdings Ltd. | 1,584 | 11,634 | 0.03% | UOL Group Ltd. | 3,300 | 12,482 | 0.03% |
| Vector Ltd. | 2,071 | 4,525 | 0.01% | Venture Corp., Ltd. | 1,800 | 17,351 | 0.04% |
| | | 399,421 | 0.88% | Wilmar International Ltd. | 13,500 | 30,677 | 0.07% |
| Singapore 3.89% (30 June 2024: 3.40%) | | | | | | 1,758,753 | 3.89% |
| AEM Holdings Ltd. | 2,514 | 2,654 | 0.00% | South Korea 10.75% (30 June 2024: 13.95%) | | | |
| AIMS APAC REIT | 4,487 | 4,111 | 0.01% | AbClon, Inc. | 58 | 556 | 0.00% |
| Bumitama Agri Ltd. | 3,100 | 1,988 | 0.00% | ABLBio, Inc. | 182 | 3,696 | 0.01% |
| Capitaland Ascendas REIT | 24,700 | 46,532 | 0.10% | Able C&C Co., Ltd. | 55 | 261 | 0.00% |
| Capitaland Ascott Trust | 16,496 | 10,520 | 0.02% | Advanced Nano Products Co., Ltd. | 47 | 1,858 | 0.00% |
| Capitaland China Trust REIT | 8,000 | 4,222 | 0.01% | Advanced Process Systems Corp. | 51 | 546 | 0.00% |
| Capitaland India Trust | 7,628 | 5,983 | 0.01% | Aekyung Industrial Co., Ltd. | 74 | 665 | 0.00% |
| Capitaland Integrated Commercial Trust REIT | 38,308 | 54,196 | 0.12% | Ahnlab, Inc. | 49 | 2,203 | 0.01% |
| Capitaland Investment Ltd. | 16,100 | 30,921 | 0.07% | Alteogen, Inc. | 291 | 61,179 | 0.14% |
| CDL Hospitality Trusts | 5,900 | 3,719 | 0.01% | Amicogen, Inc. | 354 | 928 | 0.00% |
| City Developments Ltd. | 3,400 | 12,736 | 0.03% | Amorepacific Corp. | 208 | 14,807 | 0.03% |
| ComfortDelGro Corp., Ltd. | 14,900 | 16,165 | 0.03% | Amorepacific Corp. - Preference Shares | 71 | 1,548 | 0.00% |
| COSCO SHIPPING International Singapore Co., Ltd. | 5,100 | 505 | 0.00% | Amorepacific Group | 147 | 2,077 | 0.01% |
| Cromwell European REIT | 3,000 | 4,908 | 0.01% | Ananti, Inc. | 552 | 1,987 | 0.01% |
| DBS Group Holdings Ltd. | 13,900 | 445,468 | 0.99% | APR Corp. | 169 | 5,740 | 0.01% |
| Digital Core Management Pte Ltd. REIT | 6,100 | 3,538 | 0.01% | Asiana Airlines, Inc. | 312 | 2,204 | 0.01% |
| ESR REIT | 52,692 | 9,849 | 0.02% | BH Co., Ltd. | 169 | 1,994 | 0.01% |
| Far East Hospitality Trust | 7,700 | 3,443 | 0.01% | Binex Co., Ltd. | 144 | 1,794 | 0.00% |
| First REIT | 8,100 | 1,514 | 0.00% | Bingrae Co., Ltd. | 30 | 1,659 | 0.00% |
| First Resources Ltd. | 3,900 | 4,260 | 0.01% | Bioneer Corp. | 115 | 1,473 | 0.00% |
| Frasers Centrepoint Trust REIT | 7,900 | 12,219 | 0.03% | BNC Korea Co., Ltd. | 367 | 1,035 | 0.00% |
| Frasers Logistics & Commercial Trust REIT | 19,200 | 12,385 | 0.03% | BNK Financial Group, Inc. | 1,976 | 13,879 | 0.03% |
| Hutchison Port Holdings Trust | 34,400 | 5,642 | 0.01% | Boryung | 218 | 1,524 | 0.00% |
| iFAST Corp., Ltd. | 1,200 | 6,518 | 0.01% | Bukwang Pharmaceutical Co., Ltd. | 190 | 592 | 0.00% |
| Keppel DC REIT | 11,347 | 18,133 | 0.04% | Cafe24 Corp. | 115 | 2,648 | 0.01% |
| Keppel Ltd. | 9,900 | 49,638 | 0.11% | Caregen Co., Ltd. | 105 | 2,054 | 0.01% |
| Keppel Pacific Oak US REIT | 3,900 | 800 | 0.00% | Cellivry Therapeutics, Inc. | 47 | — | 0.00% |
| Keppel REIT | 15,360 | 9,796 | 0.02% | Celltrion Pharm, Inc. | 142 | 5,469 | 0.01% |
| Lendlease Global Commercial REIT | 11,700 | 4,717 | 0.01% | Celltrion, Inc. | 1,057 | 134,625 | 0.30% |
| Manulife US REIT | 6,800 | 605 | 0.00% | Chabiotech Co., Ltd. | 266 | 2,071 | 0.01% |
| | | | | Cheil Worldwide, Inc. | 494 | 5,688 | 0.01% |
| | | | | Cheryong Electric Co., Ltd. | 72 | 2,247 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Chong Kun Dang Pharmaceutical Corp. | 56 | 3,386 | 0.01% | Enplus Co., Ltd. | 276 | 191 | 0.00% |
| Chongkundang Holdings Corp. | 12 | 389 | 0.00% | Enzychem Lifesciences Corp. | 121 | 117 | 0.00% |
| Chunbo Co., Ltd. | 31 | 765 | 0.00% | Eo Technics Co., Ltd. | 57 | 5,390 | 0.01% |
| CJ CGV Co., Ltd. | 423 | 1,520 | 0.00% | ESR Kendall Square Co., Ltd. REIT | 804 | 2,324 | 0.01% |
| CJ CheilJedang Corp. | 56 | 9,719 | 0.02% | Eubiologics Co., Ltd. | 210 | 1,733 | 0.00% |
| CJ CheilJedang Corp. - Preference Shares | 21 | 1,809 | 0.00% | Eugene Investment & Securities Co., Ltd. | 302 | 500 | 0.00% |
| CJ Corp. | 98 | 6,597 | 0.02% | Eugene Technology Co., Ltd. | 88 | 1,871 | 0.00% |
| CJ ENM Co., Ltd. | 68 | 2,480 | 0.01% | F&F Co., Ltd. | 95 | 3,504 | 0.01% |
| CJ Logistics Corp. | 62 | 3,555 | 0.01% | Fadu, Inc. | 182 | 1,854 | 0.00% |
| Classys, Inc. | 184 | 5,956 | 0.01% | Fila Holdings Corp. | 334 | 9,143 | 0.02% |
| CMG Pharmaceutical Co., Ltd. | 418 | 502 | 0.00% | Foosung Co., Ltd. | 408 | 1,379 | 0.00% |
| Com2uSCorp | 75 | 2,369 | 0.01% | GC Cell Corp. | 36 | 580 | 0.00% |
| Cosmax, Inc. | 49 | 4,963 | 0.01% | GemVax & Kael Co., Ltd. | 241 | 2,423 | 0.01% |
| CosmoAM&T Co., Ltd. | 150 | 5,247 | 0.01% | GeneOne Life Science, Inc. | 286 | 411 | 0.00% |
| Cosmochemical Co., Ltd. | 177 | 1,840 | 0.00% | Genexine, Inc. | 132 | 479 | 0.00% |
| Coway Co., Ltd. | 392 | 17,814 | 0.04% | GOLFZON Co., Ltd. | 13 | 578 | 0.00% |
| Creative & Innovative System | 341 | 1,714 | 0.00% | Gradiant Corp. | 23 | 188 | 0.00% |
| CrystalGenomics Invites Co., Ltd. | 232 | 379 | 0.00% | Green Cross Corp. | 40 | 4,877 | 0.01% |
| CS Wind Corp. | 127 | 3,615 | 0.01% | Green Cross Holdings Corp. | 149 | 1,753 | 0.00% |
| Cuckoo Homesys Co., Ltd. | 33 | 463 | 0.00% | HAESUNG DS Co., Ltd. | 67 | 1,065 | 0.00% |
| Daea TI Co., Ltd. | 515 | 1,060 | 0.00% | Han Kuk Carbon Co., Ltd. | 251 | 2,003 | 0.01% |
| Daeduck Co., Ltd. | 81 | 363 | 0.00% | Hana Financial Group, Inc. | 1,791 | 69,102 | 0.15% |
| Daeduck Electronics Co., Ltd. | 191 | 2,011 | 0.01% | Hana Micron, Inc. | 307 | 1,927 | 0.00% |
| Daehan Flour Mill Co., Ltd. | 6 | 515 | 0.00% | Hana Tour Service, Inc. | 88 | 3,246 | 0.01% |
| Daejoo Electronic Materials Co., Ltd. | 83 | 4,217 | 0.01% | Hanall Biopharma Co., Ltd. | 249 | 6,537 | 0.02% |
| Daesang Corp. | 112 | 1,460 | 0.00% | Hancom, Inc. | 122 | 1,753 | 0.00% |
| Daewoong Co., Ltd. | 155 | 2,274 | 0.01% | Handsome Co., Ltd. | 228 | 2,278 | 0.01% |
| Daewoong Pharmaceutical Co., Ltd. | 36 | 3,091 | 0.01% | Hanil Cement Co., Ltd. | 72 | 710 | 0.00% |
| Daishin Securities Co., Ltd. | 137 | 1,495 | 0.00% | Hanjin Kal Corp. | 218 | 11,165 | 0.03% |
| Daishin Securities Co., Ltd. - Preference Shares | 199 | 2,122 | 0.01% | Hanjin Transportation Co., Ltd. | 92 | 1,188 | 0.00% |
| Danal Co., Ltd. | 189 | 365 | 0.00% | Hankook & Co. Co., Ltd. | 215 | 2,471 | 0.01% |
| Daol Investment & Securities Co., Ltd. | 225 | 479 | 0.00% | Hankook Tire & Technology Co., Ltd. | 492 | 12,833 | 0.03% |
| Daou Technology, Inc. | 154 | 1,869 | 0.00% | Hanmi Pharm Co., Ltd. | 40 | 7,622 | 0.02% |
| DB HiTek Co., Ltd. | 190 | 4,278 | 0.01% | Hanmi Science Co., Ltd. | 161 | 3,221 | 0.01% |
| DB Insurance Co., Ltd. | 312 | 21,787 | 0.05% | Hanmi Semiconductor Co., Ltd. | 311 | 17,429 | 0.04% |
| Dentium Co., Ltd. | 40 | 1,690 | 0.00% | Hanon Systems | 1,040 | 2,833 | 0.01% |
| DGB Financial Group, Inc. | 1,066 | 5,923 | 0.01% | Hansae Co., Ltd. | 98 | 943 | 0.00% |
| DIO Corp. | 43 | 471 | 0.00% | Hansol Chemical Co., Ltd. | 52 | 3,426 | 0.01% |
| Dong-A Socio Holdings Co., Ltd. | 21 | 1,566 | 0.00% | Hansol Paper Co., Ltd. | 68 | 398 | 0.00% |
| Dong-A ST Co., Ltd. | 32 | 1,278 | 0.00% | Hansol Technics Co., Ltd. | 131 | 346 | 0.00% |
| Dongjin Semichem Co., Ltd. | 177 | 2,513 | 0.01% | Hanssem Co., Ltd. | 48 | 1,550 | 0.00% |
| DongKook Pharmaceutical Co., Ltd. | 182 | 2,042 | 0.01% | Hanwha Engine | 359 | 4,497 | 0.01% |
| Dongkuk CM Co., Ltd. | 75 | 303 | 0.00% | Hanwha Galleria Corp. | 476 | 354 | 0.00% |
| Dongkuk Steel Mill Co., Ltd. | 241 | 1,310 | 0.00% | Hanwha General Insurance Co., Ltd. | 557 | 1,525 | 0.00% |
| Dongsuh Cos, Inc. | 237 | 4,403 | 0.01% | Hanwha Investment & Securities Co., Ltd. | 964 | 2,200 | 0.01% |
| Dongwon F&B Co., Ltd. | 29 | 612 | 0.00% | Hanwha Life Insurance Co., Ltd. | 2,833 | 4,734 | 0.01% |
| Dongwon Industries Co., Ltd. | 27 | 678 | 0.00% | Hanwha Solutions Corp. | 706 | 7,731 | 0.02% |
| Doosan Bobcat, Inc. | 353 | 10,047 | 0.02% | Harim Holdings Co., Ltd. | 564 | 2,084 | 0.01% |
| Doosan Robotics, Inc. | 122 | 4,334 | 0.01% | HD Hyundai Construction Equipment Co., Ltd. | 75 | 2,970 | 0.01% |
| Doosan Tesna, Inc. | 46 | 781 | 0.00% | HD Hyundai Mipo Co., Ltd. | 133 | 12,124 | 0.03% |
| DoubleUGames Co., Ltd. | 75 | 2,746 | 0.01% | HDC Holdings Co., Ltd. | 181 | 1,464 | 0.00% |
| Douzone Bizon Co., Ltd. | 121 | 5,236 | 0.01% | Helixmith Co., Ltd. | 173 | 317 | 0.00% |
| Duk San Neolux Co., Ltd. | 80 | 1,508 | 0.00% | HK inno N Corp. | 88 | 2,143 | 0.01% |
| Ecopro BM Co., Ltd. | 318 | 23,740 | 0.05% | HL Holdings Corp. | 67 | 1,559 | 0.00% |
| Ecopro Co., Ltd. | 686 | 26,794 | 0.06% | HL Mando Co., Ltd. | 248 | 6,848 | 0.02% |
| Ecopro HN Co., Ltd. | 84 | 1,854 | 0.00% | HLB Life Science Co., Ltd. | 612 | 4,161 | 0.01% |
| Ecopro Materials Co., Ltd. | 228 | 10,191 | 0.02% | HLB Therapeutics Co., Ltd. | 423 | 3,365 | 0.01% |
| E-MART, Inc. | 125 | 5,383 | 0.01% | HLB, Inc. | 821 | 40,767 | 0.09% |
| Enchem Co., Ltd. | 114 | 10,291 | 0.02% | HMM Co., Ltd. | 2,033 | 24,388 | 0.05% |
| ENF Technology Co., Ltd. | 39 | 446 | 0.00% | Hotel Shilla Co., Ltd. | 270 | 6,768 | 0.02% |
| | | | | HPSP Co., Ltd. | 272 | 4,813 | 0.01% |
| | | | | HS Hyosung Advanced Materials Corp. | 20 | 2,372 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| HS Industries Co., Ltd. | 166 | 502 | 0.00% | Komipharm International Co., Ltd. | 173 | 454 | 0.00% |
| Hugel, Inc. | 37 | 7,050 | 0.02% | Korea Asset In Trust Co., Ltd. | 798 | 1,510 | 0.00% |
| Humasis Co., Ltd. | 505 | 562 | 0.00% | Korea Electric Terminal Co., Ltd. | 47 | 2,136 | 0.01% |
| Humedix Co., Ltd. | 27 | 775 | 0.00% | Korea Investment Holdings Co., Ltd. | 276 | 13,367 | 0.03% |
| Huons Co., Ltd. | 27 | 503 | 0.00% | Korea Line Corp. | 1,208 | 1,374 | 0.00% |
| Huons Global Co., Ltd. | 62 | 1,821 | 0.00% | Korea Petrochemical Industries Co., Ltd. | 22 | 1,161 | 0.00% |
| HYBE Co., Ltd. | 144 | 18,918 | 0.04% | Korea Real Estate Investment & Trust Co., Ltd. | 1,752 | 1,190 | 0.00% |
| Hyosung Chemical Corp. | 8 | 215 | 0.00% | Korea United Pharm, Inc. | 36 | 445 | 0.00% |
| Hyosung TNC Corp. | 18 | 2,922 | 0.01% | Korea Zinc Co., Ltd. | 47 | 32,118 | 0.07% |
| Hyundai Autoever Corp. | 41 | 3,512 | 0.01% | Korean Reinsurance Co. | 1,040 | 5,616 | 0.01% |
| Hyundai Bioscience Co., Ltd. | 212 | 2,032 | 0.01% | Krafton, Inc. | 248 | 52,644 | 0.12% |
| Hyundai Bioscience Co., Ltd. - Rights Issue 31/12/2049 | 43 | 104 | 0.00% | Kum Yang Co., Ltd. | 232 | 3,341 | 0.01% |
| Hyundai Department Store Co., Ltd. | 107 | 3,434 | 0.01% | Kumho Tire Co., Inc. | 1,143 | 3,707 | 0.01% |
| Hyundai Elevator Co., Ltd. | 124 | 4,414 | 0.01% | Kwang Dong Pharmaceutical Co., Ltd. | 132 | 488 | 0.00% |
| Hyundai GF Holdings | 230 | 763 | 0.00% | L&C Bio Co., Ltd. | 48 | 786 | 0.00% |
| Hyundai Glovis Co., Ltd. | 259 | 20,778 | 0.05% | L&F Co., Ltd. | 165 | 9,079 | 0.02% |
| Hyundai Green Food | 256 | 2,511 | 0.01% | Lake Materials Co., Ltd. | 220 | 1,638 | 0.00% |
| Hyundai Home Shopping Network Corp. | 25 | 771 | 0.00% | LEENO Industrial, Inc. | 62 | 8,069 | 0.02% |
| Hyundai Marine & Fire Insurance Co., Ltd. | 400 | 6,711 | 0.02% | LF Corp. | 157 | 1,653 | 0.00% |
| Hyundai Mobis Co., Ltd. | 431 | 69,240 | 0.15% | LG Chem Ltd. | 330 | 56,040 | 0.12% |
| Hyundai Motor Co. | 947 | 136,375 | 0.30% | LG Chem Ltd. - Preference Shares | 51 | 5,501 | 0.01% |
| Hyundai Motor Co. - Preference Shares | 239 | 25,326 | 0.06% | LG Corp. | 617 | 30,176 | 0.07% |
| Hyundai Motor Co. (XKRX) - Preference Shares | 149 | 15,445 | 0.03% | LG Display Co., Ltd. | 2,295 | 14,233 | 0.03% |
| Hyundai Steel Co. | 567 | 8,107 | 0.02% | LG Electronics, Inc. | 729 | 41,349 | 0.09% |
| Il Dong Pharmaceutical Co., Ltd. | 77 | 616 | 0.00% | LG Electronics, Inc. - Preference Shares | 142 | 3,974 | 0.01% |
| Ilyang Pharmaceutical Co., Ltd. | 64 | 496 | 0.00% | LG Energy Solution Ltd. | 276 | 65,243 | 0.15% |
| iMarketKorea, Inc. | 107 | 581 | 0.00% | LG H&H Co., Ltd. | 66 | 13,674 | 0.03% |
| InBody Co., Ltd. | 84 | 1,324 | 0.00% | LG H&H Co., Ltd. - Preference Shares | 18 | 1,682 | 0.00% |
| Industrial Bank of Korea | 1,927 | 18,758 | 0.04% | LG Innotek Co., Ltd. | 95 | 10,454 | 0.02% |
| Innocean Worldwide, Inc. | 152 | 2,002 | 0.01% | LG Uplus Corp. | 1,431 | 10,041 | 0.02% |
| Innox Advanced Materials Co., Ltd. | 93 | 1,270 | 0.00% | LigaChem Biosciences, Inc. | 169 | 12,513 | 0.03% |
| Insun ENT Co., Ltd. | 221 | 808 | 0.00% | LOTTE Co., Ltd. REIT | 1,095 | 2,269 | 0.01% |
| Intellian Technologies, Inc. | 54 | 1,376 | 0.00% | Lotte Energy Materials Corp. | 145 | 2,324 | 0.01% |
| Interflex Co., Ltd. | 27 | 168 | 0.00% | LOTTE Fine Chemical Co., Ltd. | 89 | 2,379 | 0.01% |
| INTOPS Co., Ltd. | 79 | 893 | 0.00% | Lotte Rental Co., Ltd. | 141 | 2,869 | 0.01% |
| iNtRON Biotechnology, Inc. | 135 | 514 | 0.00% | Lotte Shopping Co., Ltd. | 102 | 3,748 | 0.01% |
| IS Dongseo Co., Ltd. | 105 | 1,491 | 0.00% | Lotte Wellfood Co., Ltd. | 16 | 1,213 | 0.00% |
| ISC Co., Ltd. | 62 | 3,037 | 0.01% | LS Electric Co., Ltd. | 101 | 11,032 | 0.03% |
| i-SENS, Inc. | 77 | 799 | 0.00% | LS Materials Ltd. | 271 | 2,169 | 0.01% |
| ISU Specialty Chemical | 130 | 2,777 | 0.01% | Lunit, Inc. | 158 | 6,847 | 0.02% |
| IsuPetasys Co., Ltd. | 316 | 5,871 | 0.01% | LX Hausys Ltd. | 28 | 607 | 0.00% |
| JB Financial Group Co., Ltd. | 1,123 | 12,419 | 0.03% | LX Holdings Corp. | 262 | 1,221 | 0.00% |
| Jeju Air Co., Ltd. | 252 | 1,284 | 0.00% | LX Semicon Co., Ltd. | 72 | 2,783 | 0.01% |
| JR Global REIT | 749 | 1,402 | 0.00% | Mcnex Co., Ltd. | 53 | 691 | 0.00% |
| Jusung Engineering Co., Ltd. | 205 | 4,101 | 0.01% | MedPacto, Inc. | 87 | 262 | 0.00% |
| JW Pharmaceutical Corp. | 87 | 1,418 | 0.00% | Medytox, Inc. | 32 | 2,713 | 0.01% |
| JYP Entertainment Corp. | 186 | 8,832 | 0.02% | MegaStudyEdu Co., Ltd. | 48 | 1,428 | 0.00% |
| Kakao Corp. | 2,276 | 59,059 | 0.13% | Meritz Financial Group, Inc. | 636 | 44,930 | 0.10% |
| Kakao Games Corp. | 284 | 3,160 | 0.01% | Mezzion Pharma Co., Ltd. | 98 | 2,054 | 0.01% |
| KakaoBank Corp. | 1,529 | 21,863 | 0.05% | Mirae Asset Securities Co., Ltd. | 1,825 | 9,955 | 0.02% |
| Kakaopay Corp. | 190 | 3,388 | 0.01% | Modetour Network, Inc. | 58 | 382 | 0.00% |
| KB Financial Group, Inc. | 2,297 | 129,349 | 0.29% | Myoung Shin Industrial Co., Ltd. | 169 | 1,184 | 0.00% |
| KC Co., Ltd. | 18 | 203 | 0.00% | Namhae Chemical Corp. | 99 | 412 | 0.00% |
| KC Tech Co., Ltd. | 41 | 725 | 0.00% | Namsun Aluminum Co., Ltd. | 388 | 394 | 0.00% |
| KCC Corp. | 25 | 3,999 | 0.01% | Namyang Dairy Products Co., Ltd. | 20 | 797 | 0.00% |
| KCC Glass Corp. | 102 | 2,605 | 0.01% | Naturecell Co., Ltd. | 355 | 5,185 | 0.01% |
| KH Vatec Co., Ltd. | 63 | 348 | 0.00% | NAVER Corp. | 941 | 127,137 | 0.28% |
| KISWIRE Ltd. | 145 | 1,758 | 0.00% | NCSOFT Corp. | 106 | 13,184 | 0.03% |
| KIWOOM Securities Co., Ltd. | 85 | 6,709 | 0.02% | Neowiz | 47 | 603 | 0.00% |
| KMW Co., Ltd. | 133 | 793 | 0.00% | | | | |
| Koh Young Technology, Inc. | 375 | 2,066 | 0.01% | | | | |
| Kolmar Korea Co., Ltd. | 88 | 3,294 | 0.01% | | | | |
| Kolon Industries, Inc. | 111 | 2,047 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|---------------------|-------------------------------|--------------------------|--|---------------------|-------------------------------|--------------------------|
| NEPES Corp. | 64 | 285 | 0.00% | Seojin System Co., Ltd. | 228 | 4,158 | 0.01% |
| Netmarble Corp. | 149 | 5,233 | 0.01% | Seoul Semiconductor Co., Ltd. | 297 | 1,473 | 0.00% |
| Nexen Tire Corp. | 291 | 1,188 | 0.00% | SFA Semicon Co., Ltd. | 511 | 1,071 | 0.00% |
| Nexon Games Co., Ltd. | 116 | 1,055 | 0.00% | Shin Poong Pharmaceutical Co., Ltd. | 232 | 1,625 | 0.00% |
| NEXTIN, Inc. | 40 | 1,388 | 0.00% | Shinhan Alpha Co., Ltd. REIT | 664 | 2,544 | 0.01% |
| NH Investment & Securities Co., Ltd. | 896 | 8,490 | 0.02% | Shinhan Financial Group Co., Ltd. | 3,348 | 108,367 | 0.24% |
| NHN Corp. | 102 | 1,223 | 0.00% | Shinsegae International, Inc. | 51 | 350 | 0.00% |
| NHN KCP Corp. | 94 | 453 | 0.00% | Shinsegae, Inc. | 62 | 5,601 | 0.01% |
| NICE Holdings Co., Ltd. | 89 | 657 | 0.00% | Shinsung Delta Tech Co., Ltd. | 106 | 8,345 | 0.02% |
| NICE Information Service Co., Ltd. | 297 | 2,457 | 0.01% | Shinsung E&G Co., Ltd. | 1,189 | 946 | 0.00% |
| NKMax Co., Ltd. | 262 | 359 | 0.00% | Silicon2 Co., Ltd. | 156 | 3,465 | 0.01% |
| NongShim Co., Ltd. | 20 | 5,081 | 0.01% | SIMMTECH Co., Ltd. | 124 | 929 | 0.00% |
| OCI Co., Ltd. | 23 | 914 | 0.00% | SK Biopharmaceuticals Co., Ltd. | 190 | 14,339 | 0.03% |
| Orion Corp. | 155 | 10,782 | 0.02% | SK Bioscience Co., Ltd. | 156 | 5,341 | 0.01% |
| Orion Holdings Corp. | 124 | 1,269 | 0.00% | SK Chemicals Co., Ltd. | 62 | 1,866 | 0.00% |
| Oscotec, Inc. | 228 | 3,771 | 0.01% | SK Hynix, Inc. | 3,746 | 442,502 | 0.98% |
| Ottogi Corp. | 9 | 2,418 | 0.01% | SK IE Technology Co., Ltd. | 150 | 2,298 | 0.01% |
| Pan Ocean Co., Ltd. | 1,485 | 3,329 | 0.01% | SK Networks Co., Ltd. | 595 | 1,677 | 0.00% |
| Park Systems Corp. | 34 | 4,885 | 0.01% | SK oceanplant Co., Ltd. | 163 | 1,425 | 0.00% |
| Partron Co., Ltd. | 307 | 1,445 | 0.00% | SK Securities Co., Ltd. | 2,644 | 832 | 0.00% |
| Pearl Abyss Corp. | 232 | 4,365 | 0.01% | SK Square Co., Ltd. | 627 | 33,774 | 0.08% |
| People & Technology, Inc. | 117 | 3,008 | 0.01% | SKC Co., Ltd. | 122 | 8,710 | 0.02% |
| Peptron, Inc. | 138 | 9,543 | 0.02% | SKs Co., Ltd. REIT | 1,220 | 3,667 | 0.01% |
| PharmaResearch Co., Ltd. | 41 | 7,311 | 0.02% | SL Corp. | 97 | 1,987 | 0.01% |
| Pharmicell Co., Ltd. | 518 | 2,913 | 0.01% | SM Entertainment Co., Ltd. | 74 | 3,800 | 0.01% |
| PI Advanced Materials Co., Ltd. | 57 | 654 | 0.00% | Solid, Inc. | 183 | 825 | 0.00% |
| Posco DX Co., Ltd. | 329 | 4,264 | 0.01% | SOLUM Co., Ltd. | 326 | 4,254 | 0.01% |
| POSCO Future M Co., Ltd. | 193 | 18,629 | 0.04% | Solus Advanced Materials Co., Ltd. | 195 | 1,086 | 0.00% |
| Posco M-Tech Co., Ltd. | 118 | 958 | 0.00% | Songwon Industrial Co., Ltd. | 154 | 1,171 | 0.00% |
| PSK, Inc. | 103 | 1,154 | 0.00% | SOOP Co., Ltd. | 47 | 2,902 | 0.01% |
| Rainbow Robotics | 56 | 6,189 | 0.01% | Soulbrain Co., Ltd. | 26 | 2,921 | 0.01% |
| RFHC Corp. | 126 | 1,121 | 0.00% | Soulbrain Holdings Co., Ltd. | 31 | 760 | 0.00% |
| S&S Tech Corp. | 96 | 1,669 | 0.00% | SPC Samlip Co., Ltd. | 9 | 308 | 0.00% |
| S-1 Corp. | 138 | 5,549 | 0.01% | ST Pharm Co., Ltd. | 96 | 5,797 | 0.01% |
| Sam Chun Dang Pharm Co., Ltd. | 96 | 9,684 | 0.02% | Studio Dragon Corp. | 70 | 2,047 | 0.01% |
| Sam-A Aluminum Co., Ltd. | 50 | 1,150 | 0.00% | Sungeel Hitech Co., Ltd. | 37 | 892 | 0.00% |
| Samsung Biologics Co., Ltd. | 123 | 79,290 | 0.18% | Sungwoo Hitech Co., Ltd. | 343 | 1,157 | 0.00% |
| Samsung Card Co., Ltd. | 204 | 5,467 | 0.01% | Synopex, Inc. | 485 | 1,954 | 0.00% |
| Samsung E&A Co., Ltd. | 1,047 | 11,770 | 0.03% | Taekwang Industrial Co., Ltd. | 4 | 1,649 | 0.00% |
| Samsung Electro-Mechanics Co., Ltd. | 398 | 33,470 | 0.07% | TCC Steel | 124 | 2,291 | 0.01% |
| Samsung Electronics Co., Ltd. | 33,096 | 1,196,011 | 2.65% | TechWing, Inc. | 223 | 5,824 | 0.01% |
| Samsung Electronics Co., Ltd. - Preference Shares | 5,685 | 170,687 | 0.38% | TES Co., Ltd. | 52 | 547 | 0.00% |
| Samsung Fire & Marine Insurance Co., Ltd. | 222 | 54,062 | 0.12% | TKG Huchems Co., Ltd. | 324 | 3,752 | 0.01% |
| Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares | 17 | 3,170 | 0.01% | Tokai Carbon Korea Co., Ltd. | 29 | 1,397 | 0.00% |
| Samsung Heavy Industries Co., Ltd. | 4,519 | 34,687 | 0.08% | Tongyang Life Insurance Co., Ltd. | 128 | 390 | 0.00% |
| Samsung Life Insurance Co., Ltd. | 503 | 32,391 | 0.07% | Tongyang, Inc. | 1,075 | 507 | 0.00% |
| Samsung Pharmaceutical Co., Ltd. | 1,007 | 1,052 | 0.00% | Toptec Co., Ltd. | 45 | 139 | 0.00% |
| Samsung SDI Co., Ltd. | 363 | 61,028 | 0.14% | Unid Co., Ltd. | 17 | 835 | 0.00% |
| Samsung SDI Co., Ltd. - Preference Shares | 14 | 1,387 | 0.00% | UniTest, Inc. | 65 | 388 | 0.00% |
| Samsung SDS Co., Ltd. | 278 | 24,134 | 0.05% | Vaxcell-Bio Therapeutics Co., Ltd. | 62 | 439 | 0.00% |
| Samsung Securities Co., Ltd. | 428 | 12,647 | 0.03% | Vieworks Co., Ltd. | 34 | 490 | 0.00% |
| Samwha Capacitor Co., Ltd. | 35 | 655 | 0.00% | VT Co., Ltd. | 129 | 3,505 | 0.01% |
| Samyang Corp. | 17 | 550 | 0.00% | Webzen, Inc. | 63 | 587 | 0.00% |
| Samyang Foods Co., Ltd. | 28 | 14,550 | 0.03% | Wemade Co., Ltd. | 138 | 3,295 | 0.01% |
| Samyang Holdings Corp. | 32 | 1,424 | 0.00% | WONIK IPS Co., Ltd. | 209 | 3,173 | 0.01% |
| SD Biosensor, Inc. | 235 | 1,641 | 0.00% | Woori Financial Group, Inc. | 4,776 | 49,864 | 0.11% |
| Sebang Global Battery Co., Ltd. | 48 | 2,344 | 0.01% | W-Scope Chungju Plant Co., Ltd. | 142 | 1,070 | 0.00% |
| Seegene, Inc. | 207 | 3,206 | 0.01% | Wysiwyg Studios Co., Ltd. | 436 | 409 | 0.00% |
| Seobu T&D | 117 | 431 | 0.00% | YG Entertainment, Inc. | 74 | 2,302 | 0.01% |
| | | | | Youlchon Chemical Co., Ltd. | 77 | 1,083 | 0.00% |
| | | | | Young Poong Corp. | 2 | 522 | 0.00% |
| | | | | Youngone Corp. | 201 | 5,789 | 0.01% |
| | | | | Youngone Holdings Co., Ltd. | 37 | 2,091 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------|----------------------------|-----------------------|--------------------------------------|------------------|----------------------------|-----------------------|
| Yuanta Securities Korea Co., Ltd. | 1,674 | 2,991 | 0.01% | Yunsung F&C Co., Ltd. | 13 | 313 | 0.00% |
| Yuhan Corp. | 367 | 29,791 | 0.07% | Zinus, Inc. | 58 | 930 | 0.00% |
| Yungjin Pharmaceutical Co., Ltd. | 385 | 520 | 0.00% | | | 4,855,908 | 10.75% |
| | | | | Total Equities | | 44,554,160 | 98.60% |
| | | | | Total Transferable Securities | | 44,554,160 | 98.60% |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-----------------------------------|-----------------|--|-----------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2024: 0.02%) | | | | |
| Futures (0.01%) (30 June 2024: 0.02%) | | | | |
| Mini TOPIX Index March 2025 | 17 | ¥46,446,575 | 5,879 | 0.01% |
| Mini-KOSPI 200 January 2025 | 6 | KRW97,574,000 | (1,444) | (0.00%) |
| MSCI Pacific Ex-Japan Index March 2025 | 3 | \$248,313 | (7,593) | (0.02%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (3,158) | (0.01%) |

OTC Financial Derivative Instruments (0.02%) (30 June 2024: (0.04%))

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-------------|----------|---------------|-------------------------------|-----------------|--|-----------------------|
| Forward Currency Exchange Contracts (0.02%) (30 June 2024: (0.04%)) | | | | | | | |
| USD | 119,089 | KRW | (160,358,000) | Toronto-Dominion Bank | 2/1/2025 | 10,161 | 0.02% |
| USD | 221,927 | JPY | (33,319,000) | Toronto-Dominion Bank | 6/1/2025 | 9,844 | 0.02% |
| USD | 162,768 | JPY | (24,231,315) | Deutsche Bank AG | 19/3/2025 | 7,231 | 0.02% |
| USD | 112,318 | KRW | (160,358,000) | BNP Paribas | 19/3/2025 | 3,085 | 0.01% |
| USD | 91,396 | JPY | (13,765,000) | State Street Bank & Trust Co. | 19/3/2025 | 3,041 | 0.01% |
| USD | 44,675 | AUD | (69,315) | Deutsche Bank AG | 19/3/2025 | 1,755 | 0.00% |
| USD | 299,864 | JPY | (46,444,000) | Toronto-Dominion Bank | 19/3/2025 | 1,747 | 0.00% |
| USD | 67,586 | KRW | (97,356,000) | Bank of New York Mellon | 19/3/2025 | 1,268 | 0.00% |
| JPY | 46,444,000 | USD | (297,280) | JPMorgan Chase Bank | 19/3/2025 | 837 | 0.00% |
| USD | 11,333 | KRW | (16,146,000) | Toronto-Dominion Bank | 19/3/2025 | 334 | 0.00% |
| USD | 28,557 | HKD | (221,720) | Toronto-Dominion Bank | 19/3/2025 | (14) | (0.00%) |
| USD | 33,444 | KRW | (49,155,000) | BNP Paribas | 19/3/2025 | (40) | (0.00%) |
| KRW | 32,177,999 | USD | (22,133) | JPMorgan Chase Bank | 19/3/2025 | (214) | (0.00%) |
| AUD | 69,315 | USD | (43,308) | Toronto-Dominion Bank | 19/3/2025 | (388) | (0.00%) |
| KRW | 49,155,000 | USD | (34,386) | Bank of New York Mellon | 19/3/2025 | (902) | (0.00%) |
| JPY | 11,076,000 | USD | (72,880) | Toronto-Dominion Bank | 19/3/2025 | (1,785) | (0.00%) |
| JPY | 13,660,000 | USD | (89,641) | Toronto-Dominion Bank | 19/3/2025 | (1,960) | (0.00%) |
| KRW | 157,020,154 | USD | (109,951) | Bank of New York Mellon | 19/3/2025 | (2,991) | (0.01%) |
| KRW | 160,358,000 | USD | (111,952) | BNP Paribas | 2/1/2025 | (3,024) | (0.01%) |
| JPY | 21,936,000 | USD | (144,442) | BNP Paribas | 19/3/2025 | (3,639) | (0.01%) |
| JPY | 33,319,000 | USD | (223,808) | Toronto-Dominion Bank | 19/3/2025 | (9,938) | (0.02%) |
| JPY | 33,319,000 | USD | (237,224) | BNP Paribas | 6/1/2025 | (25,141) | (0.05%) |
| Total OTC Financial Derivative Instruments | | | | | | (10,733) | (0.02%) |
| Total Investments | | | | | | 44,540,269 | 98.57% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|----------------------------|-----------------------|
| Other Assets and Liabilities | 644,231 | 1.43% |
| Net Assets | 45,184,500 | 100.00% |

| Analysis of Total Assets | US Dollars (\$) | % of Total Assets |
|---|-------------------|-------------------|
| (a) Transferable securities admitted to an official stock exchange listing | 44,554,160 | 98.46% |
| (b) Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | 5,879 | 0.01% |
| (e) Total OTC Financial Derivative Instruments | 39,303 | 0.09% |
| (f) Other Assets | 651,017 | 1.44% |
| Total Assets | 45,250,359 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 44,554,160 | 40,468,920 |
| Financial Derivative Instruments | 17 | 45,182 | 25,062 |
| Cash | | 489,529 | 367,730 |
| Receivables: | | | |
| Interest and Dividends | | 61,096 | 78,068 |
| Capital Shares Issued | | — | 331,325 |
| Investments Sold | | — | 24,611 |
| Margin Cash Due from Broker | | 100,392 | 95,914 |
| Total Current Assets | | 45,250,359 | 41,391,630 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 59,073 | 30,723 |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | — | 10 |
| Management Fees Payable | 12 | 6,786 | 5,283 |
| Total Current Liabilities | | 65,859 | 36,016 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 45,184,500 | 41,355,614 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating¹ | | | |
| Net Assets | \$32,669,912 | \$25,312,590 | \$10,199,667 |
| Number of Shares Outstanding | 4,958,587 | 3,821,658 | 1,683,167 |
| Net Asset Value Per Share² | \$6.59 | \$6.62 | \$6.06 |
| USD Distributing¹ | | | |
| Net Assets | \$12,514,588 | \$16,043,024 | \$12,789,486 |
| Number of Shares Outstanding | 1,993,128 | 2,513,466 | 2,141,223 |
| Net Asset Value Per Share² | \$6.28 | \$6.38 | \$5.97 |

¹ The share class launched on 11 October 2022.

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

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 19,102 | 7,403 |
| Dividend Income | | 555,025 | 356,713 |
| Other Income | | 325 | — |
| Net (Loss)/Gain on Financial Instruments | | (791,181) | 1,709,556 |
| Total Investment (Loss)/Income | | (216,729) | 2,073,672 |
| Expenses | | | |
| Management Fees | 12 | 37,559 | 21,845 |
| Transaction Fees and Commissions | | 4,254 | 2,744 |
| Other Expenses | | 11 | — |
| Total Expenses | | 41,824 | 24,589 |
| Finance Costs | | | |
| Interest Expense | | 305 | 69 |
| Distributions | 6 | 142,135 | 157,628 |
| Total Finance Costs | | 142,440 | 157,697 |
| Net Investment (Loss)/Income After Finance Costs | | (400,993) | 1,891,386 |
| Taxation | 5 | (56,050) | (36,876) |
| Net (Decrease)/Increase in Net Assets | | (457,043) | 1,854,510 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net (Decrease)/Increase in Net Assets From Operations | (457,043) | 1,854,510 |
| Capital Transactions | | |
| Subscriptions | 14,549,818 | 8,599,079 |
| Redemptions | (10,263,889) | (2,558,394) |
| Total Capital Transactions | 4,285,929 | 6,040,685 |
| Total Increase for the Period | 3,828,886 | 7,895,195 |
| Net Assets | | |
| Beginning of Period | 41,355,614 | 22,989,153 |
| End of Period | 45,184,500 | 30,884,348 |

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

Vanguard ESG Developed Europe All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, several Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark index returned -0.42% for the six months.
- Among markets, the United Kingdom and Germany – which make up more than a third of the index – contributed the most to performance. Among other markets with significant weightings, Denmark and the Netherlands detracted the most.
- From an industry sector perspective, financial stocks – which constitute close to a quarter of the index – were the greatest contributor. Telecommunications and industrial stocks contributed to a lesser extent. Seven of 11 sectors posted negative returns. Health care and technology stocks detracted the most.

Benchmark returns in the commentary above are in euros.

Benchmark: FTSE Developed Europe All Cap Choice Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|----------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| EUR Accumulating | -0.42% | 8.31% |
| Benchmark | -0.42 | 8.06 |
| Tracking Difference* | 0.00 | |
| EUR Distributing | -0.42% | 8.31% |
| Benchmark | -0.42 | 8.06 |
| Tracking Difference* | 0.00 | |

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

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

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

¹ Since-inception returns: 16 August 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost EUR (€) | | Shares | Proceeds EUR (€) |
|---------------------------|--------|-----------------|--|--------|---------------------|
| Purchases | | | Sales | | |
| Novo Nordisk A/S Class B | 6,910 | 769,258 | Ferguson Enterprises, Inc. | 2,542 | 458,135 |
| ASML Holding NV | 832 | 630,531 | Heidelberg Materials AG | 1,718 | 169,704 |
| SAP SE | 2,320 | 486,581 | Chocoladefabriken Lindt & Spruengli AG | 12 | 137,400 |
| Nestle SA | 5,185 | 459,437 | Novartis AG | 676 | 63,022 |
| Novartis AG | 4,296 | 435,488 | Prosus NV | 1,784 | 60,058 |
| AstraZeneca plc | 3,165 | 433,019 | AXA SA | 1,385 | 46,411 |
| Roche Holding AG | 1,461 | 406,620 | Telefonica SA | 10,687 | 46,200 |
| Unilever plc | 5,223 | 290,088 | Nestle SA | 452 | 38,329 |
| Danske Bank A/S | 8,927 | 234,389 | AP Moller-Maersk A/S Class B | 22 | 31,620 |
| Allianz SE | 824 | 232,615 | UniCredit SpA | 697 | 26,371 |
| Sanofi SA | 2,323 | 221,570 | Aegon Ltd. | 4,638 | 26,025 |
| UBS Group AG | 6,780 | 195,435 | Centamin plc | 14,642 | 25,679 |
| Deutsche Telekom AG | 7,088 | 191,464 | Commerzbank AG | 1,433 | 21,846 |
| Zurich Insurance Group AG | 333 | 183,062 | Sampo OYJ | 527 | 20,348 |
| L'Oreal SA (XPAR) | 488 | 178,345 | Banco Santander SA | 4,367 | 19,907 |
| RELX plc | 3,912 | 168,190 | ING Groep NV | 1,263 | 18,586 |
| Hermes International SCA | 71 | 146,810 | Barclays plc | 5,290 | 16,005 |
| GSK plc | 8,460 | 146,500 | ASML Holding NV | 21 | 14,408 |
| Banco Santander SA | 31,672 | 140,904 | Intesa Sanpaolo SpA | 3,757 | 14,404 |
| EssilorLuxottica SA | 644 | 140,156 | Standard Chartered plc | 1,194 | 13,996 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|---------------------|-----------------------|--------------------------|--|---------------------|-----------------------|--------------------------|
| Transferable Securities 97.71% (30 June 2024: 98.71%) | | | | Xior Student Housing NV REIT | | | |
| Equities 97.71% (30 June 2024: 98.71%) | | | | | | | |
| Austria 0.52% (30 June 2024: 0.46%) | | | | | | | |
| Agrana Beteiligungs AG | 160 | 1,680 | 0.00% | | 482 | 14,291 | 0.01% |
| ANDRITZ AG | 950 | 46,531 | 0.04% | | | 1,975,325 | 1.78% |
| AT&S Austria Technologie & Systemtechnik AG | 301 | 3,645 | 0.00% | Denmark 5.64% (30 June 2024: 7.33%) | | | |
| BAWAG Group AG | 1,043 | 84,639 | 0.08% | ALK-Abello A/S | 1,831 | 39,064 | 0.04% |
| CA Immobilien Anlagen AG | 450 | 10,494 | 0.01% | Alm Brand A/S | 12,144 | 22,848 | 0.02% |
| DO & CO AG | 99 | 17,820 | 0.02% | Ambu A/S Class B | 2,522 | 35,172 | 0.03% |
| Erste Group Bank AG | 4,241 | 253,018 | 0.23% | AP Moller-Maersk A/S Class A | 37 | 57,257 | 0.05% |
| Eurotelesites AG | 294 | 1,382 | 0.00% | AP Moller-Maersk A/S Class B | 60 | 95,786 | 0.09% |
| IMMOFINANZ AG | 391 | 5,834 | 0.01% | Bavarian Nordic A/S | 996 | 25,290 | 0.02% |
| Lenzing AG | 254 | 7,493 | 0.01% | Chemometec A/S | 238 | 15,517 | 0.01% |
| Oesterreichische Post AG | 443 | 12,758 | 0.01% | Coloplast A/S Class B | 1,722 | 181,546 | 0.16% |
| Palfinger AG | 269 | 5,294 | 0.00% | D/S Norden A/S | 271 | 7,719 | 0.01% |
| Porr AG | 206 | 3,654 | 0.00% | Danske Bank A/S | 8,927 | 243,847 | 0.22% |
| Raiffeisen Bank International AG | 1,830 | 36,143 | 0.03% | Demant A/S | 1,314 | 46,553 | 0.04% |
| Strabag SE | 178 | 7,031 | 0.01% | Dfds A/S | 437 | 7,823 | 0.01% |
| Telekom Austria AG Class A | 1,117 | 8,891 | 0.01% | DSV A/S | 2,652 | 543,753 | 0.49% |
| UNIQA Insurance Group AG | 1,538 | 12,043 | 0.01% | Genmab A/S | 874 | 174,923 | 0.16% |
| Vienna Insurance Group AG Wiener Versicherung Gruppe | 507 | 15,388 | 0.01% | GN Store Nord A/S | 1,812 | 32,499 | 0.03% |
| Wienerberger AG Class Bearer | 1,544 | 41,348 | 0.04% | H Lundbeck A/S | 3,367 | 18,656 | 0.02% |
| | | 575,086 | 0.52% | H Lundbeck A/S Class A | 1,157 | 5,182 | 0.00% |
| Belgium 1.78% (30 June 2024: 1.57%) | | | | Jyske Bank A/S | 620 | 42,402 | 0.04% |
| Ackermans & van Haaren NV | 303 | 57,721 | 0.05% | Netcompany Group A/S | 566 | 25,730 | 0.02% |
| Aedifica SA REIT | 659 | 37,036 | 0.03% | NKT A/S | 729 | 50,296 | 0.05% |
| Ageas SA | 2,279 | 106,885 | 0.10% | Novo Nordisk A/S Class B | 42,552 | 3,561,760 | 3.21% |
| Argenx SE | 819 | 491,400 | 0.44% | Novonesis (Novozymes) B Class B | 4,763 | 260,401 | 0.23% |
| Azelis Group NV | 2,087 | 39,653 | 0.04% | NTG Nordic Transport Group A/S | 212 | 7,292 | 0.01% |
| Barco NV | 1,075 | 11,266 | 0.01% | Pandora A/S | 1,089 | 192,325 | 0.17% |
| Bekaert SA | 446 | 14,923 | 0.01% | Ringkjoebing Landbobank A/S | 353 | 56,993 | 0.05% |
| bpost SA | 1,469 | 2,894 | 0.00% | ROCKWOOL A/S Class B | 117 | 40,039 | 0.04% |
| Cofinimmo SA REIT | 522 | 29,023 | 0.03% | Schouw & Co. A/S | 162 | 11,687 | 0.01% |
| Colruyt Group NV | 552 | 20,004 | 0.02% | Spar Nord Bank A/S | 1,000 | 27,624 | 0.02% |
| Deme Group NV | 105 | 14,469 | 0.01% | Svitzer Group A/S | 183 | 5,502 | 0.01% |
| D'ieteren Group | 302 | 48,531 | 0.04% | Sydbank A/S | 701 | 35,721 | 0.03% |
| Elia Group SA | 517 | 38,465 | 0.03% | TORM plc Class A | 734 | 13,622 | 0.01% |
| Fagron | 909 | 15,235 | 0.01% | Tryg A/S | 4,660 | 94,672 | 0.09% |
| Gimv NV | 283 | 11,348 | 0.01% | Vestas Wind Systems A/S | 13,909 | 182,935 | 0.17% |
| Groupe Bruxelles Lambert NV | 1,144 | 75,561 | 0.07% | Zealand Pharma A/S | 923 | 88,559 | 0.08% |
| KBC Ancora | 547 | 27,624 | 0.02% | | | 6,250,995 | 5.64% |
| KBC Group NV | 3,213 | 239,497 | 0.22% | Finland 1.82% (30 June 2024: 1.86%) | | | |
| Kinopolis Group NV | 178 | 7,013 | 0.01% | Citycon OYJ | 1,521 | 4,895 | 0.00% |
| Lotus Bakeries NV | 6 | 64,680 | 0.06% | Elisa OYJ | 1,987 | 83,057 | 0.07% |
| Melexis NV | 295 | 16,667 | 0.02% | Finnair OYJ | 1,236 | 2,733 | 0.00% |
| Montea NV REIT | 272 | 17,218 | 0.02% | F-Secure OYJ | 1,409 | 2,514 | 0.00% |
| Ontex Group NV | 1,068 | 8,961 | 0.01% | Huhtamaki OYJ | 1,280 | 43,750 | 0.04% |
| Proximus SADP | 1,908 | 9,588 | 0.01% | Kemira OYJ | 1,620 | 31,622 | 0.03% |
| Retail Estates NV REIT | 158 | 9,369 | 0.01% | Kesko OYJ Class B | 3,667 | 66,666 | 0.06% |
| Shurgard Self Storage Ltd. REIT | 450 | 16,133 | 0.01% | Kojamo OYJ | 2,070 | 19,437 | 0.02% |
| Sofina SA | 234 | 51,106 | 0.05% | Kone OYJ Class B | 4,497 | 211,359 | 0.19% |
| Solvay SA | 992 | 30,911 | 0.03% | Mandatum OYJ | 6,555 | 29,366 | 0.03% |
| Syensqo SA | 964 | 68,020 | 0.06% | Nokia OYJ | 70,655 | 302,015 | 0.27% |
| UCB SA | 1,675 | 321,935 | 0.29% | Nokian Renkaat OYJ | 1,876 | 13,781 | 0.01% |
| VGP NV | 189 | 13,495 | 0.01% | Nordea Bank Abp | 45,750 | 480,375 | 0.43% |
| Warehouses de Pauw CVA REIT | 2,337 | 44,403 | 0.04% | Orion OYJ Class B | 1,446 | 61,860 | 0.06% |
| | | | | QT Group OYJ | 254 | 17,069 | 0.01% |
| | | | | Revenio Group OYJ | 306 | 8,133 | 0.01% |
| | | | | Sampo OYJ Class A | 6,690 | 263,452 | 0.24% |
| | | | | Sanoma OYJ | 900 | 6,903 | 0.01% |
| | | | | Stora Enso OYJ Class R | 8,007 | 77,812 | 0.07% |
| | | | | Terveystalo OYJ | 1,213 | 12,761 | 0.01% |
| | | | | TietoEVRY OYJ | 1,495 | 25,445 | 0.02% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|------------------|--------------------|-----------------------|---|------------------|--------------------|-----------------------|
| Tokmanni Group Corp. | 632 | 7,654 | 0.01% | Opmobility | 737 | 7,392 | 0.01% |
| UPM-Kymmene OYJ | 7,066 | 187,673 | 0.17% | Orange SA | 26,316 | 253,370 | 0.23% |
| Valmet OYJ | 2,250 | 52,492 | 0.05% | OVH Groupe SAS | 426 | 3,717 | 0.00% |
| YIT OYJ | 2,522 | 6,280 | 0.01% | Peugeot Invest SA | 63 | 4,605 | 0.00% |
| | | 2,019,104 | 1.82% | Pluxee NV | 1,236 | 23,133 | 0.02% |
| France 10.35% (30 June 2024: 10.31%) | | | | Publicis Groupe SA | 3,141 | 323,523 | 0.29% |
| Accor SA | 3,116 | 146,577 | 0.13% | Quadiant SA | 432 | 8,104 | 0.01% |
| Aeroports de Paris SA | 439 | 49,036 | 0.04% | Renault SA | 2,654 | 124,871 | 0.11% |
| Air France-KLM | 1,560 | 12,673 | 0.01% | Rexel SA | 3,054 | 75,128 | 0.07% |
| Alstom SA | 4,793 | 103,337 | 0.09% | Rubis SCA | 1,334 | 31,856 | 0.03% |
| Altarea SCA REIT | 77 | 7,423 | 0.01% | Sanofi SA | 15,147 | 1,419,880 | 1.28% |
| Amundi SA | 785 | 50,397 | 0.05% | Sartorius Stedim Biotech | 345 | 65,102 | 0.06% |
| Antin Infrastructure Partners SA | 301 | 3,323 | 0.00% | SCOR SE | 2,355 | 55,672 | 0.05% |
| Aramis Group SAS | 305 | 2,477 | 0.00% | SEB SA | 28 | 2,450 | 0.00% |
| ARGAN SA REIT | 164 | 9,922 | 0.01% | SEB SA (XPAR) | 324 | 28,350 | 0.03% |
| Arkema SA | 789 | 58,031 | 0.05% | SES SA Class A | 5,291 | 16,180 | 0.01% |
| AXA SA | 23,417 | 803,671 | 0.73% | Societe BIC SA | 302 | 19,268 | 0.02% |
| Ayvens SA | 1,813 | 11,866 | 0.01% | Societe Generale SA | 9,917 | 269,346 | 0.24% |
| Beneteau SACA | 443 | 3,907 | 0.00% | Sodexo SA | 741 | 58,947 | 0.05% |
| BioMerieux | 553 | 57,236 | 0.05% | Sodexo SA (XPAR) | 388 | 30,865 | 0.03% |
| BNP Paribas SA | 13,799 | 817,177 | 0.74% | SOITEC | 355 | 30,938 | 0.03% |
| Boiron SA | 42 | 1,126 | 0.00% | Sopra Steria Group | 198 | 33,858 | 0.03% |
| Carmila SA REIT | 737 | 11,807 | 0.01% | STMicroelectronics NV | 8,915 | 216,412 | 0.20% |
| Carrefour SA | 7,042 | 96,687 | 0.09% | Teleperformance SE | 781 | 64,917 | 0.06% |
| Cie Generale des Etablissements Michelin SCA | 9,503 | 302,195 | 0.27% | Television Francaise 1 SA | 1,397 | 10,219 | 0.01% |
| Coface SA | 1,518 | 21,829 | 0.02% | Trigano SA | 104 | 12,719 | 0.01% |
| Covivio SA REIT | 750 | 36,570 | 0.03% | Ubisoft Entertainment SA | 1,352 | 17,779 | 0.02% |
| Credit Agricole SA | 13,920 | 184,997 | 0.17% | Unibail-Rodamco-Westfield REIT | 1,427 | 103,771 | 0.09% |
| Danone SA | 8,624 | 561,595 | 0.51% | Valeo SE | 2,971 | 27,666 | 0.03% |
| Derichebourg SA | 1,211 | 6,485 | 0.01% | Valneva SE | 1,369 | 2,960 | 0.00% |
| Edenred SE | 3,374 | 107,125 | 0.10% | Verallia SA | 993 | 24,110 | 0.02% |
| Elior Group SA | 1,373 | 3,866 | 0.00% | Vetoquinol SA | 52 | 3,895 | 0.00% |
| Elis SA | 2,387 | 45,114 | 0.04% | Vicat SACA | 190 | 6,963 | 0.01% |
| Equasens | 69 | 3,053 | 0.00% | Virbac SACA | 63 | 19,940 | 0.02% |
| Eramet SA | 131 | 7,094 | 0.01% | Vivendi SE | 9,367 | 24,101 | 0.02% |
| EssilorLuxottica SA | 4,200 | 989,520 | 0.89% | Volitalia SA | 455 | 3,244 | 0.00% |
| Eurazeo SA | 248 | 17,844 | 0.02% | VusionGroup | 102 | 18,125 | 0.02% |
| Eurazeo SE | 427 | 30,723 | 0.03% | Wavestone | 116 | 4,982 | 0.00% |
| Eurofins Scientific SE | 1,755 | 86,539 | 0.08% | Wendel SE | 355 | 32,997 | 0.03% |
| Euronext NV | 1,089 | 117,939 | 0.11% | Worldline SA | 3,501 | 29,681 | 0.03% |
| Eutelsat Communications SACA | 2,164 | 4,908 | 0.00% | X-Fab Silicon Foundries SE | 685 | 3,442 | 0.00% |
| Exclusive Networks SA | 257 | 4,847 | 0.00% | | | 11,479,685 | 10.35% |
| Fnac Darty SA | 146 | 4,168 | 0.00% | Germany 13.88% (30 June 2024: 13.11%) | | | |
| Forvia SE | 2,302 | 19,981 | 0.02% | 1&1 AG | 570 | 7,182 | 0.01% |
| Gecina SA REIT | 706 | 63,858 | 0.06% | About You Holding SE | 549 | 3,552 | 0.00% |
| Getlink SE | 4,838 | 74,529 | 0.07% | Adesso SE | 46 | 4,048 | 0.00% |
| GL Events SACA | 160 | 2,944 | 0.00% | Adidas AG | 2,374 | 562,163 | 0.51% |
| Hermes International SCA | 466 | 1,082,052 | 0.98% | Adtran Networks SE | 271 | 5,409 | 0.00% |
| ICADE REIT | 418 | 9,606 | 0.01% | Aixtron SE | 1,538 | 23,408 | 0.02% |
| ID Logistics Group SACA | 41 | 15,560 | 0.01% | Allianz SE | 5,371 | 1,589,279 | 1.43% |
| Imerys SA | 432 | 12,182 | 0.01% | Aroundtown SA | 9,709 | 28,360 | 0.03% |
| Interparfums SA | 269 | 10,975 | 0.01% | Atoss Software SE | 128 | 14,618 | 0.01% |
| Ipsen SA | 468 | 51,808 | 0.05% | Aurubis AG | 415 | 31,830 | 0.03% |
| IPSEN SA | 503 | 23,098 | 0.02% | Auto1 Group SE | 1,685 | 26,286 | 0.02% |
| JCDecaux SE | 947 | 14,357 | 0.01% | Bayer AG | 13,592 | 262,516 | 0.24% |
| Kering SA | 987 | 235,153 | 0.21% | Bayerische Motoren Werke AG | 4,056 | 320,343 | 0.29% |
| Kleopierre SA REIT | 2,844 | 79,063 | 0.07% | Bayerische Motoren Werke AG - Preference Shares | 782 | 56,617 | 0.05% |
| Legrand SA | 3,486 | 327,823 | 0.30% | BayWa AG | 193 | 2,050 | 0.00% |
| LISI SA | 113 | 2,486 | 0.00% | Bechtle AG | 1,145 | 35,609 | 0.03% |
| LISI SA - EUR | 78 | 1,716 | 0.00% | Befesa SA | 513 | 10,650 | 0.01% |
| L'Oreal SA | 1,405 | 480,299 | 0.43% | Beiersdorf AG | 1,364 | 169,136 | 0.15% |
| L'Oreal SA (XPAR) | 1,774 | 606,442 | 0.55% | Brenntag SE | 1,802 | 104,300 | 0.09% |
| Manitou BF SA | 144 | 2,416 | 0.00% | Cancom SE | 402 | 9,342 | 0.01% |
| Mercialys SA REIT | 1,201 | 12,142 | 0.01% | Carl Zeiss Meditec AG | 520 | 23,670 | 0.02% |
| Metropole Television SA | 814 | 9,149 | 0.01% | Ceconomy AG | 2,257 | 5,945 | 0.01% |
| Neoen SA | 954 | 37,893 | 0.03% | Commerzbank AG | 12,797 | 201,233 | 0.18% |
| Nexity SA | 507 | 6,591 | 0.01% | CompuGroup Medical SE & Co. KgaA | 271 | 5,897 | 0.01% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|------------------|--------------------|-----------------------|--|------------------|--------------------|-----------------------|
| Continental AG | 1,505 | 97,554 | 0.09% | Pfeiffer Vacuum Technology AG | 47 | 7,219 | 0.01% |
| Covestro AG | 2,585 | 149,461 | 0.13% | PNE AG | 561 | 6,216 | 0.01% |
| CTS Eventim AG & Co. KGaA | 799 | 65,238 | 0.06% | ProSiebenSat.1 Media SE | 1,715 | 8,500 | 0.01% |
| Daimler Truck Holding AG | 7,185 | 264,767 | 0.24% | Puma SE | 1,457 | 64,633 | 0.06% |
| Delivery Hero SE Class A | 2,879 | 78,078 | 0.07% | QIAGEN NV | 2,990 | 128,705 | 0.12% |
| Dermapharm Holding SE | 224 | 8,714 | 0.01% | Rational AG | 65 | 53,560 | 0.05% |
| Deutsche Bank AG | 26,572 | 442,158 | 0.40% | Redcare Pharmacy NV | 223 | 29,369 | 0.03% |
| Deutsche Beteiligungs AG | 187 | 4,301 | 0.00% | RTL Group SA | 481 | 12,843 | 0.01% |
| Deutsche Boerse AG | 2,549 | 566,898 | 0.51% | Salzgitter AG | 305 | 4,831 | 0.00% |
| Deutsche EuroShop AG | 246 | 4,551 | 0.00% | SAP SE | 15,110 | 3,570,493 | 3.22% |
| Deutsche Lufthansa AG | 8,197 | 50,625 | 0.05% | Sartorius AG | 31 | 5,344 | 0.00% |
| Deutsche Pfandbriefbank AG | 1,674 | 8,015 | 0.01% | Sartorius AG - Preference Shares | 343 | 73,814 | 0.07% |
| Deutsche Post AG | 13,403 | 455,434 | 0.41% | Schaeffler AG | 3,119 | 13,229 | 0.01% |
| Deutsche Telekom AG | 46,050 | 1,330,384 | 1.20% | Schott Pharma AG & Co. KGaA | 439 | 11,045 | 0.01% |
| Deutsche Wohnen SE | 652 | 15,029 | 0.01% | Scout24 SE | 1,025 | 87,228 | 0.08% |
| Deutz AG | 1,863 | 7,523 | 0.01% | Secunet Security Networks AG | 18 | 2,095 | 0.00% |
| Draegerwerk AG & Co. KGaA | 37 | 1,524 | 0.00% | Siemens Healthineers AG | 3,846 | 196,915 | 0.18% |
| Draegerwerk AG & Co. KGaA - Preference Shares | 103 | 4,789 | 0.00% | Siltronic AG | 228 | 10,602 | 0.01% |
| Duerr AG | 729 | 15,630 | 0.01% | Sixt SE | 193 | 15,170 | 0.01% |
| DWS Group GmbH & Co. KGaA | 408 | 16,238 | 0.01% | Sixt SE - Preference Shares | 222 | 12,854 | 0.01% |
| Eckert & Ziegler SE | 193 | 8,588 | 0.01% | SMA Solar Technology AG | 247 | 3,349 | 0.00% |
| Elmos Semiconductor SE | 110 | 7,480 | 0.01% | Stabilus SE | 329 | 9,952 | 0.01% |
| Encavis AG | 261 | 4,528 | 0.00% | STRATEC SE | 100 | 2,980 | 0.00% |
| Energiekontor AG | 84 | 4,129 | 0.00% | Stroeer SE & Co. KGaA | 454 | 20,911 | 0.02% |
| Evonik Industries AG | 3,432 | 57,417 | 0.05% | Suedzucker AG | 775 | 8,044 | 0.01% |
| Evotec SE | 2,311 | 18,939 | 0.02% | Symrise AG Class A | 1,796 | 184,359 | 0.17% |
| Fielmann Group AG | 317 | 13,124 | 0.01% | TAG Immobilien AG | 2,144 | 30,788 | 0.03% |
| flatexDEGIRO AG | 1,236 | 18,262 | 0.02% | Takkt AG | 444 | 3,419 | 0.00% |
| Fraport AG Frankfurt Airport Services Worldwide | 508 | 29,718 | 0.03% | Talanx AG | 818 | 67,199 | 0.06% |
| Freenet AG | 1,646 | 45,331 | 0.04% | TeamViewer SE | 1,780 | 16,988 | 0.02% |
| Fresenius Medical Care AG | 2,816 | 124,355 | 0.11% | Thyssenkrupp Nucera AG & Co. KGaA | 374 | 3,964 | 0.00% |
| Fresenius SE & Co. KGaA | 5,699 | 191,144 | 0.17% | TUI AG | 6,132 | 51,190 | 0.05% |
| FUCHS SE | 380 | 12,084 | 0.01% | United Internet AG | 1,057 | 16,563 | 0.02% |
| FUCHS SE - Preference Shares | 857 | 35,703 | 0.03% | Verbio SE | 248 | 2,934 | 0.00% |
| GEA Group AG | 2,315 | 110,703 | 0.10% | Vonovia SE | 9,707 | 284,609 | 0.26% |
| Gerresheimer AG | 484 | 34,364 | 0.03% | Vossloh AG | 114 | 4,908 | 0.00% |
| GFT Technologies SE | 213 | 4,707 | 0.00% | Wacker Chemie AG | 263 | 18,421 | 0.02% |
| Grand City Properties SA | 791 | 9,294 | 0.01% | Wacker Neuson SE | 340 | 4,978 | 0.00% |
| GRENKE AG | 355 | 5,474 | 0.00% | Wuestenrot & Wuerttembergische AG | 376 | 4,377 | 0.00% |
| Hannover Rueck SE | 829 | 200,121 | 0.18% | Zalando SE | 3,046 | 98,660 | 0.09% |
| HelloFresh SE | 2,244 | 26,389 | 0.02% | | | 15,388,432 | 13.88% |
| Henkel AG & Co. KGaA | 1,339 | 99,622 | 0.09% | | | | |
| Henkel AG & Co. KGaA - Preference Shares | 2,241 | 189,813 | 0.17% | Ireland 0.58% (30 June 2024: 0.56%) | | | |
| Hornbach Holding AG & Co. KGaA | 129 | 9,365 | 0.01% | AIB Group plc | 25,335 | 135,036 | 0.12% |
| HUGO BOSS AG | 651 | 29,152 | 0.03% | Bank of Ireland Group plc | 13,831 | 121,796 | 0.11% |
| Hypoport SE | 56 | 9,414 | 0.01% | Dalata Hotel Group plc | 2,673 | 12,483 | 0.01% |
| Infineon Technologies AG | 17,872 | 561,181 | 0.51% | Glanbia plc | 2,639 | 35,178 | 0.03% |
| IONOS Group SE | 402 | 8,784 | 0.01% | Kerry Group plc Class A | 2,052 | 191,349 | 0.17% |
| Jenoptik AG | 752 | 16,875 | 0.02% | Kingspan Group plc | 2,099 | 147,874 | 0.14% |
| K+S AG | 2,508 | 26,234 | 0.02% | | | 643,716 | 0.58% |
| KION Group AG | 1,007 | 32,083 | 0.03% | Italy 4.71% (30 June 2024: 4.48%) | | | |
| Knorr-Bremse AG | 899 | 63,245 | 0.06% | Alerion Cleanpower SpA | 104 | 1,664 | 0.00% |
| Kontron AG | 549 | 10,684 | 0.01% | Amplifon SpA | 1,785 | 44,357 | 0.04% |
| Krones AG | 191 | 22,920 | 0.02% | Anima Holding SpA | 2,753 | 18,252 | 0.02% |
| KWS Saat SE & Co. KGaA | 128 | 7,526 | 0.01% | Ariston Holding NV | 1,210 | 4,177 | 0.00% |
| LANXESS AG | 1,230 | 29,003 | 0.03% | Arnoldo Mondadori Editore SpA | 1,519 | 3,220 | 0.00% |
| LEG Immobilien SE | 1,009 | 82,536 | 0.07% | Azimut Holding SpA | 1,509 | 36,201 | 0.03% |
| Mercedes-Benz Group AG | 11,534 | 620,529 | 0.56% | Banca Generali SpA | 753 | 33,780 | 0.03% |
| Merck KGaA | 1,787 | 250,001 | 0.23% | Banca IFIS SpA | 287 | 6,079 | 0.01% |
| METRO AG | 1,654 | 6,856 | 0.01% | Banca Mediolanum SpA | 2,908 | 33,413 | 0.03% |
| Nagarro SE | 108 | 8,548 | 0.01% | Banca Monte dei Paschi di Siena SpA | 13,710 | 93,310 | 0.08% |
| Nemetschek SE | 735 | 68,796 | 0.06% | Banca Popolare di Sondrio SpA | 5,014 | 40,814 | 0.04% |
| Nordex SE | 1,731 | 19,508 | 0.02% | Banco BPM SpA | 20,774 | 162,286 | 0.15% |
| Norma Group SE | 391 | 5,842 | 0.01% | BFF Bank SpA | 2,553 | 23,488 | 0.02% |
| PATRIZIA SE | 500 | 3,950 | 0.00% | | | | |
| Pentixapharm Holding AG | 169 | 499 | 0.00% | | | | |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|------------------|--------------------|-----------------------|---|------------------|--------------------|-----------------------|
| BPER Banca SpA | 14,685 | 90,078 | 0.08% | Alfen NV | 249 | 2,996 | 0.00% |
| Brembo NV | 1,919 | 17,449 | 0.02% | Allfunds Group plc | 4,329 | 21,818 | 0.02% |
| Brunello Cucinelli SpA | 468 | 49,327 | 0.04% | APERAM SA | 631 | 15,914 | 0.02% |
| Buzzi SpA | 1,162 | 41,344 | 0.04% | ASM International NV | 639 | 357,073 | 0.32% |
| Carel Industries SpA | 751 | 13,924 | 0.01% | ASML Holding NV | 5,420 | 3,678,554 | 3.32% |
| Cementir Holding NV | 564 | 5,945 | 0.01% | ASR Nederland NV | 2,045 | 93,620 | 0.09% |
| Credito Emiliano SpA | 886 | 9,640 | 0.01% | Basic-Fit NV | 692 | 15,625 | 0.01% |
| Danieli & C Officine Meccaniche SpA | 577 | 11,055 | 0.01% | BE Semiconductor Industries NV | 1,072 | 141,826 | 0.13% |
| Danieli & C Officine Meccaniche SpA (MTAA) | 137 | 3,309 | 0.00% | Brunel International NV | 272 | 2,467 | 0.00% |
| De' Longhi SpA | 982 | 29,578 | 0.03% | Corbion NV | 858 | 18,533 | 0.02% |
| DiaSorin SpA | 303 | 30,167 | 0.03% | CTP NV | 1,606 | 23,897 | 0.02% |
| El.En. SpA | 309 | 3,609 | 0.00% | DSM-Firmenich AG | 2,383 | 232,867 | 0.21% |
| Enav SpA | 3,255 | 13,274 | 0.01% | Eurocommercial Properties NV REIT | 540 | 11,988 | 0.01% |
| ERG SpA | 745 | 14,639 | 0.01% | EXOR NV | 1,371 | 121,402 | 0.11% |
| Ferrari NV | 1,615 | 666,026 | 0.60% | Flow Traders Ltd. | 435 | 9,379 | 0.01% |
| FinecoBank Banca Fineco SpA | 8,423 | 141,422 | 0.13% | Galapagos NV | 709 | 18,803 | 0.02% |
| Generali | 16,927 | 461,599 | 0.42% | Havas NV | 9,367 | 15,197 | 0.01% |
| GVS SpA | 900 | 4,401 | 0.00% | IMCD NV | 789 | 113,222 | 0.10% |
| Infrastrutture Wireless Italiane SpA | 4,759 | 46,710 | 0.04% | ING Groep NV | 43,369 | 656,173 | 0.59% |
| Intercos SpA | 643 | 8,951 | 0.01% | InPost SA | 3,236 | 53,426 | 0.05% |
| Interpump Group SpA | 1,093 | 46,627 | 0.04% | JDE Peet's NV | 2,145 | 35,457 | 0.03% |
| Intesa Sanpaolo SpA | 216,355 | 835,779 | 0.75% | Just Eat Takeaway.com NV | 2,647 | 34,927 | 0.03% |
| Italmobiliare SpA | 186 | 4,808 | 0.00% | Koninklijke Ahold Delhaize NV | 12,894 | 406,032 | 0.37% |
| Juventus Football Club SpA | 1,785 | 5,394 | 0.00% | Koninklijke KPN NV | 52,276 | 183,750 | 0.17% |
| Maire SpA | 2,307 | 19,056 | 0.02% | Koninklijke Philips NV | 10,998 | 268,351 | 0.24% |
| MARR SpA | 468 | 4,708 | 0.00% | Koninklijke Vopak NV | 847 | 35,998 | 0.03% |
| Mediobanca Banca di Credito Finanziario SpA | 7,567 | 106,505 | 0.10% | NN Group NV | 3,793 | 159,572 | 0.14% |
| MFE-MediaForEurope NV Class A | 2,881 | 8,499 | 0.01% | NSI NV REIT | 258 | 4,881 | 0.01% |
| MFE-MediaForEurope NV Class B | 1,095 | 4,509 | 0.00% | OCI NV | 1,548 | 16,742 | 0.02% |
| Multiply Group SpA | 217 | 7,888 | 0.01% | PostNL NV | 4,390 | 4,574 | 0.00% |
| Moncler SpA | 3,137 | 159,924 | 0.14% | Prosus NV | 18,534 | 710,779 | 0.64% |
| Nexi SpA | 10,833 | 58,065 | 0.05% | Randstad NV | 1,446 | 58,867 | 0.05% |
| Piaggio & C SpA | 2,103 | 4,585 | 0.00% | Signify NV | 1,761 | 38,002 | 0.04% |
| Pirelli & C SpA | 5,171 | 28,306 | 0.03% | TKH Group NV | 526 | 17,526 | 0.02% |
| Poste Italiane SpA | 6,295 | 85,738 | 0.08% | TomTom NV | 783 | 3,907 | 0.00% |
| RAI Way SpA | 1,158 | 6,369 | 0.01% | Universal Music Group NV | 10,388 | 256,791 | 0.23% |
| Recordati Industria Chimica e Farmaceutica SpA | 1,332 | 67,399 | 0.06% | Van Lanschot Kempen NV Class ADR | 439 | 19,118 | 0.02% |
| Reply SpA | 311 | 47,707 | 0.04% | Vastned Retail NV REIT | 117 | 2,504 | 0.00% |
| Rizzoli Corriere Della Sera Mediagroup SpA | 1,223 | 1,086 | 0.00% | Wereldhave NV REIT | 400 | 5,504 | 0.01% |
| Salvatore Ferragamo SpA | 844 | 5,714 | 0.01% | Wolters Kluwer NV | 3,252 | 521,621 | 0.47% |
| Sanlorenzo SpA | 192 | 6,250 | 0.01% | | | 9,299,021 | 8.39% |
| Sesa SpA | 91 | 5,665 | 0.00% | Norway 1.29% (30 June 2024: 1.31%) | | | |
| SOL SpA | 527 | 19,578 | 0.02% | Aker A.S.A Class A | 318 | 14,845 | 0.01% |
| Stellantis NV | 28,753 | 362,000 | 0.33% | Aker Carbon Capture A.S.A | 4,472 | 2,409 | 0.00% |
| Tamburi Investment Partners SpA | 1,030 | 8,642 | 0.01% | Atea A.S.A | 1,251 | 15,041 | 0.01% |
| Technogym SpA | 1,912 | 19,980 | 0.02% | Austevoll Seafood A.S.A | 1,164 | 9,680 | 0.01% |
| Technoprobe SpA | 2,163 | 12,426 | 0.01% | AutoStore Holdings Ltd. | 14,348 | 13,554 | 0.01% |
| Telecom Italia SpA | 139,274 | 34,345 | 0.03% | Bakkafrost P/F | 705 | 38,006 | 0.03% |
| Telecom Italia SpA (MTAA) | 62,835 | 18,191 | 0.02% | Bonheur A.S.A | 249 | 5,526 | 0.01% |
| Terna - Rete Elettrica Nazionale | 19,348 | 147,432 | 0.13% | Borregaard A.S.A | 1,428 | 22,148 | 0.02% |
| Tinexta SpA | 224 | 1,774 | 0.00% | Cadeler A/S | 2,752 | 14,906 | 0.01% |
| UniCredit SpA | 21,585 | 831,562 | 0.75% | Crayon Group Holding A.S.A | 1,039 | 11,026 | 0.01% |
| Unipol Gruppo SpA | 5,104 | 61,401 | 0.06% | DNB Bank A.S.A | 13,607 | 262,524 | 0.24% |
| Webuild SpA | 7,029 | 20,005 | 0.02% | DOF Group A.S.A | 2,235 | 16,059 | 0.01% |
| Zignago Vetro SpA | 419 | 3,939 | 0.00% | Elkem A.S.A | 3,974 | 5,920 | 0.01% |
| | | 5,225,344 | 4.71% | Entra A.S.A | 882 | 8,670 | 0.01% |
| Netherlands 8.39% (30 June 2024: 9.74%) | | | | Europris A.S.A | 2,134 | 13,192 | 0.01% |
| ABN AMRO Bank NV GDR | 6,842 | 101,877 | 0.09% | FLEX LNG Ltd. | 385 | 8,341 | 0.01% |
| Acyon NV | 412 | 592,044 | 0.53% | Frontline plc | 1,989 | 26,477 | 0.02% |
| Aegon Ltd. | 13,838 | 79,153 | 0.07% | Gjensidige Forsikring A.S.A | 2,341 | 40,010 | 0.04% |
| Akzo Nobel NV | 2,351 | 136,264 | 0.12% | Golden Ocean Group Ltd. | 1,571 | 13,302 | 0.01% |
| | | | | Grieg Seafood A.S.A | 800 | 4,221 | 0.00% |
| | | | | Hafnia Ltd. | 3,804 | 19,650 | 0.02% |
| | | | | Hexagon Composites A.S.A | 1,758 | 6,802 | 0.01% |
| | | | | Hoegh Autoliners A.S.A | 1,695 | 16,315 | 0.01% |
| | | | | Leroy Seafood Group A.S.A | 4,145 | 17,326 | 0.02% |
| | | | | Mowi A.S.A | 6,123 | 101,395 | 0.09% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|------------------|--------------------|-----------------------|---|------------------|--------------------|-----------------------|
| MPC Container Ships A.S.A | 4,894 | 8,627 | 0.01% | Spain 3.98% (30 June 2024: 3.87%) | | | |
| NEL A.S.A | 22,853 | 5,254 | 0.00% | Acciona SA | 314 | 34,132 | 0.03% |
| Nordic Semiconductor A.S.A | 2,729 | 23,309 | 0.02% | Acerinox SA | 2,747 | 25,959 | 0.02% |
| Norsk Hydro A.S.A | 17,844 | 94,891 | 0.09% | Aena SME SA | 966 | 190,688 | 0.17% |
| Orkla A.S.A | 10,577 | 88,452 | 0.08% | Almirall SA | 1,119 | 9,215 | 0.01% |
| Protector Forsikring A.S.A | 845 | 20,477 | 0.02% | Amadeus IT Group SA | 6,014 | 410,155 | 0.37% |
| Salmar A.S.A | 875 | 40,214 | 0.04% | Atresmedia Corp. de Medios de Comunicacion SA | 1,112 | 4,859 | 0.01% |
| Scatec A.S.A | 1,832 | 12,384 | 0.01% | Banco Bilbao Vizcaya Argentaria SA | 79,221 | 748,797 | 0.68% |
| Schibsted A.S.A Class A | 1,003 | 30,020 | 0.03% | Banco de Sabadell SA | 68,634 | 128,826 | 0.12% |
| Schibsted A.S.A Class B | 1,322 | 37,567 | 0.03% | Banco Santander SA | 209,328 | 934,545 | 0.84% |
| SpareBank 1 SMN | 1,655 | 24,109 | 0.02% | Bankinter SA | 9,013 | 68,859 | 0.06% |
| SpareBank 1 Sor-Norge A.S.A | 3,352 | 41,784 | 0.04% | CaixaBank SA | 53,319 | 279,178 | 0.25% |
| Stolt-Nielsen Ltd. | 276 | 6,782 | 0.01% | Cellnex Telecom SA | 8,109 | 247,406 | 0.22% |
| Storebrand A.S.A | 5,855 | 60,340 | 0.05% | Construcciones y Auxiliar de Ferrocarriles SA | 336 | 11,743 | 0.01% |
| Telenor A.S.A | 8,616 | 92,969 | 0.08% | Corp. ACCIONA Energias Renovables SA | 834 | 14,845 | 0.01% |
| TOMRA Systems A.S.A | 3,234 | 40,313 | 0.04% | Distribuidora Internacional de Alimentacion SA | 200,787 | 3,072 | 0.00% |
| Veidekke A.S.A | 1,403 | 16,964 | 0.02% | Faes Farma SA | 4,051 | 14,097 | 0.01% |
| Wallenius Wilhelmsen A.S.A Class B | 1,330 | 10,574 | 0.01% | Fluidra SA | 1,212 | 28,506 | 0.03% |
| Wilh Wilhelmsen Holding A.S.A Class A | 177 | 6,163 | 0.01% | Gestamp Automocion SA | 1,920 | 4,762 | 0.00% |
| Yara International A.S.A | 2,212 | 56,576 | 0.05% | Global Dominion Access SA | 1,248 | 3,494 | 0.00% |
| | | 1,425,114 | 1.29% | Industria de Diseno Textil SA | 14,459 | 717,745 | 0.65% |
| Poland 0.78% (30 June 2024: 0.79%) | | | | Inmobiliaria Colonial Socimi SA REIT | 4,651 | 24,069 | 0.02% |
| Alior Bank SA | 1,227 | 24,665 | 0.02% | Laboratorios Farmaceuticos Rovi SA | 269 | 16,934 | 0.02% |
| Allegro.eu SA | 7,641 | 48,377 | 0.04% | Lar Espana Real Estate Socimi SA REIT | 233 | 1,922 | 0.00% |
| AmRest Holdings SE | 937 | 4,075 | 0.00% | Linea Directa Aseguradora SA Compania de Seguros y Reaseguros | 8,827 | 9,568 | 0.01% |
| Asseco Poland SA | 689 | 15,496 | 0.02% | Mapfre SA | 13,616 | 33,305 | 0.03% |
| Bank Handlowy w Warszawie SA | 408 | 8,461 | 0.01% | Melia Hotels International SA | 1,362 | 10,031 | 0.01% |
| Bank Millennium SA | 8,899 | 18,517 | 0.02% | Merlin Properties Socimi SA REIT | 5,942 | 60,371 | 0.06% |
| Bank Polska Kasa Opieki SA | 2,415 | 77,861 | 0.07% | Neinor Homes SA | 312 | 5,273 | 0.01% |
| Benefit Systems SA | 31 | 20,982 | 0.02% | Pharma Mar SA | 191 | 15,242 | 0.01% |
| Budimex SA | 186 | 20,291 | 0.02% | Prosegur Cash SA | 5,291 | 2,921 | 0.00% |
| CCC SA | 642 | 27,588 | 0.03% | Prosegur Compania de Seguridad SA | 1,889 | 3,200 | 0.00% |
| CD Projekt SA | 1,027 | 45,969 | 0.04% | Sacyr SA | 6,839 | 21,762 | 0.02% |
| Cyfrowy Polsat SA | 1,752 | 5,792 | 0.01% | Solaria Energia y Medio Ambiente SA | 1,077 | 8,417 | 0.01% |
| Dino Polska SA | 651 | 59,328 | 0.05% | Telefonica SA | 58,381 | 229,846 | 0.21% |
| Grupa Azoty SA | 598 | 2,614 | 0.00% | Unicaja Banco SA | 20,253 | 25,802 | 0.02% |
| Grupa Kety SA | 139 | 22,180 | 0.02% | Vidrala SA | 342 | 31,772 | 0.03% |
| KRUK SA | 251 | 24,400 | 0.02% | Viscofan SA | 511 | 31,171 | 0.03% |
| LPP SA | 18 | 65,439 | 0.06% | | | 4,412,489 | 3.98% |
| mBank SA | 185 | 23,668 | 0.02% | Sweden 6.16% (30 June 2024: 6.14%) | | | |
| Orange Polska SA | 8,634 | 14,869 | 0.01% | AAK AB | 2,371 | 65,401 | 0.06% |
| Pepco Group NV | 1,922 | 7,378 | 0.01% | AddLife AB Class B | 1,434 | 17,208 | 0.02% |
| Powszechna Kasa Oszczednosci Bank Polski SA | 11,807 | 164,963 | 0.15% | Addnode Group AB Class B | 1,571 | 14,253 | 0.01% |
| Powszechny Zaklad Ubezpieczen SA | 7,812 | 83,723 | 0.08% | AddTech AB Class B | 3,040 | 80,029 | 0.07% |
| Santander Bank Polska SA | 526 | 56,274 | 0.05% | Arjo AB Class B | 2,914 | 9,235 | 0.01% |
| Warsaw Stock Exchange | 397 | 3,754 | 0.00% | Assa Abloy AB Class B | 13,387 | 382,369 | 0.35% |
| XTB SA | 889 | 14,632 | 0.01% | Atlas Copco AB Class A | 35,063 | 517,449 | 0.47% |
| | | 861,296 | 0.78% | Atlas Copco AB Class B | 20,534 | 268,217 | 0.24% |
| Portugal 0.20% (30 June 2024: 0.20%) | | | | Atrium Ljungberg AB Class B | 595 | 10,307 | 0.01% |
| Altri SGPS SA | 976 | 5,202 | 0.01% | Attendo AB | 1,614 | 7,194 | 0.01% |
| Banco Comercial Portugues SA Class R | 104,454 | 48,540 | 0.04% | Avanza Bank Holding AB | 1,759 | 41,955 | 0.04% |
| CTT-Correios de Portugal SA | 1,412 | 7,625 | 0.01% | Axfood AB | 1,500 | 30,678 | 0.03% |
| EDP Renovaveis SA | 4,122 | 41,385 | 0.04% | Beijer Alma AB | 583 | 8,367 | 0.01% |
| Jeronimo Martins SGPS SA | 3,861 | 71,235 | 0.06% | Beijer Ref AB Class B | 5,695 | 81,183 | 0.07% |
| Mota-Engil SGPS SA | 1,064 | 3,100 | 0.00% | Bilia AB Class A | 932 | 9,832 | 0.01% |
| Navigator Co. SA | 3,045 | 10,932 | 0.01% | Billerud Aktiebolag | 3,060 | 27,119 | 0.02% |
| NOS SGPS SA | 2,416 | 8,045 | 0.01% | BioArctic AB Class B | 310 | 5,405 | 0.00% |
| REN - Redes Energeticas Nacionais SGPS SA | 5,713 | 13,026 | 0.01% | Biotage AB | 701 | 9,852 | 0.01% |
| Sonae SGPS SA | 12,002 | 10,970 | 0.01% | Boliden AB | 3,784 | 102,690 | 0.09% |
| | | 220,060 | 0.20% | | | | |
| South Africa 0.00% (30 June 2024: 0.00%) | | | | | | | |
| Anglogold Ashanti plc | 1 | 22 | 0.00% | | | | |
| | | 22 | 0.00% | | | | |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|------------------|--------------------|-----------------------|--|------------------|--------------------|-----------------------|
| BoneSupport Holding AB | 880 | 29,750 | 0.03% | Peab AB Class B | 2,749 | 19,029 | 0.02% |
| Boozt AB | 733 | 8,066 | 0.01% | Platzer Fastigheter Holding AB Class B | 977 | 7,318 | 0.01% |
| Bravida Holding AB | 2,665 | 18,657 | 0.02% | Ratos AB Class B | 2,350 | 6,437 | 0.01% |
| Bufab AB | 372 | 14,280 | 0.01% | Sagax AB Class B | 3,153 | 62,335 | 0.06% |
| Bure Equity AB | 781 | 26,062 | 0.02% | Sagax AB Class D | 102 | 276 | 0.00% |
| Camurus AB | 420 | 20,759 | 0.02% | Samhallsbyggnadsbolaget i Norden AB | 15,341 | 6,075 | 0.01% |
| Castellum AB | 5,830 | 61,426 | 0.06% | Samhallsbyggnadsbolaget i Norden AB Class D | 1,162 | 670 | 0.00% |
| Catena AB | 576 | 23,812 | 0.02% | Scandic Hotels Group AB | 2,113 | 12,687 | 0.01% |
| Cibus Nordic Real Estate AB publ | 877 | 13,506 | 0.01% | Sdriptech AB Class B | 446 | 9,270 | 0.01% |
| Clas Ohlson AB Class B | 559 | 10,260 | 0.01% | Sectra AB Class B | 2,056 | 49,713 | 0.04% |
| Cloetta AB Class B | 2,820 | 6,211 | 0.01% | Securitas AB Class B | 6,917 | 82,763 | 0.07% |
| Corem Property Group AB - Preference Shares | 146 | 3,292 | 0.00% | Sinch AB | 8,100 | 14,676 | 0.01% |
| Corem Property Group AB Class B | 10,481 | 6,128 | 0.01% | Skandinaviska Enskilda Banken AB Class A | 20,687 | 273,832 | 0.25% |
| Dios Fastigheter AB | 1,509 | 10,446 | 0.01% | Skandinaviska Enskilda Banken AB Class C | 274 | 3,645 | 0.00% |
| Dometic Group AB | 4,592 | 20,870 | 0.02% | Skanska AB Class B | 4,706 | 95,712 | 0.09% |
| Electrolux AB Class B | 2,750 | 22,088 | 0.02% | SKF AB Class B | 4,601 | 83,483 | 0.08% |
| Electrolux Professional AB Class B | 3,312 | 19,829 | 0.02% | SkiStar AB | 518 | 7,407 | 0.01% |
| Elekta AB Class B | 4,841 | 25,873 | 0.02% | SSAB AB Class A | 3,076 | 12,090 | 0.01% |
| Embracer Group AB Class B | 12,494 | 32,934 | 0.03% | SSAB AB Class B | 8,402 | 32,245 | 0.03% |
| Epiroc AB Class A | 8,441 | 142,054 | 0.13% | Stillfront Group AB | 5,561 | 4,061 | 0.00% |
| Epiroc AB Class B | 5,347 | 80,568 | 0.07% | Storskogen Group AB Class B | 19,913 | 20,024 | 0.02% |
| EQT AB | 10,052 | 268,926 | 0.24% | Svenska Cellulosa AB SCA Class B | 8,304 | 101,936 | 0.09% |
| Essity AB Class B | 8,328 | 215,233 | 0.19% | Svenska Handelsbanken AB Class A | 19,367 | 193,306 | 0.17% |
| Fabege AB | 3,130 | 22,651 | 0.02% | Svenska Handelsbanken AB Class B | 278 | 3,613 | 0.00% |
| Fagerhult Group AB | 922 | 4,360 | 0.00% | Swedbank AB Class A | 11,904 | 227,124 | 0.20% |
| Fastighets AB Balder Class B | 9,238 | 62,009 | 0.06% | Swedish Orphan Biovitrum AB | 2,571 | 71,322 | 0.06% |
| Fortnox AB | 6,846 | 43,141 | 0.04% | Systemair AB | 816 | 6,326 | 0.01% |
| Getinge AB Class B | 3,065 | 48,634 | 0.04% | Tele2 AB Class B | 7,459 | 71,223 | 0.06% |
| Granges AB | 1,377 | 15,850 | 0.01% | Telefonaktiebolaget LM Ericsson Class B | 38,266 | 300,603 | 0.27% |
| H&M Hennes & Mauritz AB Class B | 8,213 | 107,028 | 0.10% | Telia Co. AB | 32,004 | 85,790 | 0.08% |
| Hemnet Group AB | 1,125 | 33,038 | 0.03% | Thule Group AB | 1,344 | 40,127 | 0.04% |
| Hexatronic Group AB | 2,233 | 7,061 | 0.01% | Trelleborg AB Class B | 2,931 | 96,987 | 0.09% |
| HMS Networks AB | 395 | 14,976 | 0.01% | Troax Group AB | 491 | 9,656 | 0.01% |
| Holmen AB Class B | 1,076 | 38,201 | 0.03% | Truecaller AB Class B | 3,494 | 15,620 | 0.01% |
| Hufvudstaden AB Class A | 1,570 | 16,617 | 0.02% | Vitec Software Group AB Class B | 498 | 23,678 | 0.02% |
| Husqvarna AB Class B | 4,521 | 22,815 | 0.02% | Vitrolife AB | 902 | 16,950 | 0.02% |
| Industrivarden AB Class A | 1,818 | 55,518 | 0.05% | Volati AB | 358 | 3,070 | 0.00% |
| Industrivarden AB Class C | 1,968 | 60,047 | 0.05% | Volvo Car AB Class B | 8,307 | 17,410 | 0.02% |
| Instalco AB | 3,133 | 9,025 | 0.01% | Wallenstam AB Class B | 5,597 | 23,383 | 0.02% |
| Investment AB Latour Class B | 1,940 | 46,781 | 0.04% | Wihlborgs Fastigheter AB | 3,711 | 33,991 | 0.03% |
| Investment AB Oresund | 355 | 3,357 | 0.00% | | | 6,826,616 | 6.16% |
| Investor AB Class A | 6,454 | 164,826 | 0.15% | Switzerland 16.23% (30 June 2024: 16.27%) | | | |
| Investor AB Class B | 24,318 | 622,111 | 0.56% | Accelleron Industries AG | 1,274 | 63,400 | 0.06% |
| JM AB | 845 | 12,326 | 0.01% | Alcon AG | 6,793 | 556,660 | 0.50% |
| Kinnevik AB Class B | 3,460 | 22,300 | 0.02% | Allreal Holding AG | 204 | 35,999 | 0.03% |
| L E Lundbergforetagen AB Class B | 1,020 | 44,664 | 0.04% | ALSO Holding AG | 82 | 19,573 | 0.02% |
| Lagercrantz Group AB Class B | 2,632 | 47,756 | 0.04% | ams-OSRAM AG | 1,354 | 8,565 | 0.01% |
| Lindab International AB | 911 | 18,249 | 0.02% | APG SGA SA | 15 | 3,189 | 0.00% |
| Loomis AB Class B | 996 | 29,284 | 0.03% | Arbonia AG | 688 | 8,197 | 0.01% |
| Medicover AB Class B | 605 | 10,153 | 0.01% | Aryzta AG | 13,599 | 22,969 | 0.02% |
| MEKO AB | 545 | 6,373 | 0.01% | Autoneum Holding AG | 43 | 5,480 | 0.00% |
| MIPS AB | 348 | 14,308 | 0.01% | Bachem Holding AG Class B | 439 | 27,086 | 0.02% |
| Modern Times Group MTG AB Class B | 1,181 | 9,796 | 0.01% | Baloise Holding AG | 625 | 109,293 | 0.10% |
| Munters Group AB | 1,733 | 28,173 | 0.03% | Banque Cantonale Vaudoise | 387 | 34,435 | 0.03% |
| Mycronic AB | 1,048 | 36,584 | 0.03% | Barry Callebaut AG | 48 | 61,584 | 0.06% |
| NCAB Group AB | 2,634 | 14,849 | 0.01% | Basilea Pharmaceutica AG Allschwil | 148 | 6,521 | 0.01% |
| NCC AB Class B | 1,135 | 16,110 | 0.01% | Belimo Holding AG | 134 | 85,604 | 0.08% |
| Nibe Industrier AB Class B | 23,535 | 88,944 | 0.08% | Bell Food Group AG | 24 | 6,701 | 0.01% |
| Nolato AB Class B | 2,208 | 10,460 | 0.01% | Bossard Holding AG | 72 | 14,654 | 0.01% |
| Nordnet AB publ | 2,245 | 46,071 | 0.04% | Bucher Industries AG | 92 | 31,960 | 0.03% |
| Norion Bank AB | 479 | 1,524 | 0.00% | | | | |
| NP3 Fastigheter AB | 479 | 10,466 | 0.01% | | | | |
| Nyfosa AB | 2,105 | 19,851 | 0.02% | | | | |
| Pandox AB Class B | 1,473 | 24,693 | 0.02% | | | | |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|------------------|--------------------|-----------------------|---|------------------|--------------------|-----------------------|
| Burckhardt Compression Holding AG | 42 | 29,002 | 0.03% | Sunrise Communications AG Class A | 901 | 37,752 | 0.03% |
| Bystronic AG | 18 | 5,946 | 0.01% | Swatch Group AG | 376 | 66,111 | 0.06% |
| Cembra Money Bank AG | 412 | 36,001 | 0.03% | Swatch Group AG (XSWX) | 792 | 27,091 | 0.02% |
| Chocoladefabriken Lindt & Spruengli AG | 18 | 288,985 | 0.26% | Swiss Life Holding AG | 388 | 289,257 | 0.26% |
| Clariant AG | 3,132 | 33,676 | 0.03% | Swiss Prime Site AG | 1,051 | 110,653 | 0.10% |
| Comet Holding AG | 105 | 27,805 | 0.03% | Swiss Re AG | 3,992 | 558,118 | 0.50% |
| COSMO Pharmaceuticals NV | 124 | 8,417 | 0.01% | Swisscom AG | 352 | 189,237 | 0.17% |
| Daetwyler Holding AG | 96 | 13,626 | 0.01% | Swissquote Group Holding SA | 147 | 54,513 | 0.05% |
| DKSH Holding AG | 491 | 35,213 | 0.03% | Tecan Group AG | 176 | 37,997 | 0.03% |
| DocMorris AG | 172 | 3,662 | 0.00% | Temenos AG | 840 | 57,377 | 0.05% |
| dormakaba Holding AG ADR | 41 | 28,137 | 0.03% | u-blox Holding AG | 94 | 7,312 | 0.01% |
| EFG International AG | 1,263 | 17,712 | 0.02% | UBS Group AG | 44,195 | 1,305,945 | 1.18% |
| Emmi AG | 30 | 23,529 | 0.02% | Valiant Holding AG | 223 | 25,094 | 0.02% |
| EMS-Chemie Holding AG | 97 | 63,208 | 0.06% | VAT Group AG | 372 | 135,889 | 0.12% |
| Flughafen Zurich AG | 258 | 59,825 | 0.05% | Vetropack Holding AG Class A | 158 | 4,293 | 0.00% |
| Forbo Holding AG | 12 | 9,654 | 0.01% | Vontobel Holding AG | 394 | 26,703 | 0.02% |
| Galderma Group AG | 1,015 | 108,853 | 0.10% | VP Bank AG Class A | 52 | 4,289 | 0.00% |
| Galenica AG | 663 | 52,529 | 0.05% | VZ Holding AG | 190 | 29,155 | 0.03% |
| Geberit AG | 458 | 251,152 | 0.23% | Ypsomed Holding AG | 47 | 16,403 | 0.01% |
| Georg Fischer AG | 1,117 | 81,714 | 0.07% | Zehnder Group AG | 115 | 5,539 | 0.01% |
| Givaudan SA | 109 | 460,661 | 0.42% | Zurich Insurance Group AG | 2,019 | 1,159,220 | 1.05% |
| Helvetia Holding AG | 472 | 75,144 | 0.07% | | | 17,992,268 | 16.23% |
| Huber + Suhner AG | 207 | 16,367 | 0.01% | | | | |
| Idorsia Ltd. | 2,133 | 1,868 | 0.00% | United Kingdom 21.40% (30 June 2024: 20.71%) | | | |
| Implenia AG | 252 | 8,244 | 0.01% | 3i Group plc | 12,779 | 550,843 | 0.50% |
| Inficon Holding AG | 26 | 28,704 | 0.03% | 4imprint Group plc | 401 | 23,547 | 0.02% |
| Interroll Holding AG | 10 | 21,248 | 0.02% | abrdn plc | 24,980 | 42,645 | 0.04% |
| Intershop Holding AG | 73 | 9,879 | 0.01% | Admiral Group plc | 4,016 | 128,425 | 0.12% |
| Investis Holding SA | 38 | 4,535 | 0.00% | AG Barr plc | 1,436 | 10,577 | 0.01% |
| Julius Baer Group Ltd. | 2,811 | 175,713 | 0.16% | Airtel Africa plc | 14,066 | 19,326 | 0.02% |
| Kardex Holding AG | 78 | 22,483 | 0.02% | AJ Bell plc | 4,584 | 25,087 | 0.02% |
| Komax Holding AG | 62 | 7,598 | 0.01% | Alphawave IP Group plc | 4,017 | 4,096 | 0.00% |
| Kuehne + Nagel International AG | 685 | 151,683 | 0.14% | Antofagasta plc | 4,800 | 92,306 | 0.08% |
| Landis+Gyr Group AG | 341 | 20,894 | 0.02% | AO World plc | 4,275 | 5,346 | 0.01% |
| LEM Holding SA | 6 | 4,738 | 0.00% | Ashmore Group plc | 5,671 | 10,967 | 0.01% |
| Leonteq AG | 128 | 2,693 | 0.00% | Ashtead Group plc | 6,007 | 360,720 | 0.33% |
| Logitech International SA | 2,091 | 167,205 | 0.15% | ASOS plc | 1,205 | 6,488 | 0.01% |
| Lonza Group AG | 994 | 567,533 | 0.51% | Associated British Foods plc | 4,318 | 106,695 | 0.10% |
| Medacta Group SA | 77 | 8,747 | 0.01% | Assura plc REIT | 46,843 | 21,722 | 0.02% |
| Medartis Holding AG | 53 | 3,197 | 0.00% | Aston Martin Lagonda Global Holdings plc | 3,179 | 4,099 | 0.00% |
| Medmix AG | 301 | 2,823 | 0.00% | AstraZeneca plc | 20,637 | 2,612,782 | 2.36% |
| Mobimo Holding AG | 100 | 31,223 | 0.03% | Auction Technology Group plc | 1,219 | 8,109 | 0.01% |
| Nestle SA | 35,430 | 2,827,085 | 2.55% | Auto Trader Group plc | 12,304 | 118,008 | 0.11% |
| Novartis AG | 27,536 | 2,602,713 | 2.35% | Aviva plc | 37,336 | 211,694 | 0.19% |
| OC Oerlikon Corp. AG Pfaffikon | 2,344 | 8,767 | 0.01% | B&M European Value Retail SA | 12,720 | 56,461 | 0.05% |
| Partners Group Holding AG | 303 | 397,145 | 0.36% | Bakkavor Group plc | 2,414 | 4,263 | 0.00% |
| PIERER Mobility AG | 95 | 1,980 | 0.00% | Baltic Classifieds Group plc | 5,188 | 19,765 | 0.02% |
| PolyPeptide Group AG | 197 | 5,962 | 0.01% | Bank of Georgia Group plc | 502 | 28,597 | 0.03% |
| PSP Swiss Property AG | 626 | 85,986 | 0.08% | Barclays plc | 199,443 | 646,829 | 0.58% |
| Rieter Holding AG | 34 | 3,076 | 0.00% | Barratt Redrow plc | 19,029 | 101,289 | 0.09% |
| Roche Holding AG | 9,522 | 2,592,513 | 2.34% | Beazley plc | 8,778 | 86,685 | 0.08% |
| Roche Holding AG (XSWX) | 511 | 147,350 | 0.13% | Bellway plc | 1,606 | 48,405 | 0.04% |
| Sandoz Group AG | 5,949 | 235,634 | 0.21% | Berkeley Group Holdings plc | 1,348 | 63,584 | 0.06% |
| Schindler Holding AG | 560 | 149,425 | 0.13% | Big Yellow Group plc REIT | 2,621 | 30,432 | 0.03% |
| Schindler Holding AG (XSWX) | 288 | 75,957 | 0.07% | Breedon Group plc | 4,079 | 21,978 | 0.02% |
| Schweiter Technologies AG | 12 | 5,281 | 0.00% | Bridgepoint Group plc | 4,696 | 20,447 | 0.02% |
| Sensirion Holding AG | 126 | 7,438 | 0.01% | British Land Co. plc REIT | 13,528 | 58,967 | 0.05% |
| SFS Group AG | 243 | 32,524 | 0.03% | Britvic plc | 3,386 | 53,607 | 0.05% |
| Siegfried Holding AG | 56 | 58,839 | 0.05% | BT Group plc | 87,280 | 152,062 | 0.14% |
| SIG Group AG | 4,482 | 85,397 | 0.08% | Bunzl plc | 4,600 | 183,374 | 0.17% |
| SKAN Group AG | 142 | 11,530 | 0.01% | Burberry Group plc | 4,873 | 57,758 | 0.05% |
| Softwareone Holding AG | 1,479 | 9,614 | 0.01% | Bytes Technology Group plc | 3,121 | 15,952 | 0.01% |
| Sonova Holding AG | 675 | 213,126 | 0.19% | Canal+ SADIR | 8,584 | 21,076 | 0.02% |
| St Galler Kantonalbank AG | 41 | 19,115 | 0.02% | Carnival plc | 1,979 | 43,371 | 0.04% |
| Stadler Rail AG | 688 | 14,590 | 0.01% | Clarkson plc | 418 | 19,995 | 0.02% |
| Straumann Holding AG | 1,475 | 179,577 | 0.16% | Close Brothers Group plc | 1,851 | 5,288 | 0.00% |
| | | | | CLS Holdings plc REIT | 2,382 | 2,233 | 0.00% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|------------------|--------------------|-----------------------|------------------------------------|------------------|--------------------|-----------------------|
| CMC Markets plc | 1,341 | 4,022 | 0.00% | IP Group plc | 13,455 | 8,771 | 0.01% |
| Coats Group plc | 22,697 | 25,914 | 0.02% | ITV plc | 54,879 | 48,851 | 0.04% |
| Coca-Cola HBC AG | 2,826 | 93,378 | 0.08% | J Sainsbury plc | 25,940 | 85,838 | 0.08% |
| Compass Group plc | 23,444 | 754,801 | 0.68% | JD Sports Fashion plc | 34,170 | 39,633 | 0.04% |
| Computacenter plc | 935 | 24,019 | 0.02% | Johnson Matthey plc | 2,381 | 38,588 | 0.03% |
| ConvaTec Group plc | 22,482 | 60,147 | 0.05% | JTC plc | 2,216 | 26,373 | 0.02% |
| Cranswick plc | 736 | 43,307 | 0.04% | Jupiter Fund Management plc | 5,241 | 5,496 | 0.01% |
| Crest Nicholson Holdings plc | 3,262 | 6,664 | 0.01% | Just Group plc | 14,784 | 29,038 | 0.03% |
| CRH plc | 9,343 | 837,784 | 0.76% | Kainos Group plc | 1,274 | 12,466 | 0.01% |
| Croda International plc | 1,897 | 77,664 | 0.07% | Keller Group plc | 953 | 16,713 | 0.02% |
| Currys plc | 14,603 | 16,761 | 0.02% | Kingfisher plc | 25,053 | 75,358 | 0.07% |
| DCC plc | 1,366 | 84,919 | 0.08% | Lancashire Holdings Ltd. | 3,432 | 27,354 | 0.02% |
| Deliveroo plc Class A | 16,129 | 27,681 | 0.03% | Land Securities Group plc REIT | 10,094 | 71,297 | 0.06% |
| Derwent London plc REIT | 1,553 | 36,796 | 0.03% | Legal & General Group plc | 81,078 | 225,344 | 0.20% |
| Diploma plc | 1,847 | 94,940 | 0.09% | Liontrust Asset Management plc | 733 | 4,220 | 0.00% |
| Direct Line Insurance Group plc | 18,352 | 56,644 | 0.05% | Lloyds Banking Group plc | 842,614 | 558,269 | 0.50% |
| Domino's Pizza Group plc | 5,194 | 19,788 | 0.02% | London Stock Exchange Group plc | 6,843 | 933,987 | 0.84% |
| Dowlais Group plc | 17,527 | 14,298 | 0.01% | LondonMetric Property plc REIT | 26,844 | 58,473 | 0.05% |
| Dr. Martens plc | 6,917 | 6,040 | 0.01% | M&G plc | 29,560 | 70,735 | 0.06% |
| DS Smith plc | 18,961 | 124,295 | 0.11% | Man Group plc | 16,072 | 41,676 | 0.04% |
| Dunelm Group plc | 1,803 | 23,289 | 0.02% | Marks & Spencer Group plc | 28,136 | 127,781 | 0.12% |
| easyJet plc | 5,240 | 35,491 | 0.03% | Marshalls plc | 3,315 | 11,808 | 0.01% |
| Elementis plc | 7,593 | 13,334 | 0.01% | Mitie Group plc | 17,322 | 23,045 | 0.02% |
| Endeavour Mining plc | 2,726 | 46,982 | 0.04% | Mobico Group plc | 6,739 | 6,463 | 0.01% |
| Essentra plc | 4,052 | 6,518 | 0.01% | Molten Ventures plc | 2,323 | 8,963 | 0.01% |
| Experian plc | 12,614 | 525,575 | 0.47% | Mondi plc | 6,153 | 88,707 | 0.08% |
| FDM Group Holdings plc | 1,129 | 4,301 | 0.00% | MONY Group plc | 7,005 | 16,275 | 0.01% |
| Firstgroup plc | 9,147 | 17,778 | 0.02% | Moonpig Group plc | 4,387 | 11,222 | 0.01% |
| Frasers Group plc | 1,597 | 11,763 | 0.01% | NatWest Group plc | 95,995 | 466,848 | 0.42% |
| Fresnillo plc | 2,655 | 19,957 | 0.02% | NCC Group plc | 3,798 | 6,918 | 0.01% |
| Future plc | 1,467 | 16,448 | 0.02% | Next plc | 1,620 | 186,097 | 0.17% |
| Games Workshop Group plc | 449 | 72,280 | 0.07% | Ninety One plc | 4,404 | 7,766 | 0.01% |
| Genuit Group plc | 3,267 | 15,390 | 0.01% | Ocado Group plc | 8,435 | 30,840 | 0.03% |
| Genus plc | 864 | 16,197 | 0.01% | OSB Group plc | 5,113 | 25,020 | 0.02% |
| Grafton Group plc | 2,527 | 29,331 | 0.03% | Oxford Nanopore Technologies plc | 9,023 | 14,056 | 0.01% |
| Grainger plc | 10,462 | 28,470 | 0.03% | Pagegroup plc | 4,637 | 19,270 | 0.02% |
| Great Portland Estates plc REIT | 4,595 | 16,006 | 0.01% | Paragon Banking Group plc | 2,762 | 24,837 | 0.02% |
| Greencore Group plc | 5,991 | 14,043 | 0.01% | Pearson plc | 9,219 | 142,944 | 0.13% |
| Greggs plc | 1,402 | 47,241 | 0.04% | Pennon Group plc | 3,705 | 26,595 | 0.02% |
| GSK plc | 55,079 | 896,985 | 0.81% | Persimmon plc | 4,356 | 63,116 | 0.06% |
| Haleon plc | 103,878 | 474,153 | 0.43% | Petershill Partners plc | 3,229 | 9,685 | 0.01% |
| Halfords Group plc | 2,867 | 4,542 | 0.00% | Pets at Home Group plc | 6,082 | 15,124 | 0.01% |
| Halma plc | 5,224 | 169,897 | 0.15% | Phoenix Group Holdings plc | 10,178 | 62,781 | 0.06% |
| Hammerson plc REIT | 6,950 | 23,503 | 0.02% | Picton Property Income Ltd. REIT | 7,035 | 5,445 | 0.01% |
| Hargreaves Lansdown plc | 5,303 | 70,423 | 0.06% | Plus500 Ltd. | 935 | 30,623 | 0.03% |
| Hays plc | 22,970 | 22,322 | 0.02% | Premier Foods plc | 8,604 | 19,522 | 0.02% |
| Helical plc REIT | 1,682 | 3,519 | 0.00% | Primary Health Properties plc REIT | 18,934 | 21,366 | 0.02% |
| Helios Towers plc | 13,071 | 14,465 | 0.01% | Prudential plc | 37,006 | 285,105 | 0.26% |
| Hikma Pharmaceuticals plc | 2,208 | 53,223 | 0.05% | PureTech Health plc | 2,884 | 5,239 | 0.00% |
| Hilton Food Group plc | 1,083 | 11,880 | 0.01% | PZ Cussons plc | 3,167 | 3,126 | 0.00% |
| Hiscox Ltd. | 4,311 | 56,468 | 0.05% | Quilter plc | 18,571 | 34,635 | 0.03% |
| Hochschild Mining plc | 4,167 | 10,785 | 0.01% | Rathbones Group plc | 826 | 16,584 | 0.02% |
| Home plc REIT | 3,882 | 893 | 0.00% | Reckitt Benckiser Group plc | 9,510 | 555,892 | 0.50% |
| Howden Joinery Group plc | 7,469 | 71,681 | 0.06% | RELX plc | 25,746 | 1,130,029 | 1.02% |
| Ibstock plc | 5,983 | 12,736 | 0.01% | Rentokil Initial plc | 34,823 | 168,806 | 0.15% |
| IG Group Holdings plc | 4,821 | 57,754 | 0.05% | RHI Magnesita NV | 293 | 11,553 | 0.01% |
| Inchcape plc | 5,118 | 47,632 | 0.04% | Rightmove plc | 10,825 | 84,027 | 0.08% |
| Informa plc | 18,324 | 176,943 | 0.16% | RS GROUP plc | 6,403 | 52,777 | 0.05% |
| IntegraFin Holdings plc | 3,874 | 16,188 | 0.01% | Safestore Holdings plc REIT | 3,089 | 24,060 | 0.02% |
| InterContinental Hotels Group plc | 2,185 | 263,052 | 0.24% | Sage Group plc | 13,860 | 213,395 | 0.19% |
| Intermediate Capital Group plc | 3,675 | 91,829 | 0.08% | Savills plc | 1,922 | 24,083 | 0.02% |
| International Consolidated Airlines Group SA | 32,351 | 118,126 | 0.11% | Schroders plc | 11,581 | 45,326 | 0.04% |
| International Distribution Services plc | 9,246 | 40,683 | 0.04% | Segro plc REIT | 18,498 | 156,877 | 0.14% |
| International Workplace Group plc | 10,905 | 20,984 | 0.02% | Severn Trent plc | 3,631 | 110,140 | 0.10% |
| Investec plc | 8,362 | 55,018 | 0.05% | | | | |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|------------------------------|------------------|--------------------|-----------------------|----------------------------------|------------------|--------------------|-----------------------|
| Shaftesbury Capital plc REIT | 20,901 | 31,725 | 0.03% | Trainline plc | 6,439 | 33,643 | 0.03% |
| SIG plc | 8,862 | 1,766 | 0.00% | Travis Perkins plc | 2,959 | 26,089 | 0.02% |
| Sirius Real Estate Ltd. REIT | 19,912 | 18,905 | 0.02% | Tritax Big Box plc REIT | 33,498 | 53,763 | 0.05% |
| Smith & Nephew plc | 12,093 | 145,003 | 0.13% | Trustpilot Group plc | 4,792 | 17,793 | 0.02% |
| Smurfit WestRock plc | 7,102 | 370,728 | 0.33% | Unilever plc | 33,937 | 1,866,753 | 1.68% |
| Softcat plc | 1,839 | 33,897 | 0.03% | UNITE Group plc REIT | 5,475 | 53,405 | 0.05% |
| Spectris plc | 1,393 | 42,254 | 0.04% | United Utilities Group plc | 9,382 | 119,316 | 0.11% |
| Spire Healthcare Group plc | 4,319 | 11,806 | 0.01% | Vesuvius plc | 2,713 | 13,880 | 0.01% |
| Spirent Communications plc | 8,412 | 18,008 | 0.02% | Victrex plc | 1,166 | 15,174 | 0.01% |
| SSP Group plc | 10,609 | 23,186 | 0.02% | Vistry Group plc | 4,323 | 29,907 | 0.03% |
| St James's Place plc | 7,660 | 80,416 | 0.07% | Vodafone Group plc | 290,173 | 239,701 | 0.22% |
| Standard Chartered plc | 27,835 | 332,816 | 0.30% | Volution Group plc | 2,836 | 19,208 | 0.02% |
| Supermarket Income plc REIT | 16,528 | 13,613 | 0.01% | Watches of Switzerland Group plc | 3,344 | 22,629 | 0.02% |
| Synthomer plc | 1,617 | 3,149 | 0.00% | WH Smith plc | 1,856 | 26,690 | 0.02% |
| Tate & Lyle plc | 5,331 | 41,878 | 0.04% | Whitbread plc | 2,499 | 89,041 | 0.08% |
| Taylor Wimpey plc | 48,218 | 71,206 | 0.06% | Wickes Group plc | 3,126 | 5,717 | 0.01% |
| TBC Bank Group plc | 575 | 21,698 | 0.02% | Wise plc Class A | 10,348 | 133,416 | 0.12% |
| Telecom Plus plc | 1,036 | 21,527 | 0.02% | Workspace Group plc REIT | 2,096 | 12,447 | 0.01% |
| Tesco plc | 93,691 | 417,342 | 0.38% | WPP plc | 14,800 | 148,105 | 0.13% |
| THG plc | 11,241 | 6,115 | 0.01% | Zigup plc | 2,880 | 11,199 | 0.01% |
| TI Fluid Systems plc | 4,574 | 10,688 | 0.01% | | | 23,723,882 | 21.40% |
| TP ICAP Group plc | 10,636 | 33,189 | 0.03% | | | 108,318,455 | 97.71% |
| | | | | | | 108,318,455 | 97.71% |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets |
|--|-----------------------------------|-----------------|--------------------------------|-----------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.03%) (30 June 2024: (0.01%)) | | | | |
| Futures (0.03%) (30 June 2024: (0.01%)) | | | | |
| Euro Stoxx 600 Index March 2025 | 101 | €2,589,451 | (36,676) | (0.03%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (36,676) | (0.03%) |

OTC Financial Derivative Instruments (0.00%) (30 June 2024: (0.00%))

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets |
|--|------------|----------|---------------|-------------------------------|-----------------|--------------------------------|-----------------------|
| Forward Currency Exchange Contracts (0.00%) (30 June 2024: (0.00%)) | | | | | | | |
| EUR | 92,167 | GBP | (76,653) | State Street Bank & Trust Co. | 19/3/2025 | (184) | (0.00%) |
| Total OTC Financial Derivative Instruments | | | | | | (184) | (0.00%) |
| Total Investments | | | | | | 108,281,595 | 97.68% |

| | Fair Value EUR (€) | % of Total Net Assets |
|-------------------------------------|--------------------|-----------------------|
| Other Assets and Liabilities | 2,579,748 | 2.32% |
| Net Assets | 110,861,343 | 100.00% |

| | Fair Value EUR (€) | % of Total Assets |
|---|--------------------|-------------------|
| Analysis of Total Assets | | |
| (a) Transferable securities admitted to an official stock exchange listing | 108,234,116 | 97.59% |
| (b) Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 84,339 | 0.08% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) Total OTC Financial Derivative Instruments | — | 0.00% |
| (f) Other Assets | 2,591,371 | 2.33% |
| Total Assets | 110,909,826 | 100.00% |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 108,318,455 | 93,260,430 |
| Cash | | 2,217,010 | 980,207 |
| Receivables: | | | |
| Interest and Dividends | | 152,282 | 178,524 |
| Investments Sold | | — | 5,832 |
| Margin Cash Due from Broker | | 222,079 | 94,443 |
| Total Current Assets | | 110,909,826 | 94,519,436 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 36,860 | 11,450 |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | — | 16,244 |
| Management Fees Payable | 12 | 11,623 | 8,692 |
| Total Current Liabilities | | 48,483 | 36,386 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 110,861,343 | 94,483,050 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating¹ | | | |
| Net Assets | €90,624,074 | €75,164,960 | €51,036,751 |
| Number of Shares Outstanding | 14,994,057 | 12,383,515 | 9,712,168 |
| Net Asset Value Per Share² | €6.04 | €6.07 | €5.25 |
| EUR Distributing¹ | | | |
| Net Assets | €20,237,269 | €19,318,090 | €14,987,596 |
| Number of Shares Outstanding | 3,550,819 | 3,353,182 | 2,923,609 |
| Net Asset Value Per Share² | €5.70 | €5.76 | €5.13 |

¹ The share class launched on 16 August 2022.

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

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

Statement of Operations

| | | EUR (€) | EUR (€) |
|---|------|--------------------------------------|--------------------------------------|
| | Note | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Investment Income/(Loss) | | | |
| Interest Income | | 21,309 | 12,832 |
| Dividend Income | | 775,746 | 404,961 |
| Other Income | | — | 99 |
| Net (Loss)/Gain on Financial Instruments | | (1,325,342) | 2,838,683 |
| Total Investment (Loss)/Income | | (528,287) | 3,256,575 |
| Expenses | | | |
| Management Fees | 12 | 63,165 | 37,023 |
| Transaction Fees and Commissions | | 32,903 | 12,432 |
| Total Expenses | | 96,068 | 49,455 |
| Finance Costs | | | |
| Interest Expense | | — | 4 |
| Distributions | 6 | 136,463 | 81,473 |
| Total Finance Costs | | 136,463 | 81,477 |
| Net Investment (Loss)/Income After Finance Costs | | (760,818) | 3,125,643 |
| Taxation | 5 | (29,661) | (19,601) |
| Net (Decrease)/Increase in Net Assets | | (790,479) | 3,106,042 |

Statement of Changes in Net Assets

| | EUR (€) | EUR (€) |
|---|--------------------------------------|--------------------------------------|
| | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Increase/(Decrease) in Net Assets | | |
| Net (Decrease)/Increase in Net Assets From Operations | (790,479) | 3,106,042 |
| Capital Transactions | | |
| Subscriptions | 20,668,335 | 7,710,424 |
| Redemptions | (3,499,563) | (10,033,019) |
| Total Capital Transactions | 17,168,772 | (2,322,595) |
| Total Increase for the Period | 16,378,293 | 783,447 |
| Net Assets | | |
| Beginning of Period | 94,483,050 | 66,024,347 |
| End of Period | 110,861,343 | 66,807,794 |

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

Vanguard ESG Emerging Markets All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark returned 5.19% for the six-month period.
- Taiwan, China and India, the markets with the largest weightings, contributed the most to the benchmark's performance. Mexico, Brazil and Turkey were the largest detractors.
- Seven of the index's 11 industry sectors posted positive returns. Financials, technology and consumer discretionary added the most to returns. Basic materials, consumer staples and utilities detracted the most.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Emerging All Cap Choice Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|----------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| USD Accumulating | 4.88% | 13.76% |
| Benchmark | 5.19 | 14.38 |
| Tracking Difference* | -0.31 | |
| USD Distributing | 4.88% | 13.76% |
| Benchmark | 5.19 | 14.38 |
| Tracking Difference* | -0.31 | |

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

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

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

¹ Since-inception returns: 11 October 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost US Dollars (\$) | | Shares | Proceeds US Dollars (\$) |
|--|--------|-------------------------|---|---------|-----------------------------|
| Purchases | | | Sales | | |
| Taiwan Semiconductor Manufacturing Co., Ltd. | 14,000 | 454,837 | Taiwan Semiconductor Manufacturing Co., Ltd. | 56,700 | 1,702,981 |
| ICICI Bank Ltd. | 9,104 | 141,025 | Alibaba Group Holding Ltd. | 40,529 | 459,245 |
| Alibaba Group Holding Ltd. | 10,000 | 103,444 | HDFC Bank Ltd. | 13,522 | 271,850 |
| Meituan Class B | 4,800 | 87,108 | Meituan Class B | 13,524 | 264,560 |
| HDFC Bank Ltd. | 3,448 | 70,799 | Infosys Ltd. | 8,296 | 183,483 |
| Xiaomi Corp. Class B | 15,200 | 55,696 | PDD Holdings, Inc. ADR | 1,668 | 179,326 |
| Kotak Mahindra Bank Ltd. | 2,378 | 51,471 | Hon Hai Precision Industry Co., Ltd. | 29,087 | 170,771 |
| JD.com, Inc. Class A | 3,350 | 49,749 | China Construction Bank Corp. Class H | 218,842 | 158,777 |
| Trip.com Group Ltd. | 800 | 49,601 | MediaTek, Inc. | 4,063 | 152,135 |
| PDD Holdings, Inc. ADR | 408 | 45,775 | ICICI Bank Ltd. | 8,156 | 123,897 |
| Infosys Ltd. | 2,037 | 44,003 | JD.com, Inc. Class A | 6,819 | 113,209 |
| Hon Hai Precision Industry Co., Ltd. | 7,000 | 42,235 | Al Rajhi Bank | 4,631 | 108,145 |
| MediaTek, Inc. | 1,000 | 41,225 | Industrial & Commercial Bank of China Ltd. Class H | 180,629 | 101,154 |
| China Construction Bank Corp. Class H | 54,000 | 41,051 | Bharti Airtel Ltd. | 5,133 | 99,540 |
| Quanta Computer, Inc. | 4,000 | 34,681 | Naspers Ltd. Class N | 455 | 98,262 |
| Realtek Semiconductor Corp. | 2,000 | 31,837 | Xiaomi Corp. Class B | 33,771 | 97,056 |
| Chroma ATE, Inc. | 3,000 | 31,723 | Bank of China Ltd. Class H | 195,572 | 87,763 |
| Airtac International Group | 1,000 | 29,945 | Bank Central Asia Tbk PT | 130,806 | 87,342 |
| E Ink Holdings, Inc. | 3,000 | 28,242 | Ping An Insurance Group Co. of China Ltd. Class H | 14,610 | 76,889 |
| Al Rajhi Bank | 1,103 | 26,166 | Axis Bank Ltd. | 5,427 | 75,985 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Transferable Securities 98.07% (30 June 2024: 98.91%) | | | | | | | |
| Equities 98.07% (30 June 2024: 98.91%) | | | | | | | |
| Brazil 2.70% (30 June 2024: 3.47%) | | | | | | | |
| Allos SA | 2,368 | 6,942 | 0.02% | Cury Construtora e Incorporadora SA | 558 | 1,577 | 0.01% |
| Alpargatas SA - Preference Shares | 1,100 | 1,132 | 0.00% | CVC Brasil Operadora e Agencia de Viagens SA | 1,700 | 380 | 0.00% |
| Alupar Investimento SA | 521 | 2,227 | 0.01% | Cyrela Brazil Realty SA Empreendimentos e Participacoes | 1,188 | 3,259 | 0.01% |
| Ambipar Participacoes e Empreendimentos SA Class B | 230 | 4,840 | 0.02% | Dexco SA | 1,644 | 1,586 | 0.01% |
| Anima Holding SA | 2,000 | 512 | 0.00% | Diagnosticos da America SA | 1,400 | 431 | 0.00% |
| Armac Locacao Logistica E Servicos SA | 900 | 733 | 0.00% | Direcional Engenharia SA | 532 | 2,291 | 0.01% |
| Atacadao SA | 2,362 | 2,076 | 0.01% | EcoRodovias Infraestrutura e Logistica SA | 810 | 556 | 0.00% |
| Auren Energia SA | 1,561 | 2,216 | 0.01% | Energisa SA | 1,637 | 9,666 | 0.03% |
| Automob Participacoes SA | 1,767 | 97 | 0.00% | Engie Brasil Energia SA | 771 | 4,430 | 0.01% |
| Azul SA - Preference Shares | 1,126 | 645 | 0.00% | Equatorial Energia SA | 4,590 | 20,358 | 0.06% |
| Azzas 2154 SA | 525 | 2,514 | 0.01% | Ez Tec Empreendimentos e Participacoes SA | 341 | 598 | 0.00% |
| B3 SA - Brasil Bolsa Balcao | 24,951 | 41,680 | 0.13% | Fleury SA | 1,296 | 2,532 | 0.01% |
| Banco ABC Brasil SA - Preference Shares | 300 | 938 | 0.00% | Fras-Le SA | 344 | 1,142 | 0.00% |
| Banco Bradesco SA | 6,817 | 11,741 | 0.04% | Gerdau SA - Preference Shares | 5,958 | 17,494 | 0.05% |
| Banco Bradesco SA - Preference Shares | 23,982 | 44,875 | 0.14% | GPS Participacoes e Empreendimentos SA | 1,876 | 4,245 | 0.01% |
| Banco BTG Pactual SA | 5,404 | 23,793 | 0.07% | Grendene SA | 1,130 | 893 | 0.00% |
| Banco do Brasil SA | 7,838 | 30,665 | 0.09% | Grupo Mateus SA | 1,773 | 1,834 | 0.01% |
| Banco do Estado do Rio Grande do Sul SA - Preference Shares | 888 | 1,466 | 0.00% | Grupo SBF SA | 352 | 611 | 0.00% |
| Banco Pan SA - Preference Shares | 1,105 | 1,134 | 0.00% | Hapvida Participacoes e Investimentos SA | 22,503 | 8,123 | 0.03% |
| Banco Santander Brasil SA | 1,798 | 6,933 | 0.02% | Hidrovias do Brasil SA | 2,000 | 890 | 0.00% |
| BB Seguridade Participacoes SA | 2,996 | 17,546 | 0.05% | Hypera SA | 1,771 | 5,186 | 0.02% |
| Bradespar SA - Preference Shares | 1,100 | 2,952 | 0.01% | Iguatemi SA | 1,334 | 3,729 | 0.01% |
| BrasilAgro - Co. Brasileira de Propriedades Agricolas | 300 | 1,074 | 0.00% | Intelbras SA Industria de Telecomunicacao Eletronica Brasileira | 329 | 681 | 0.00% |
| BRF SA | 3,086 | 12,668 | 0.04% | lochpe Maxion SA | 558 | 1,019 | 0.00% |
| Caixa Seguridade Participacoes SA | 2,237 | 5,160 | 0.02% | IRB-Brasil Resseguros SA | 365 | 2,508 | 0.01% |
| Camil Alimentos SA | 400 | 379 | 0.00% | Isa Energia Brasil SA - Preference Shares | 1,242 | 4,626 | 0.01% |
| CCR SA | 4,934 | 8,122 | 0.03% | Itau Unibanco Holding SA | 1,851 | 8,060 | 0.03% |
| Cogna Educacao SA | 7,983 | 1,409 | 0.00% | Itau Unibanco Holding SA - Preference Shares | 22,366 | 111,253 | 0.34% |
| Compania Brasileira de Aluminio | 845 | 642 | 0.00% | Itausa SA - Preference Shares | 26,028 | 37,202 | 0.11% |
| Compania Brasileira de Distribuicao | 1,588 | 655 | 0.00% | JHSF Participacoes SA | 1,419 | 841 | 0.00% |
| Compania de Ferro Ligas da Bahia FERBASA - Preference Shares | 700 | 928 | 0.00% | Klabin SA | 3,874 | 14,548 | 0.05% |
| Compania de Saneamento Basico do Estado de Sao Paulo SABESP | 1,978 | 28,336 | 0.09% | Localiza Rent a Car SA | 4,545 | 23,689 | 0.07% |
| Compania de Saneamento de Minas Gerais Copasa MG | 835 | 2,814 | 0.01% | LOG Commercial Properties e Participacoes SA | 200 | 583 | 0.00% |
| Compania de Saneamento do Parana | 1,261 | 5,672 | 0.02% | Log-in Logistica Intermodal SA | 300 | 1,006 | 0.00% |
| Compania Energetica de Minas Gerais | 360 | 853 | 0.00% | Lojas Quero-Quero SA | 1,222 | 427 | 0.00% |
| Compania Energetica de Minas Gerais - Preference Shares | 7,636 | 13,732 | 0.04% | Lojas Quero-Quero SA - Rights Issue 27/1/2025 | 74 | 13 | 0.00% |
| Compania Siderurgica Nacional SA | 2,740 | 3,930 | 0.01% | Lojas Renner SA | 5,051 | 9,909 | 0.03% |
| CSN Mineracao SA | 2,322 | 1,936 | 0.01% | LWSA SA | 1,900 | 1,021 | 0.00% |
| | | | | M Dias Branco SA | 600 | 1,947 | 0.01% |
| | | | | Magazine Luiza SA | 1,708 | 1,797 | 0.01% |
| | | | | Mahle Metal Leve SA | 184 | 818 | 0.00% |
| | | | | Marcopolo SA - Preference Shares | 3,076 | 3,675 | 0.01% |
| | | | | Marfrig Global Foods SA | 1,518 | 4,185 | 0.01% |
| | | | | Metalurgica Gerdau SA - Preference Shares | 3,322 | 5,512 | 0.02% |
| | | | | Mills Locacao Servicos e Logistica SA | 600 | 832 | 0.00% |
| | | | | Minerva SA | 1,400 | 1,153 | 0.00% |
| | | | | Movida Participacoes SA | 500 | 287 | 0.00% |
| | | | | MRV Engenharia e Participacoes SA | 1,900 | 1,633 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Multiplan Empreendimentos Imobiliarios SA | 1,396 | 4,763 | 0.01% | Empresas CMPC SA | 5,751 | 9,026 | 0.03% |
| Natura & Co. Holding SA | 4,546 | 9,390 | 0.03% | Falabella SA | 3,712 | 13,120 | 0.04% |
| Odontoprev SA | 1,064 | 1,870 | 0.01% | Inversiones Aguas Metropolitanas SA | 1,982 | 1,495 | 0.00% |
| Oncoclinicas do Brasil Servicos Medicos SA | 1,800 | 682 | 0.00% | Inversiones La Construccion SA | 116 | 888 | 0.00% |
| Orizon Valorizacao de Residuos SA | 326 | 1,997 | 0.01% | Latam Airlines Group SA | 938,435 | 12,956 | 0.04% |
| Pet Center Comercio e Participacoes SA | 1,495 | 985 | 0.00% | Parque Arauco SA | 2,979 | 4,759 | 0.02% |
| Porto Seguro SA | 799 | 4,727 | 0.01% | Plaza SA | 3,918 | 6,422 | 0.02% |
| Raia Drogasil SA | 6,172 | 21,979 | 0.07% | Quinenco SA | 1,159 | 3,819 | 0.01% |
| Raizen SA - Preference Shares | 4,979 | 1,741 | 0.01% | Ripley Corp. SA | 5,478 | 1,498 | 0.01% |
| Randon SA Implementos e Participacoes - Preference Shares | 782 | 1,253 | 0.00% | SMU SA | 13,153 | 2,115 | 0.01% |
| Rede D'Or Sao Luiz SA | 3,780 | 15,554 | 0.05% | Sociedad Quimica y Minera de Chile SA - Preference Shares Class B | 634 | 23,332 | 0.07% |
| Rumo SA | 5,910 | 17,067 | 0.05% | SONDA SA | 2,392 | 882 | 0.00% |
| Santos Brasil Participacoes SA | 3,139 | 6,671 | 0.02% | | | 160,213 | 0.49% |
| Sao Martinho SA | 702 | 2,643 | 0.01% | China 26.66% (30 June 2024: 24.12%) | | | |
| Sendas Distribuidora SA | 5,942 | 5,415 | 0.02% | 263 Network | | | |
| Serena Energia SA | 1,377 | 1,226 | 0.00% | Communications Co., Ltd. Class A | 800 | 602 | 0.00% |
| SIMPAR SA | 1,156 | 657 | 0.00% | 360 Security Technology, Inc. Class A | 2,295 | 3,235 | 0.01% |
| SLC Agricola SA | 876 | 2,481 | 0.01% | 37 Interactive Entertainment Network Technology Group Co., Ltd. Class A | 600 | 1,278 | 0.01% |
| Smartfit Escola de Ginastica e Danca SA | 517 | 1,419 | 0.00% | 3peak, Inc. Class A | 22 | 277 | 0.00% |
| Smartfit Escola de Ginastica e Danca SA - Rights Issue 4/2/2025 | 9 | 1 | 0.00% | 3SBio, Inc. | 7,831 | 6,129 | 0.02% |
| Suzano SA | 3,118 | 31,181 | 0.10% | 515J Holding Group Co., Ltd. Class A | 500 | 208 | 0.00% |
| Telefonica Brasil SA | 2,004 | 15,171 | 0.05% | Accelink Technologies Co., Ltd. Class A | 300 | 2,132 | 0.01% |
| TIM SA | 3,873 | 9,078 | 0.03% | ACM Research Shanghai, Inc. Class A | 91 | 1,240 | 0.01% |
| TOTVS SA | 2,188 | 9,474 | 0.03% | ADAMA Ltd. Class A | 200 | 182 | 0.00% |
| Transmissora Alianca de Energia Eletrica SA | 967 | 5,143 | 0.02% | Adicon Holdings Ltd. | 1,500 | 1,742 | 0.01% |
| Tres Tentos Agroindustrial SA | 2,193 | 4,877 | 0.02% | Advanced Fiber Resources Zhuhai Ltd. Class A | 100 | 662 | 0.00% |
| Tupy SA | 300 | 1,161 | 0.00% | Advanced Micro-Fabrication Equipment, Inc. China Class A | 193 | 4,973 | 0.02% |
| Unipar Carbocloro SA - Preference Shares Class B | 238 | 1,841 | 0.01% | Advanced Technology & Materials Co., Ltd. Class A | 200 | 304 | 0.00% |
| Usinas Siderurgicas de Minas Gerais SA Usiminas | 1,257 | 1,082 | 0.00% | AECC Aviation Power Co., Ltd. Class A | 852 | 4,810 | 0.02% |
| Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A | 2,071 | 1,783 | 0.01% | Aerospace Hi-Tech Holdings Grp Ltd. Class A | 400 | 598 | 0.00% |
| Vamos Locacao de Caminhoes Maquinas e Equipamentos SA | 2,335 | 1,795 | 0.01% | Agile Group Holdings Ltd. | 12,000 | 1,143 | 0.00% |
| Vivara Participacoes SA | 561 | 1,748 | 0.01% | Agricultural Bank of China Ltd. Class A | 29,436 | 21,411 | 0.07% |
| Vulcabras SA | 600 | 1,508 | 0.00% | Agricultural Bank of China Ltd. Class H | 142,275 | 81,138 | 0.25% |
| WEG SA | 6,787 | 57,973 | 0.18% | Aier Eye Hospital Group Co., Ltd. Class A | 2,878 | 5,194 | 0.02% |
| Wilson Sons SA | 780 | 2,059 | 0.01% | ALMA Technology Group Co., Ltd. Class A | 300 | 1,676 | 0.01% |
| YDUQS Participacoes SA | 1,176 | 1,628 | 0.01% | Alnovation Technology Group Co., Ltd. | 1,500 | 1,124 | 0.00% |
| Zamp SA | 1,780 | 651 | 0.00% | Air China Ltd. Class A | 2,794 | 3,010 | 0.01% |
| | | 877,677 | 2.70% | Air China Ltd. Class H | 9,403 | 6,234 | 0.02% |
| Cayman Islands 0.00% (30 June 2024: 0.00%) | | | | Aisino Corp. Class A | 500 | 620 | 0.00% |
| China Dili Group | 8,000 | 680 | 0.00% | AK Medical Holdings Ltd. | 2,000 | 1,249 | 0.01% |
| | | 680 | 0.00% | Akeso, Inc. | 2,997 | 23,419 | 0.07% |
| Chile 0.49% (30 June 2024: 0.53%) | | | | Alibaba Group Holding Ltd. | 79,671 | 845,125 | 2.60% |
| Aguas Andinas SA Class A | 11,760 | 3,541 | 0.01% | Alibaba Health Information Technology Ltd. | 27,516 | 11,760 | 0.04% |
| Banco de Chile | 199,662 | 22,696 | 0.07% | Alibaba Pictures Group Ltd. | 59,687 | 3,650 | 0.01% |
| Banco de Credito e Inversiones SA | 445 | 12,350 | 0.04% | A-Living Smart City Services Co., Ltd. | 3,254 | 1,194 | 0.00% |
| Banco Itau Chile SA | 327 | 3,342 | 0.01% | All Winner Technology Co., Ltd. Class A | 100 | 528 | 0.00% |
| Banco Santander Chile | 290,438 | 13,813 | 0.04% | Alpha Group Class A | 300 | 353 | 0.00% |
| CAP SA | 283 | 1,497 | 0.00% | Alphamab Oncology | 3,000 | 1,352 | 0.01% |
| Cencosud SA | 6,138 | 13,578 | 0.04% | | | | |
| Cencosud Shopping SA | 2,143 | 3,353 | 0.01% | | | | |
| Compania Sud Americana de Vapores SA | 76,400 | 4,125 | 0.01% | | | | |
| Empresa Nacional de Telecomunicaciones SA | 541 | 1,606 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Amlogic Shanghai Co., Ltd. Class A | 165 | 1,544 | 0.01% | Archermind Technology Nanjing Co., Ltd. Class A | 57 | 376 | 0.00% |
| Amoy Diagnostics Co., Ltd. Class A | 100 | 311 | 0.00% | Arcsoft Corp., Ltd. Class A | 121 | 636 | 0.00% |
| Andon Health Co., Ltd. Class A | 200 | 1,111 | 0.00% | Arctech Solar Holding Co., Ltd. Class A | 105 | 1,030 | 0.00% |
| ANE Cayman, Inc. | 2,888 | 2,974 | 0.01% | Arrail Group Ltd. | 1,500 | 537 | 0.00% |
| Angang Steel Co., Ltd. Class A | 2,600 | 850 | 0.00% | Ascentage Pharma Group International | 995 | 5,822 | 0.02% |
| Angang Steel Co., Ltd. Class H | 5,072 | 960 | 0.00% | Asia - Potash International Investment Guangzhou Co., Ltd. Class A | 300 | 824 | 0.00% |
| Angel Yeast Co., Ltd. Class A | 279 | 1,370 | 0.01% | AsiaInfo Technologies Ltd. | 1,503 | 1,223 | 0.01% |
| Angelalign Technology, Inc. | 200 | 1,516 | 0.01% | Asian Star Anchor Chain Co., Ltd. Jiangsu Class A | 2,000 | 2,122 | 0.01% |
| Anhui Anke Biotechnology Group Co., Ltd. Class A | 2,000 | 2,354 | 0.01% | ASR Microelectronics Co., Ltd. Class A | 200 | 1,474 | 0.01% |
| Anhui Construction Engineering Group Co., Ltd. Class A | 400 | 260 | 0.00% | Asymchem Laboratories Tianjin Co., Ltd. Class A | 100 | 1,036 | 0.00% |
| Anhui Expressway Co., Ltd. Class A | 400 | 962 | 0.00% | Atour Lifestyle Holdings Ltd. ADR | 256 | 6,884 | 0.02% |
| Anhui Expressway Co., Ltd. Class H | 2,000 | 2,760 | 0.01% | Autel Intelligent Technology Corp., Ltd. Class A | 87 | 464 | 0.00% |
| Anhui Guangxin Agrochemical Co., Ltd. Class A | 280 | 460 | 0.00% | Autobio Diagnostics Co., Ltd. Class A | 100 | 594 | 0.00% |
| Anhui Heli Co., Ltd. Class A | 300 | 721 | 0.00% | Autohome, Inc. ADR | 319 | 8,278 | 0.03% |
| Anhui Honglu Steel Construction Group Co., Ltd. Class A | 200 | 488 | 0.00% | Avary Holding Shenzhen Co., Ltd. Class A | 300 | 1,491 | 0.01% |
| Anhui Huaheng Biotechnology Co., Ltd. Class A | 68 | 298 | 0.00% | AVIC Industry-Finance Holdings Co., Ltd. Class A | 2,882 | 1,425 | 0.01% |
| Anhui Huilong Agricultural Means of Production Co., Ltd. Class A | 200 | 152 | 0.00% | Bafang Electric Suzhou Co., Ltd. Class A | 140 | 454 | 0.00% |
| Anhui Jianghuai Automobile Group Corp., Ltd. Class A | 682 | 3,484 | 0.01% | BAIC BluePark New Energy Technology Co., Ltd. Class A | 1,784 | 1,944 | 0.01% |
| Anhui Jiangnan Chemical Industry Co., Ltd. Class A | 1,100 | 812 | 0.00% | BAIC Motor Corp., Ltd. Class H | 9,673 | 2,989 | 0.01% |
| Anhui Jinhe Industrial Co., Ltd. Class A | 200 | 622 | 0.00% | Bairong, Inc. Class B | 1,531 | 1,734 | 0.01% |
| Anhui Tatfook Technology Co., Ltd. Class A | 200 | 320 | 0.00% | Baiyin Nonferrous Group Co., Ltd. Class A | 2,700 | 1,022 | 0.00% |
| Anhui Truchum Advanced Materials & Technology Co., Ltd. Class A | 300 | 335 | 0.00% | Bank of Beijing Co., Ltd. Class A | 7,673 | 6,428 | 0.02% |
| Anhui Wanwei Updated High-Tech Material Industry Co., Ltd. Class A | 2,900 | 1,580 | 0.01% | Bank of Changsha Co., Ltd. Class A | 1,300 | 1,574 | 0.01% |
| Anhui Xinhua Media Co., Ltd. Class A | 500 | 500 | 0.00% | Bank of Chengdu Co., Ltd. Class A | 500 | 1,165 | 0.00% |
| Anhui Zhongding Sealing Parts Co., Ltd. Class A | 500 | 894 | 0.00% | Bank of China Ltd. Class A | 16,070 | 12,061 | 0.04% |
| Anji Microelectronics Technology Shanghai Co., Ltd. Class A | 59 | 1,120 | 0.00% | Bank of China Ltd. Class H | 389,428 | 199,027 | 0.61% |
| Anjoy Foods Group Co., Ltd. Class A | 100 | 1,110 | 0.00% | Bank of Chongqing Co., Ltd. Class A | 500 | 632 | 0.00% |
| Anker Innovations Technology Co., Ltd. Class A | 30 | 399 | 0.00% | Bank of Chongqing Co., Ltd. Class H | 3,667 | 2,870 | 0.01% |
| ANTA Sports Products Ltd. | 5,878 | 58,909 | 0.18% | Bank of Communications Co., Ltd. Class A | 12,596 | 13,331 | 0.04% |
| Antong Holdings Co., Ltd. Class A | 973 | 375 | 0.00% | Bank of Communications Co., Ltd. Class H | 34,630 | 28,487 | 0.09% |
| Anyang Iron & Steel, Inc. Class A | 1,900 | 481 | 0.00% | Bank of Guiyang Co., Ltd. Class A | 875 | 715 | 0.00% |
| Aotecar New Energy Technology Co., Ltd. Class A | 700 | 291 | 0.00% | Bank of Hangzhou Co., Ltd. Class A | 1,834 | 3,650 | 0.01% |
| Apeloa Pharmaceutical Co., Ltd. Class A | 400 | 886 | 0.00% | Bank of Jiangsu Co., Ltd. Class A | 6,426 | 8,595 | 0.03% |
| ApicHope Pharmaceutical Group Co., Ltd. Class A | 300 | 697 | 0.00% | Bank of Lanzhou Co., Ltd. Class A | 2,800 | 938 | 0.00% |
| Appotronics Corp., Ltd. Class A | 305 | 614 | 0.00% | Bank of Nanjing Co., Ltd. Class A | 3,873 | 5,618 | 0.02% |
| APT Medical, Inc. Class A | 35 | 1,775 | 0.01% | Bank of Ningbo Co., Ltd. Class A | 2,436 | 8,066 | 0.03% |
| | | | | Bank of Qingdao Co., Ltd. Class A | 1,500 | 793 | 0.00% |
| | | | | Bank of Shanghai Co., Ltd. Class A | 5,163 | 6,435 | 0.02% |
| | | | | Bank of Suzhou Co., Ltd. Class A | 300 | 331 | 0.00% |
| | | | | Bank of Xi'an Co., Ltd. Class A | 1,700 | 836 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Bank of Zhengzhou Co., Ltd. Class A | 2,970 | 850 | 0.00% | Beijing Jingyuntong Technology Co., Ltd. Class A | 400 | 166 | 0.00% |
| Baoji Titanium Industry Co., Ltd. Class A | 164 | 636 | 0.00% | Beijing Kingsoft Office Software, Inc. Class A | 143 | 5,578 | 0.02% |
| Baowu Magnesium Technology Co., Ltd. Class A | 280 | 430 | 0.00% | Beijing New Building Materials plc Class A | 527 | 2,176 | 0.01% |
| Baoxiniao Holding Co., Ltd. Class A | 900 | 541 | 0.00% | Beijing North Star Co., Ltd. Class A | 1,600 | 405 | 0.00% |
| BBMG Corp. Class A | 6,400 | 1,552 | 0.01% | Beijing Orient National Communication Science & Technology Co., Ltd. Class A | 400 | 512 | 0.00% |
| BBMG Corp. Class H | 6,959 | 717 | 0.00% | Beijing Originwater Technology Co., Ltd. Class A | 1,200 | 827 | 0.00% |
| Bear Electric Appliance Co., Ltd. Class A | 100 | 653 | 0.00% | Beijing Relpow Technology Co., Ltd. Class A | 130 | 198 | 0.00% |
| Beibuwan Port Co., Ltd. Class A | 300 | 322 | 0.00% | Beijing Roborock Technology Co., Ltd. Class A | 52 | 1,553 | 0.01% |
| BeiGene Ltd. Class A | 3,726 | 52,379 | 0.16% | Beijing Shiji Information Technology Co., Ltd. Class A | 880 | 856 | 0.00% |
| BeiGene Ltd. Class A | 28 | 614 | 0.00% | Beijing Shougang Co., Ltd. Class A | 2,800 | 1,163 | 0.00% |
| Beijing Aerospace Shenzhou Intelligent Equipment Technology Co., Ltd. Class A | 200 | 353 | 0.00% | Beijing Sifang Automation Co., Ltd. Class A | 400 | 924 | 0.00% |
| Beijing Aosaikang Pharmaceutical Co., Ltd. Class A | 281 | 486 | 0.00% | Beijing Sinnet Technology Co., Ltd. Class A | 607 | 1,206 | 0.01% |
| Beijing Balance Medical Technology Co., Ltd. Class A | 48 | 713 | 0.00% | Beijing SL Pharmaceutical Co., Ltd. Class A | 200 | 203 | 0.00% |
| Beijing BDStar Navigation Co., Ltd. Class A | 200 | 723 | 0.00% | Beijing Strong Biotechnologies, Inc. Class A | 200 | 364 | 0.00% |
| Beijing Bei Mo Gao Ke Friction Material Co., Ltd. Class A | 100 | 320 | 0.00% | Beijing SuperMap Software Co., Ltd. Class A | 100 | 231 | 0.00% |
| Beijing Capital Development Co., Ltd. Class A | 900 | 322 | 0.00% | Beijing Teamsun Technology Co., Ltd. Class A | 237 | 234 | 0.00% |
| Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A | 2,900 | 1,296 | 0.01% | Beijing Tiantan Biological Products Corp., Ltd. Class A | 640 | 1,787 | 0.01% |
| Beijing Capital International Airport Co., Ltd. Class H | 8,000 | 2,884 | 0.01% | Beijing Tong Ren Tang Co., Ltd. Class A | 389 | 2,151 | 0.01% |
| Beijing Chunlizhengda Medical Instruments Co., Ltd. Class H | 500 | 550 | 0.00% | Beijing Tongtech Co., Ltd. Class A | 100 | 206 | 0.00% |
| Beijing Compass Technology Development Co., Ltd. Class A | 55 | 719 | 0.00% | Beijing Ultrapower Software Co., Ltd. Class A | 700 | 1,105 | 0.00% |
| Beijing CTJ Information Technology Co., Ltd. Class A | 75 | 285 | 0.00% | Beijing United Information Technology Co., Ltd. Class A | 245 | 887 | 0.00% |
| Beijing Dabeinong Technology Group Co., Ltd. Class A | 1,800 | 1,062 | 0.00% | Beijing Urban Construction Investment & Development Co., Ltd. Class A | 672 | 467 | 0.00% |
| Beijing Dahao Technology Corp., Ltd. Class A | 120 | 249 | 0.00% | Beijing VRV Software Corp., Ltd. Class A | 300 | 216 | 0.00% |
| Beijing Easpring Material Technology Co., Ltd. Class A | 200 | 1,097 | 0.00% | Beijing Wandong Medical Technology Co., Ltd. Class A | 200 | 411 | 0.00% |
| Beijing eGOVA Co., Ltd. Class A | 120 | 283 | 0.00% | Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A | 140 | 1,344 | 0.01% |
| Beijing E-Hualu Information Technology Co., Ltd. Class A | 200 | 637 | 0.00% | Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A | 100 | 493 | 0.00% |
| Beijing Enlight Media Co., Ltd. Class A | 1,100 | 1,414 | 0.01% | Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A | 300 | 424 | 0.00% |
| Beijing Enterprises Water Group Ltd. | 17,489 | 5,651 | 0.02% | Beijing-Shanghai High Speed Railway Co., Ltd. Class A | 9,046 | 7,590 | 0.02% |
| Beijing Gehua CATV Network Co., Ltd. Class A | 502 | 510 | 0.00% | Beiqi Foton Motor Co., Ltd. Class A | 2,448 | 837 | 0.00% |
| Beijing GeoEnviron Engineering & Technology, Inc. Class A | 500 | 357 | 0.00% | Bestechnic Shanghai Co., Ltd. Class A | 36 | 1,595 | 0.01% |
| Beijing Huafeng Test & Control Technology Co., Ltd. Class A | 73 | 1,039 | 0.00% | Bestore Co., Ltd. Class A | 57 | 110 | 0.00% |
| Beijing Jetsen Technology Co., Ltd. Class A | 1,200 | 959 | 0.00% | | | | |

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|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Bestway Marine & Energy Technology Co., Ltd. Class A | 400 | 255 | 0.00% | Castech, Inc. Class A | 200 | 883 | 0.00% |
| Bethel Automotive Safety Systems Co., Ltd. Class A | 192 | 1,166 | 0.00% | Cathay Biotech, Inc. Class A | 232 | 1,226 | 0.01% |
| Betta Pharmaceuticals Co., Ltd. Class A | 100 | 735 | 0.00% | CCCC Design & Consulting Group Co., Ltd. Class A | 800 | 965 | 0.00% |
| Beyondsoft Corp. Class A | 200 | 330 | 0.00% | CCCG Real Estate Corp., Ltd. Class A | 300 | 351 | 0.00% |
| BGI Genomics Co., Ltd. Class A | 100 | 572 | 0.00% | CECEP Solar Energy Co., Ltd. Class A | 1,000 | 648 | 0.00% |
| Biem.L.Fdlkk Garment Co., Ltd. Class A | 300 | 875 | 0.00% | CECEP Wind-Power Corp. Class A | 1,800 | 777 | 0.00% |
| Bilibili, Inc. Class Z | 1,344 | 24,569 | 0.08% | Central China Land Media Co., Ltd. Class A | 228 | 353 | 0.00% |
| Black Peony Group Co., Ltd. Class A | 200 | 130 | 0.00% | Central China Securities Co., Ltd. Class A | 800 | 471 | 0.00% |
| Blivex Technology Co., Ltd. Class A | 2,400 | 36 | 0.00% | Central China Securities Co., Ltd. Class H | 3,461 | 766 | 0.00% |
| Bloomage Biotechnology Corp., Ltd. Class A | 101 | 702 | 0.00% | CETC Chips Technology, Inc. Class A | 300 | 539 | 0.00% |
| Blue Moon Group Holdings Ltd. | 6,432 | 2,567 | 0.01% | CETC Cyberspace Security Technology Co., Ltd. Class A | 400 | 885 | 0.00% |
| Blue Sail Medical Co., Ltd. Class A | 200 | 140 | 0.00% | CETC Digital Technology Co., Ltd. Class A | 200 | 651 | 0.00% |
| Bluefocus Intelligent Communications Group Co., Ltd. Class A | 900 | 1,138 | 0.00% | CETC Potevio Science&Technology Co., Ltd. Class A | 200 | 584 | 0.00% |
| Bluestar Adisseo Co. Class A | 400 | 684 | 0.00% | Changchun Faway Automobile Components Co., Ltd. Class A | 400 | 482 | 0.00% |
| BOC International China Co., Ltd. Class A | 200 | 304 | 0.00% | Changchun High-Tech Industry Group Co., Ltd. Class A | 128 | 1,734 | 0.01% |
| BOE HC SemiTek Corp. Class A | 300 | 338 | 0.00% | Changjiang Publishing & Media Co., Ltd. Class A | 700 | 912 | 0.00% |
| BOE Technology Group Co., Ltd. Class A | 11,736 | 7,018 | 0.02% | Changjiang Securities Co., Ltd. Class A | 1,600 | 1,486 | 0.01% |
| BOE Technology Group Co., Ltd. Class B | 2,600 | 910 | 0.00% | Changzhou Fusion New Material Co., Ltd. Class A | 200 | 1,207 | 0.01% |
| BOE Varitronix Ltd. | 2,000 | 1,740 | 0.01% | Changzhou Qianhong Biopharma Co., Ltd. Class A | 536 | 453 | 0.00% |
| Bohai Leasing Co., Ltd. Class A | 2,500 | 1,284 | 0.01% | Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A | 69 | 1,255 | 0.01% |
| Bosideng International Holdings Ltd. | 19,502 | 9,741 | 0.03% | Chaozhou Three-Circle Group Co., Ltd. Class A | 621 | 3,257 | 0.01% |
| Bright Dairy & Food Co., Ltd. Class A | 500 | 582 | 0.00% | Cheng de Lolo Co., Ltd. Class A | 200 | 244 | 0.00% |
| BrightGene Bio-Medical Technology Co., Ltd. Class A | 232 | 954 | 0.00% | Chengdu ALD Aviation Manufacturing Corp. Class A | 100 | 212 | 0.00% |
| Brilliance China Automotive Holdings Ltd. | 14,706 | 7,232 | 0.02% | Chengdu Bright Eye Hospital Group Co., Ltd. Class A | 1 | 6 | 0.00% |
| Bros Eastern Co., Ltd. Class A | 300 | 222 | 0.00% | Chengdu CORPRO Technology Co., Ltd. Class A | 300 | 885 | 0.00% |
| B-Soft Co., Ltd. Class A | 300 | 183 | 0.00% | Chengdu Fusen Noble-House Industrial Co., Ltd. Class A | 300 | 610 | 0.00% |
| BTG Hotels Group Co., Ltd. Class A | 300 | 599 | 0.00% | Chengdu Guoguang Electric Co., Ltd. Class A | 47 | 303 | 0.00% |
| By-health Co., Ltd. Class A | 700 | 1,149 | 0.00% | Chengdu Hi-tech Development Co., Ltd. Class A | 100 | 848 | 0.00% |
| C&D International Investment Group Ltd. | 2,991 | 5,029 | 0.02% | Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A | 100 | 267 | 0.00% |
| C&S Paper Co., Ltd. Class A | 800 | 742 | 0.00% | Chengdu Leejun Industrial Co., Ltd. Class A | 200 | 200 | 0.00% |
| C*Core Technology Co., Ltd. Class A | 98 | 370 | 0.00% | Chengdu RML Technology Co., Ltd. Class A | 65 | 457 | 0.00% |
| Caida Securities Co., Ltd. Class A | 400 | 387 | 0.00% | Chengdu Wintrue Holding Co., Ltd. Class A | 200 | 213 | 0.00% |
| Caitong Securities Co., Ltd. Class A | 1,487 | 1,655 | 0.01% | Chengdu XGimi Technology Co., Ltd. Class A | 14 | 187 | 0.00% |
| Cambricon Technologies Corp., Ltd. Class A | 128 | 11,472 | 0.04% | | | | |
| Canaan, Inc. ADR | 1,040 | 2,132 | 0.01% | | | | |
| Canadian Solar, Inc. | 218 | 2,424 | 0.01% | | | | |
| Cangzhou Mingzhu Plastic Co., Ltd. Class A | 277 | 135 | 0.00% | | | | |
| Canmax Technologies Co., Ltd. Class A | 260 | 816 | 0.00% | | | | |
| CanSino Biologics, Inc. Class H | 400 | 1,622 | 0.01% | | | | |
| Canvest Environmental Protection Group Co., Ltd. | 3,000 | 1,773 | 0.01% | | | | |
| Capital Securities Co., Ltd. Class A | 400 | 1,199 | 0.00% | | | | |

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|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Chengdu Xingrong Environment Co., Ltd. Class A | 1,100 | 1,137 | 0.00% | China Galaxy Securities Co., Ltd. Class A | 2,189 | 4,541 | 0.02% |
| Chengxin Lithium Group Co., Ltd. Class A | 300 | 563 | 0.00% | China Galaxy Securities Co., Ltd. Class H | 17,134 | 15,639 | 0.05% |
| Chengzhi Co., Ltd. Class A | 500 | 528 | 0.00% | China Gold International Resources Corp., Ltd. | 1,056 | 5,574 | 0.02% |
| Chervon Holdings Ltd. | 476 | 1,069 | 0.00% | China Grand Automotive Services Group Co., Ltd. | 2,800 | 299 | 0.00% |
| Chifeng Jilong Gold Mining Co., Ltd. Class A | 600 | 1,276 | 0.01% | China Great Wall Securities Co., Ltd. Class A | 989 | 1,105 | 0.00% |
| China Aluminum International Engineering Corp., Ltd. Class A | 500 | 300 | 0.00% | China Greatwall Technology Group Co., Ltd. Class A | 1,062 | 2,108 | 0.01% |
| China Animal Husbandry Industry Co., Ltd. Class A | 290 | 265 | 0.00% | China Green Electricity Investment of Tianjin Co., Ltd. Class A | 600 | 745 | 0.00% |
| China Automotive Engineering Research Institute Co., Ltd. Class A | 400 | 960 | 0.00% | China Hainan Rubber Industry Group Co., Ltd. Class A | 1,175 | 866 | 0.00% |
| China Baoan Group Co., Ltd. Class A | 767 | 956 | 0.00% | China High Speed Railway Technology Co., Ltd. Class A | 600 | 237 | 0.00% |
| China Bester Group Telecom Co., Ltd. Class A | 112 | 350 | 0.00% | China Hongqiao Group Ltd. | 13,309 | 20,149 | 0.06% |
| China BlueChemical Ltd. Class H | 7,716 | 2,136 | 0.01% | China International Capital Corp., Ltd. Class A | 300 | 1,377 | 0.01% |
| China Bohai Bank Co., Ltd. Class H | 11,130 | 1,275 | 0.01% | China International Capital Corp., Ltd. Class H | 6,856 | 11,315 | 0.04% |
| China CAMC Engineering Co., Ltd. Class A | 300 | 333 | 0.00% | China International Marine Containers Group Co., Ltd. Class A | 692 | 732 | 0.00% |
| China Cinda Asset Management Co., Ltd. Class H | 41,950 | 6,858 | 0.02% | China International Marine Containers Group Co., Ltd. Class H | 3,000 | 2,089 | 0.01% |
| China CITIC Bank Corp., Ltd. Class A | 8,601 | 8,177 | 0.03% | China Jinmao Holdings Group Ltd. | 30,223 | 3,813 | 0.01% |
| China CITIC Bank Corp., Ltd. Class H | 43,419 | 30,016 | 0.09% | China Jushi Co., Ltd. Class A | 1,500 | 2,327 | 0.01% |
| China CITIC Financial Asset Management Co., Ltd. Class H | 77,284 | 6,467 | 0.02% | China Kepei Education Group Ltd. | 4,000 | 695 | 0.00% |
| China Communications Services Corp., Ltd. Class H | 12,496 | 7,335 | 0.02% | China Kings Resources Group Co., Ltd. Class A | 173 | 559 | 0.00% |
| China Conch Venture Holdings Ltd. | 6,200 | 5,332 | 0.02% | China Lesso Group Holdings Ltd. | 4,114 | 1,838 | 0.01% |
| China Construction Bank Corp. Class A | 3,089 | 3,698 | 0.01% | China Life Insurance Co., Ltd. Class H | 35,574 | 67,228 | 0.21% |
| China Construction Bank Corp. Class H | 438,158 | 365,510 | 1.13% | China Lilang Ltd. | 2,000 | 994 | 0.00% |
| China CYTS Tours Holding Co., Ltd. Class A | 500 | 691 | 0.00% | China Medical System Holdings Ltd. | 6,359 | 6,181 | 0.02% |
| China Datang Corp. Renewable Power Co., Ltd. Class H | 10,000 | 2,678 | 0.01% | China Meheco Group Co., Ltd. Class A | 500 | 756 | 0.00% |
| China East Education Holdings Ltd. | 1,500 | 527 | 0.00% | China Meidong Auto Holdings Ltd. | 2,000 | 595 | 0.00% |
| China Eastern Airlines Corp., Ltd. Class A | 5,613 | 3,058 | 0.01% | China Mengniu Dairy Co., Ltd. | 14,425 | 32,609 | 0.10% |
| China Eastern Airlines Corp., Ltd. Class H | 7,840 | 2,614 | 0.01% | China Merchants Bank Co., Ltd. Class A | 7,025 | 37,606 | 0.12% |
| China Education Group Holdings Ltd. | 5,000 | 2,195 | 0.01% | China Merchants Bank Co., Ltd. Class H | 17,559 | 90,418 | 0.28% |
| China Enterprise Co., Ltd. Class A | 1,261 | 483 | 0.00% | China Merchants Energy Shipping Co., Ltd. Class A | 2,576 | 2,249 | 0.01% |
| China Everbright Bank Co., Ltd. Class A | 14,493 | 7,640 | 0.02% | China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A | 2,107 | 4,004 | 0.01% |
| China Everbright Bank Co., Ltd. Class H | 15,607 | 6,068 | 0.02% | China Merchants Port Group Co., Ltd. Class A | 200 | 558 | 0.00% |
| China Everbright Environment Group Ltd. | 17,755 | 8,846 | 0.03% | China Merchants Property Operation & Service Co., Ltd. Class A | 300 | 432 | 0.00% |
| China Everbright Ltd. | 4,000 | 2,729 | 0.01% | China Merchants Securities Co., Ltd. Class A | 2,854 | 7,448 | 0.02% |
| China Express Airlines Co., Ltd. Class A | 400 | 423 | 0.00% | China Merchants Securities Co., Ltd. Class H | 1,993 | 4,105 | 0.01% |
| China Feihe Ltd. | 18,518 | 12,992 | 0.04% | China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A | 2,817 | 3,929 | 0.01% |
| China Film Co., Ltd. Class A | 506 | 800 | 0.00% | China Minsheng Banking Corp., Ltd. Class A | 11,048 | 6,215 | 0.02% |
| China Foods Ltd. | 4,150 | 1,336 | 0.01% | | | | |
| China Fortune Land Development Co., Ltd. Class A | 1,900 | 696 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| China Minsheng Banking Corp., Ltd. Class H | 30,650 | 13,573 | 0.04% | China Resources Boya Biopharmaceutical Group Co., Ltd. Class A | 165 | 681 | 0.00% |
| China Modern Dairy Holdings Ltd. | 12,383 | 1,467 | 0.01% | China Resources Building Materials Technology Holdings Ltd. | 9,637 | 1,973 | 0.01% |
| China National Accord Medicines Corp., Ltd. Class A | 109 | 434 | 0.00% | China Resources Double Crane Pharmaceutical Co., Ltd. Class A | 300 | 809 | 0.00% |
| China National Accord Medicines Corp., Ltd. Class B | 400 | 738 | 0.00% | China Resources Land Ltd. | 13,049 | 37,881 | 0.12% |
| China National Building Material Co., Ltd. Class H | 21,980 | 10,017 | 0.03% | China Resources Medical Holdings Co., Ltd. | 2,500 | 1,281 | 0.01% |
| China National Chemical Engineering Co., Ltd. Class A | 1,774 | 2,003 | 0.01% | China Resources Microelectronics Ltd. Class A | 309 | 1,986 | 0.01% |
| China National Gold Group Gold Jewellery Co., Ltd. Class A | 500 | 587 | 0.00% | China Resources Mixc Lifestyle Services Ltd. | 2,749 | 10,227 | 0.03% |
| China National Medicines Corp., Ltd. Class A | 300 | 1,398 | 0.01% | China Resources Pharmaceutical Group Ltd. | 8,213 | 6,027 | 0.02% |
| China National Software & Service Co., Ltd. Class A | 257 | 1,634 | 0.01% | China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A | 400 | 2,416 | 0.01% |
| China New Higher Education Group Ltd. | 5,000 | 779 | 0.00% | China Risun Group Ltd. | 4,751 | 1,688 | 0.01% |
| China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A | 400 | 269 | 0.00% | China Ruyi Holdings Ltd. | 39,471 | 12,449 | 0.04% |
| China Nonferrous Mining Corp., Ltd. | 5,745 | 3,875 | 0.01% | China Science Publishing & Media Ltd. Class A | 100 | 278 | 0.00% |
| China Oriental Group Co., Ltd. | 10,554 | 1,562 | 0.01% | China Shineway Pharmaceutical Group Ltd. | 1,299 | 1,614 | 0.01% |
| China Overseas Grand Oceans Group Ltd. | 7,000 | 1,595 | 0.01% | China South City Holdings Ltd. | 18,000 | 417 | 0.00% |
| China Overseas Land & Investment Ltd. | 18,266 | 29,158 | 0.09% | China South Publishing & Media Group Co., Ltd. Class A | 561 | 1,147 | 0.00% |
| China Overseas Property Holdings Ltd. | 5,000 | 3,296 | 0.01% | China Southern Airlines Co., Ltd. Class A | 3,868 | 3,419 | 0.01% |
| China Pacific Insurance Group Co., Ltd. Class A | 2,302 | 10,686 | 0.03% | China Southern Airlines Co., Ltd. Class H | 9,288 | 4,878 | 0.02% |
| China Pacific Insurance Group Co., Ltd. Class H | 12,099 | 39,250 | 0.12% | China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A | 700 | 399 | 0.00% |
| China Publishing & Media Co., Ltd. Class A | 400 | 391 | 0.00% | China Southern Power Grid Energy Storage Co., Ltd. Class A | 600 | 827 | 0.00% |
| China Railway Construction Heavy Industry Corp., Ltd. Class A | 3,489 | 2,091 | 0.01% | China Southern Power Grid Technology Co., Ltd. Class A | 200 | 874 | 0.00% |
| China Railway Group Ltd. Class A | 6,284 | 5,470 | 0.02% | China Taiping Insurance Holdings Co., Ltd. | 6,761 | 10,114 | 0.03% |
| China Railway Group Ltd. Class H | 19,605 | 9,994 | 0.03% | China Three Gorges Renewables Group Co., Ltd. Class A | 9,366 | 5,575 | 0.02% |
| China Railway Hi-tech Industry Co., Ltd. Class A | 800 | 878 | 0.00% | China Tianying, Inc. Class A | 600 | 398 | 0.00% |
| China Railway Materials Co., Ltd. Class A | 1,900 | 681 | 0.00% | China Tourism Group Duty Free Corp., Ltd. Class A | 612 | 5,586 | 0.02% |
| China Railway Signal & Communication Corp., Ltd. Class A | 2,036 | 1,736 | 0.01% | China Tourism Group Duty Free Corp., Ltd. Class H | 474 | 3,240 | 0.01% |
| China Railway Signal & Communication Corp., Ltd. Class H | 7,000 | 3,127 | 0.01% | China Tower Corp., Ltd. Class H | 220,013 | 31,722 | 0.10% |
| China Railway Special Cargo Logistics Co., Ltd. Class A | 3,500 | 1,988 | 0.01% | China Traditional Chinese Medicine Holdings Co., Ltd. | 10,643 | 3,165 | 0.01% |
| China Railway Tielong Container Logistics Co., Ltd. Class A | 498 | 402 | 0.00% | China TransInfo Technology Co., Ltd. Class A | 200 | 276 | 0.00% |
| China Rare Earth Resources And Technology Co., Ltd. Class A | 343 | 1,311 | 0.01% | China Tungsten And Hightech Materials Co., Ltd. Class A | 458 | 575 | 0.00% |
| China Reform Health Management and Services Group Co., Ltd. Class A | 300 | 449 | 0.00% | China United Network Communications Ltd. Class A | 10,002 | 7,234 | 0.02% |
| China Reinsurance Group Corp. Class H | 29,293 | 3,281 | 0.01% | China Vanke Co., Ltd. Class A | 3,040 | 3,006 | 0.01% |
| | | | | China Vanke Co., Ltd. Class H | 10,551 | 7,185 | 0.02% |
| | | | | China Wafer Level CSP Co., Ltd. Class A | 225 | 866 | 0.00% |
| | | | | China Water Affairs Group Ltd. | 4,806 | 3,162 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| China West Construction Group Co., Ltd. Class A | 200 | 179 | 0.00% | Citic Offshore Helicopter Co., Ltd. Class A | 264 | 948 | 0.00% |
| China World Trade Center Co., Ltd. Class A | 200 | 666 | 0.00% | Citic Pacific Special Steel Group Co., Ltd. Class A | 1,536 | 2,387 | 0.01% |
| China Yangtze Power Co., Ltd. Class A | 8,090 | 32,563 | 0.10% | CITIC Securities Co., Ltd. Class A | 4,232 | 16,815 | 0.05% |
| China Yongda Automobiles Services Holdings Ltd. | 5,000 | 1,667 | 0.01% | CITIC Securities Co., Ltd. Class H | 7,673 | 21,089 | 0.07% |
| China Zhenhua Group Science & Technology Co., Ltd. Class A | 200 | 1,149 | 0.00% | City Development Environment Co., Ltd. Class A | 100 | 179 | 0.00% |
| China Zheshang Bank Co., Ltd. Class A | 3,900 | 1,546 | 0.01% | Client Service International, Inc. Class A | 100 | 236 | 0.00% |
| China Zheshang Bank Co., Ltd. Class H | 14,147 | 4,043 | 0.01% | CMGE Technology Group Ltd. | 6,000 | 602 | 0.00% |
| Chinalin Securities Co., Ltd. Class A | 200 | 418 | 0.00% | CMOC Group Ltd. Class A | 2,647 | 2,398 | 0.01% |
| Chinasoft International Ltd. | 10,744 | 7,178 | 0.02% | CMOC Group Ltd. Class H | 20,363 | 13,762 | 0.04% |
| Chinese Universe Publishing & Media Group Co., Ltd. Class A | 303 | 518 | 0.00% | CMST Development Co., Ltd. Class A | 1,200 | 1,043 | 0.00% |
| Chongqing Changan Automobile Co., Ltd. Class A | 2,619 | 4,766 | 0.02% | CNGR Advanced Material Co., Ltd. Class A | 299 | 1,471 | 0.01% |
| Chongqing Changan Automobile Co., Ltd. Class B | 7,524 | 3,487 | 0.01% | CNNC Hua Yuan Titanium Dioxide Co., Ltd. Class A | 1,400 | 809 | 0.00% |
| Chongqing Department Store Co., Ltd. Class A | 100 | 398 | 0.00% | CNSIG Inner Mongolia Chemical Industry Co., Ltd. Class A | 520 | 557 | 0.00% |
| Chongqing Fuling Electric Power Industrial Co., Ltd. Class A | 476 | 687 | 0.00% | COFCO Biotechnology Co., Ltd. Class LT | 500 | 378 | 0.00% |
| Chongqing Fuling Zhacai Group Co., Ltd. Class A | 390 | 751 | 0.00% | COFCO Capital Holdings Co., Ltd. Class A | 500 | 912 | 0.00% |
| Chongqing Iron & Steel Co., Ltd. Class A | 3,300 | 647 | 0.00% | COFCO Joycome Foods Ltd. | 12,036 | 2,154 | 0.01% |
| Chongqing Road & Bridge Co., Ltd. Class A | 455 | 346 | 0.00% | COL Group Co., Ltd. Class A | 167 | 558 | 0.00% |
| Chongqing Rural Commercial Bank Co., Ltd. Class A | 1,800 | 1,483 | 0.01% | Concord New Energy Group Ltd. | 21,162 | 1,389 | 0.01% |
| Chongqing Rural Commercial Bank Co., Ltd. Class H | 10,809 | 6,470 | 0.02% | Consun Pharmaceutical Group Ltd. | 1,953 | 2,049 | 0.01% |
| Chongqing Sanfeng Environment Group Corp., Ltd. Class A | 300 | 351 | 0.00% | Contemporary Amperex Technology Co., Ltd. Class A | 1,348 | 48,841 | 0.15% |
| Chongqing Taiji Industry Group Co., Ltd. Class A | 200 | 673 | 0.00% | COSCO SHIPPING Development Co., Ltd. Class A | 7,300 | 2,595 | 0.01% |
| Chongqing Three Gorges Water Conservancy & Electric Power Co., Ltd. Class A | 616 | 587 | 0.00% | COSCO SHIPPING Development Co., Ltd. Class H | 15,782 | 2,113 | 0.01% |
| Chongqing Water Group Co., Ltd. Class A | 900 | 601 | 0.00% | COSCO SHIPPING Energy Transportation Co., Ltd. Class A | 977 | 1,544 | 0.01% |
| Chongqing Zhifei Biological Products Co., Ltd. Class A | 747 | 2,676 | 0.01% | COSCO SHIPPING Energy Transportation Co., Ltd. Class H | 5,837 | 4,674 | 0.02% |
| Chongqing Zongshen Power Machinery Co., Ltd. Class A | 300 | 1,017 | 0.00% | COSCO SHIPPING Holdings Co., Ltd. Class A | 4,341 | 9,165 | 0.03% |
| Chongyi Zhangyuan Tungsten Industry Co., Ltd. Class A | 130 | 115 | 0.00% | COSCO SHIPPING Holdings Co., Ltd. Class H | 13,278 | 21,879 | 0.07% |
| Chow Tai Seng Jewellery Co., Ltd. Class A | 100 | 198 | 0.00% | COSCO SHIPPING Ports Ltd. | 6,995 | 4,142 | 0.01% |
| CICT Mobile Communication Technology Co., Ltd. Class A | 1,016 | 825 | 0.00% | COSCO SHIPPING Specialized Carriers Co., Ltd. Class A | 1,000 | 994 | 0.00% |
| CIG Shanghai Co., Ltd. Class A | 100 | 553 | 0.00% | Country Garden Holdings Co., Ltd. | 73,000 | 2,735 | 0.01% |
| CIMC Vehicles Group Co., Ltd. Class A | 400 | 493 | 0.00% | Country Garden Services Holdings Co., Ltd. | 10,027 | 7,125 | 0.02% |
| Cinda Real Estate Co., Ltd. Class A | 738 | 418 | 0.00% | CPMC Holdings Ltd. | 1,000 | 915 | 0.00% |
| CITIC Heavy Industries Co., Ltd. Class A | 1,400 | 801 | 0.00% | CQ Pharmaceutical Holding Co., Ltd. Class A | 800 | 586 | 0.00% |
| | | | | CRRC Corp., Ltd. Class A | 7,527 | 8,592 | 0.03% |
| | | | | CRRC Corp., Ltd. Class H | 19,513 | 12,585 | 0.04% |
| | | | | CSC Financial Co., Ltd. Class A | 1,940 | 6,804 | 0.02% |
| | | | | CSC Financial Co., Ltd. Class H | 3,955 | 5,000 | 0.02% |
| | | | | CSG Holding Co., Ltd. Class A | 700 | 503 | 0.00% |
| | | | | CSG Holding Co., Ltd. Class B | 5,400 | 1,585 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| CSG Smart Science&Technology Co., Ltd. Class A | 500 | 679 | 0.00% | Easyhome New Retail Group Co., Ltd. Class A | 1,000 | 486 | 0.00% |
| CSPC Innovation Pharmaceutical Co., Ltd. Class A | 409 | 1,481 | 0.01% | Ecovacs Robotics Co., Ltd. Class A | 181 | 1,159 | 0.00% |
| CSPC Pharmaceutical Group Ltd. | 42,540 | 26,177 | 0.08% | Edan Instruments, Inc. Class A | 100 | 152 | 0.00% |
| CSSC Science & Technology Co., Ltd. Class A | 388 | 743 | 0.00% | Edifier Technology Co., Ltd. Class A | 200 | 449 | 0.00% |
| CTS International Logistics Corp., Ltd. Class A | 300 | 263 | 0.00% | EHang Holdings Ltd. ADR | 185 | 2,913 | 0.01% |
| Daan Gene Co., Ltd. Class A | 300 | 232 | 0.00% | Electric Connector Technology Co., Ltd. Class A | 100 | 813 | 0.00% |
| Dada Nexus Ltd. ADR | 276 | 334 | 0.00% | Empyrean Technology Co., Ltd. Class A | 100 | 1,650 | 0.01% |
| Dajin Heavy Industry Co., Ltd. Class A | 200 | 558 | 0.00% | Eoptolink Technology, Inc. Ltd. Class A | 197 | 3,101 | 0.01% |
| Daqin Railway Co., Ltd. Class A | 6,466 | 5,971 | 0.02% | Era Co., Ltd. Class A | 200 | 120 | 0.00% |
| Daqo New Energy Corp. ADR | 197 | 3,830 | 0.01% | Espressif Systems Shanghai Co., Ltd. Class A | 200 | 5,939 | 0.02% |
| Dashang Co., Ltd. Class A | 200 | 718 | 0.00% | Estun Automation Co., Ltd. Class A | 200 | 504 | 0.00% |
| DaShenLin Pharmaceutical Group Co., Ltd. Class A | 120 | 246 | 0.00% | Eternal Asia Supply Chain Management Ltd. Class A | 900 | 550 | 0.00% |
| Dazhong Mining Co., Ltd. Class A | 405 | 478 | 0.00% | Eve Energy Co., Ltd. Class A | 634 | 4,036 | 0.01% |
| DBG Technology Co., Ltd. Class A | 200 | 763 | 0.00% | Everbright Securities Co., Ltd. Class A | 1,251 | 3,086 | 0.01% |
| DeHua TB New Decoration Materials Co., Ltd. Class A | 200 | 324 | 0.00% | Everbright Securities Co., Ltd. Class H | 990 | 1,020 | 0.00% |
| Deppon Logistics Co., Ltd. Class A | 100 | 195 | 0.00% | Everdisplay Optonics Shanghai Co., Ltd. Class A | 9,507 | 3,004 | 0.01% |
| DHC Software Co., Ltd. Class A | 1,400 | 1,384 | 0.01% | Explosive Co., Ltd. Class A | 173 | 280 | 0.00% |
| Dian Diagnostics Group Co., Ltd. Class A | 200 | 309 | 0.00% | Eyebright Medical Technology Beijing Co., Ltd. Class A | 62 | 769 | 0.00% |
| Digital China Group Co., Ltd. Class A | 200 | 955 | 0.00% | Fangda Special Steel Technology Co., Ltd. Class A | 1,000 | 552 | 0.00% |
| Digital China Holdings Ltd. | 5,301 | 2,252 | 0.01% | Far East Horizon Ltd. | 9,000 | 6,569 | 0.02% |
| Digital China Information Service Group Co., Ltd. Class A | 100 | 153 | 0.00% | Farasis Energy Gan Zhou Co., Ltd. Class A | 639 | 1,010 | 0.00% |
| DingDong Cayman Ltd. ADR | 648 | 2,125 | 0.01% | FAW Jiefang Group Co., Ltd. Class A | 800 | 894 | 0.00% |
| Dizal Jiangsu Pharmaceutical Co., Ltd. Class A | 118 | 667 | 0.00% | FAWER Automotive Parts Co., Ltd. Class A | 900 | 629 | 0.00% |
| Do-Fluoride New Materials Co., Ltd. Class A | 330 | 539 | 0.00% | Fenbi Ltd. | 4,500 | 1,483 | 0.01% |
| Dong-E-E-Jiao Co., Ltd. Class A | 209 | 1,786 | 0.01% | FESCO Group Co., Ltd. Class A | 300 | 791 | 0.00% |
| Dongfang Electronics Co., Ltd. Class A | 422 | 616 | 0.00% | Fiberhome Telecommunication Technologies Co., Ltd. Class A | 400 | 1,060 | 0.00% |
| DongFeng Automobile Co., Ltd. Class A | 1,000 | 1,004 | 0.00% | Fibocom Wireless, Inc. Class A | 240 | 659 | 0.00% |
| Dongguan Development Holdings Co., Ltd. Class A | 200 | 291 | 0.00% | FIH Mobile Ltd. | 12,761 | 1,511 | 0.01% |
| Dongguan Yiheda Automation Co., Ltd. Class A | 200 | 673 | 0.00% | Financial Street Holdings Co., Ltd. Class A | 1,100 | 488 | 0.00% |
| Dongjiang Environmental Co., Ltd. Class A | 100 | 58 | 0.00% | FinVolution Group ADR | 572 | 3,884 | 0.01% |
| Dongxing Securities Co., Ltd. Class A | 1,000 | 1,500 | 0.01% | First Capital Securities Co., Ltd. Class A | 1,432 | 1,629 | 0.01% |
| Dongyue Group Ltd. | 7,490 | 7,829 | 0.03% | First Tractor Co., Ltd. Class A | 200 | 403 | 0.00% |
| Dosilicon Co., Ltd. Class A | 200 | 678 | 0.00% | First Tractor Co., Ltd. Class H | 2,000 | 1,849 | 0.01% |
| Double Medical Technology, Inc. Class A | 100 | 420 | 0.00% | Flat Glass Group Co., Ltd. Class A | 474 | 1,271 | 0.01% |
| DPC Dash Ltd. | 300 | 3,012 | 0.01% | Flat Glass Group Co., Ltd. Class H | 2,000 | 2,812 | 0.01% |
| East Buy Holding Ltd. | 1,897 | 4,391 | 0.01% | Focus Media Information Technology Co., Ltd. Class A | 4,486 | 4,296 | 0.01% |
| East Money Information Co., Ltd. Class A | 5,147 | 18,102 | 0.06% | Focus Technology Co., Ltd. Class A | 57 | 324 | 0.00% |
| Eastern Air Logistics Co., Ltd. Class A | 500 | 1,149 | 0.00% | Focused Photonics Hangzhou, Inc. Class A | 100 | 207 | 0.00% |
| Eastern Communications Co., Ltd. Class A | 600 | 915 | 0.00% | Foryou Corp. Class A | 200 | 838 | 0.00% |
| Eastroc Beverage Group Co., Ltd. Class A | 57 | 1,930 | 0.01% | Foshan Electrical & Lighting Co., Ltd. Class A | 320 | 270 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Foshan Haitian Flavouring & Food Co., Ltd. Class A | 1,602 | 10,016 | 0.03% | Genertec Universal Medical Group Co., Ltd. | 3,132 | 2,000 | 0.01% |
| Foshan Yowant Technology Co., Ltd. Class A | 600 | 516 | 0.00% | Genimous Technology Co., Ltd. Class A | 300 | 346 | 0.00% |
| Fosun International Ltd. | 10,602 | 6,196 | 0.02% | Genscript Biotech Corp. | 5,631 | 7,133 | 0.02% |
| Founder Securities Co., Ltd. Class A | 2,549 | 2,892 | 0.01% | Geovis Technology Co., Ltd. Class A | 182 | 1,265 | 0.01% |
| Founder Technology Group Corp. Class A | 1,900 | 1,136 | 0.00% | GF Securities Co., Ltd. Class A | 1,779 | 3,928 | 0.01% |
| Foxconn Industrial Internet Co., Ltd. Class A | 4,145 | 12,139 | 0.04% | GF Securities Co., Ltd. Class H | 5,375 | 7,293 | 0.02% |
| Fu Shou Yuan International Group Ltd. | 4,413 | 2,193 | 0.01% | Giant Biogene Holding Co., Ltd. | 2,152 | 13,824 | 0.04% |
| Fufeng Group Ltd. | 7,562 | 5,335 | 0.02% | Giant Network Group Co., Ltd. Class A | 700 | 1,210 | 0.01% |
| Fujian Apex Software Co., Ltd. Class A | 84 | 429 | 0.00% | Giantec Semiconductor Corp. Class A | 65 | 518 | 0.00% |
| Fujian Boss Software Development Co., Ltd. Class A | 300 | 637 | 0.00% | GigaDevice Semiconductor, Inc. Class A | 222 | 3,230 | 0.01% |
| Fujian Expressway Development Co., Ltd. Class A | 567 | 300 | 0.00% | Ginlong Technologies Co., Ltd. Class A | 129 | 1,073 | 0.00% |
| Fujian Kuncai Material Technology Co., Ltd. Class A | 280 | 734 | 0.00% | Glarun Technology Co., Ltd. Class A | 500 | 1,357 | 0.01% |
| Fujian Longking Co., Ltd. Class A | 500 | 862 | 0.00% | GoerTek, Inc. Class A | 1,085 | 3,814 | 0.01% |
| Fujian Snowman Group Co., Ltd. Class A | 300 | 280 | 0.00% | Goke Microelectronics Co., Ltd. Class A | 100 | 909 | 0.00% |
| Fujian Star-net Communication Co., Ltd. Class A | 100 | 259 | 0.00% | Goldenmax International Group Ltd. Class A | 200 | 211 | 0.00% |
| Fujian Sunner Development Co., Ltd. Class A | 500 | 986 | 0.00% | Goldwind Science & Technology Co., Ltd. Class A | 1,100 | 1,548 | 0.01% |
| Fulin Precision Co., Ltd. Class A | 400 | 838 | 0.00% | Goldwind Science & Technology Co., Ltd. Class H | 2,883 | 2,427 | 0.01% |
| Full Truck Alliance Co., Ltd. ADR | 3,518 | 38,065 | 0.12% | Goneo Group Co., Ltd. Class A | 185 | 1,770 | 0.01% |
| Fuyao Glass Industry Group Co., Ltd. Class A | 622 | 5,287 | 0.02% | GoodWe Technologies Co., Ltd. Class A | 46 | 256 | 0.00% |
| Fuyao Glass Industry Group Co., Ltd. Class H | 3,046 | 21,939 | 0.07% | Gosuncn Technology Group Co., Ltd. Class A | 200 | 149 | 0.00% |
| GalaxyCore, Inc. Class A | 950 | 1,739 | 0.01% | Gotion High-tech Co., Ltd. Class A | 580 | 1,676 | 0.01% |
| Gan & Lee Pharmaceuticals Co., Ltd. Class A | 206 | 1,237 | 0.01% | Grand Pharmaceutical Group Ltd. | 5,854 | 3,617 | 0.01% |
| Ganfeng Lithium Group Co., Ltd. Class A | 472 | 2,251 | 0.01% | Grandblue Environment Co., Ltd. Class A | 300 | 965 | 0.00% |
| Ganfeng Lithium Group Co., Ltd. Class H | 2,202 | 5,698 | 0.02% | Grandjoy Holdings Group Co., Ltd. Class A | 800 | 331 | 0.00% |
| Gansu Jiu Steel Group Hongxing Iron & Steel Co., Ltd. Class A | 2,191 | 475 | 0.00% | Great Wall Motor Co., Ltd. Class A | 870 | 3,120 | 0.01% |
| Gansu Shangfeng Cement Co., Ltd. Class A | 100 | 104 | 0.00% | Great Wall Motor Co., Ltd. Class H | 11,146 | 19,600 | 0.06% |
| Ganzhou Teng Yuan Cobalt New Material Co., Ltd. Class A | 96 | 591 | 0.00% | Greatoo Intelligent Equipment, Inc. Class A | 301 | 204 | 0.00% |
| Gaona Aero Material Co., Ltd. Class A | 360 | 765 | 0.00% | Greattown Holdings Ltd. Class A | 700 | 347 | 0.00% |
| Gaotu Techedu, Inc. ADR | 629 | 1,377 | 0.01% | Gree Electric Appliances, Inc. of Zhuhai Class A | 1,329 | 8,228 | 0.03% |
| G-bits Network Technology Xiamen Co., Ltd. Class A | 100 | 2,981 | 0.01% | Gree Real Estate Co., Ltd. Class A | 400 | 392 | 0.00% |
| GCL Energy Technology Co., Ltd. Class A | 600 | 634 | 0.00% | Greenland Holdings Corp., Ltd. Class A | 4,200 | 1,201 | 0.00% |
| GCL System Integration Technology Co., Ltd. Class A | 3,300 | 1,200 | 0.00% | Greentown China Holdings Ltd. | 5,844 | 6,966 | 0.02% |
| GCL Technology Holdings Ltd. | 95,215 | 13,238 | 0.04% | Greentown Service Group Co., Ltd. | 6,380 | 3,146 | 0.01% |
| GDS Holdings Ltd. Class A | 3,768 | 11,060 | 0.04% | GRG Banking Equipment Co., Ltd. Class A | 1,000 | 1,588 | 0.01% |
| Geely Automobile Holdings Ltd. | 27,754 | 52,950 | 0.16% | GRG Metrology & Test Group Co., Ltd. Class A | 100 | 223 | 0.00% |
| GEM Co., Ltd. Class A | 1,900 | 1,690 | 0.01% | Grinm Advanced Materials Co., Ltd. Class A | 200 | 427 | 0.00% |
| Gemdale Corp. Class A | 1,300 | 776 | 0.00% | Guangdong Advertising Group Co., Ltd. Class A | 400 | 435 | 0.00% |
| Gemdale Properties & Investment Corp., Ltd. | 25,561 | 905 | 0.00% | Guangdong Aofei Data Technology Co., Ltd. Class A | 367 | 725 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Guangdong Construction Engineering Group Co., Ltd. Class A | 583 | 291 | 0.00% | GuangYuYuan Chinese Herbal Medicine Co., Ltd. Class A | 200 | 514 | 0.00% |
| Guangdong Create Century Intelligent Equipment Group Corp., Ltd. Class A | 595 | 528 | 0.00% | Guangzhou Automobile Group Co., Ltd. Class A | 1,200 | 1,527 | 0.01% |
| Guangdong Dongfang Precision Science & Technology Co., Ltd. Class A | 300 | 398 | 0.00% | Guangzhou Automobile Group Co., Ltd. Class H | 11,353 | 4,984 | 0.02% |
| Guangdong Dowstone Technology Co., Ltd. Class A | 100 | 185 | 0.00% | Guangzhou Baiyun International Airport Co., Ltd. Class A | 651 | 851 | 0.00% |
| Guangdong Fenghua Advanced Technology Holding Co., Ltd. Class A | 300 | 586 | 0.00% | Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A | 500 | 1,936 | 0.01% |
| Guangdong Golden Dragon Development, Inc. Class A | 200 | 412 | 0.00% | Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H | 2,000 | 4,686 | 0.02% |
| Guangdong Great River Smarter Logistics Co., Ltd. Class A | 100 | 153 | 0.00% | Guangzhou Great Power Energy & Technology Co., Ltd. Class A | 100 | 383 | 0.00% |
| Guangdong Guanghua Sci-Tech Co., Ltd. Class A | 100 | 225 | 0.00% | Guangzhou Guangri Stock Co., Ltd. Class A | 600 | 1,193 | 0.00% |
| Guangdong Guangzhou Daily Media Co., Ltd. Class A | 600 | 458 | 0.00% | Guangzhou Haige Communications Group, Inc. Co. Class A | 900 | 1,346 | 0.01% |
| Guangdong Haid Group Co., Ltd. Class A | 504 | 3,367 | 0.01% | Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A | 200 | 750 | 0.00% |
| Guangdong Highsun Group Co., Ltd. Class A | 1,200 | 102 | 0.00% | Guangzhou Port Co., Ltd. Class A | 1,156 | 534 | 0.00% |
| Guangdong Hongtu Technology Holdings Co., Ltd. Class A | 200 | 326 | 0.00% | Guangzhou R&F Properties Co., Ltd. Class H | 7,132 | 1,249 | 0.01% |
| Guangdong Jia Yuan Technology Shares Co., Ltd. Class A | 357 | 716 | 0.00% | Guangzhou Restaurant Group Co., Ltd. Class A | 200 | 453 | 0.00% |
| Guangdong Kinlong Hardware Products Co., Ltd. Class A | 100 | 310 | 0.00% | Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A | 300 | 1,508 | 0.01% |
| Guangdong Marubi Biotechnology Co., Ltd. Class A | 57 | 250 | 0.00% | Guangzhou Tinci Materials Technology Co., Ltd. Class A | 700 | 1,880 | 0.01% |
| Guangdong Provincial Expressway Development Co., Ltd. Class A | 504 | 1,009 | 0.00% | Guangzhou Wondfo Biotech Co., Ltd. Class A | 133 | 406 | 0.00% |
| Guangdong Provincial Expressway Development Co., Ltd. Class B | 1,700 | 1,792 | 0.01% | Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A | 500 | 478 | 0.00% |
| Guangdong Shenglu Telecommunication Tech Co., Ltd. Class A | 400 | 357 | 0.00% | Guangzhou Zhiguang Electric Co., Ltd. Class A | 300 | 251 | 0.00% |
| Guangdong South New Media Co., Ltd. Class A | 100 | 550 | 0.00% | Guilin Sanjin Pharmaceutical Co., Ltd. Class A | 115 | 236 | 0.00% |
| Guangdong Tapai Group Co., Ltd. Class A | 500 | 522 | 0.00% | Guizhou Broadcasting & TV Information Network Co., Ltd. Class A | 400 | 466 | 0.00% |
| Guangdong Topstar Technology Co., Ltd. Class A | 200 | 694 | 0.00% | Guizhou Chanhen Chemical Corp. Class A | 100 | 335 | 0.00% |
| Guangdong Vanward New Electric Co., Ltd. Class A | 169 | 236 | 0.00% | Guizhou Tyre Co., Ltd. Class A | 1,000 | 685 | 0.00% |
| Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A | 200 | 409 | 0.00% | Guizhou Xinbang Pharmaceutical Co., Ltd. Class A | 1,100 | 682 | 0.00% |
| Guangdong Zhongsheng Pharmaceutical Co., Ltd. Class A | 200 | 331 | 0.00% | Guizhou Zhenhua E-chem, Inc. Class A | 200 | 298 | 0.00% |
| Guangshen Railway Co., Ltd. Class A | 2,000 | 934 | 0.00% | Guobang Pharma Ltd. Class A | 300 | 851 | 0.00% |
| Guangshen Railway Co., Ltd. Class H | 5,840 | 1,624 | 0.01% | Guobo Electronics Co., Ltd. Class A | 196 | 1,318 | 0.01% |
| Guangxi Liugong Machinery Co., Ltd. Class A | 800 | 1,314 | 0.01% | Guocheng Mining Co., Ltd. Class A | 200 | 324 | 0.00% |
| Guangxi LiuYao Group Co., Ltd. Class A | 300 | 730 | 0.00% | Guodian Nanjing Automation Co., Ltd. Class A | 472 | 432 | 0.00% |
| Guangxi Wuzhou Zhongheng Group Co., Ltd. Class A | 2,000 | 670 | 0.00% | Guoguang Electric Co., Ltd. Class A | 74 | 219 | 0.00% |
| | | | | Guolian Securities Co., Ltd. Class A | 800 | 1,473 | 0.01% |
| | | | | Guomai Technologies, Inc. Class A | 295 | 313 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Guosen Securities Co., Ltd. Class A | 1,523 | 2,323 | 0.01% | Hangzhou Honghua Digital Technology Stock Co., Ltd. Class A | 79 | 714 | 0.00% |
| Guosheng Financial Holding, Inc. Class A | 800 | 1,426 | 0.01% | Hangzhou Iron & Steel Co. Class A | 875 | 570 | 0.00% |
| Guotai Epoint Software Co., Ltd. Class A | 225 | 888 | 0.00% | Hangzhou Lion Microelectronics Co., Ltd. Class A | 200 | 675 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class A | 2,335 | 5,932 | 0.02% | Hangzhou Onechance Tech Corp. Class A | 100 | 327 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class H | 3,779 | 5,429 | 0.02% | Hangzhou Oxygen Plant Group Co., Ltd. Class A | 200 | 594 | 0.00% |
| Guoyuan Securities Co., Ltd. Class A | 1,420 | 1,617 | 0.01% | Hangzhou Robam Appliances Co., Ltd. Class A | 200 | 584 | 0.00% |
| Gushengtang Holdings Ltd. | 687 | 2,989 | 0.01% | Hangzhou Shunwang Technology Co., Ltd. Class A | 200 | 458 | 0.00% |
| H World Group Ltd. | 9,015 | 30,174 | 0.09% | Hangzhou Silan Microelectronics Co., Ltd. Class A | 547 | 1,939 | 0.01% |
| Haichang Ocean Park Holdings Ltd. | 14,000 | 1,009 | 0.00% | Hangzhou Steam Turbine Power Group Co., Ltd. Class B | 2,000 | 2,644 | 0.01% |
| Haier Smart Home Co., Ltd. Class A | 1,952 | 7,570 | 0.02% | Hangzhou Sunrise Technology Co., Ltd. Class A | 300 | 685 | 0.00% |
| Haier Smart Home Co., Ltd. Class H | 11,071 | 39,193 | 0.12% | Hangzhou Tigermed Consulting Co., Ltd. Class A | 239 | 1,778 | 0.01% |
| Hainan Airlines Holding Co., Ltd. Class A | 13,358 | 3,093 | 0.01% | Hangzhou Tigermed Consulting Co., Ltd. Class H | 535 | 2,121 | 0.01% |
| Hainan Airport Infrastructure Co., Ltd. Class A | 3,490 | 1,797 | 0.01% | Han's Laser Technology Industry Group Co., Ltd. Class A | 323 | 1,100 | 0.00% |
| Hainan Development Holdings Nanhai Co., Ltd. Class A | 200 | 255 | 0.00% | Hansoh Pharmaceutical Group Co., Ltd. | 4,213 | 9,372 | 0.03% |
| Hainan Drinda New Energy Technology Co., Ltd. Class A | 100 | 696 | 0.00% | Haohua Chemical Science & Technology Co., Ltd. Class A | 255 | 1,004 | 0.00% |
| Hainan Haide Capital Management Co., Ltd. Class A | 420 | 391 | 0.00% | Harbin Boshi Automation Co., Ltd. Class A | 293 | 678 | 0.00% |
| Hainan Jinpan Smart Technology Co., Ltd. Class A | 200 | 1,128 | 0.00% | Harbin Pharmaceutical Group Co., Ltd. Class A | 500 | 281 | 0.00% |
| Hainan Meilan International Airport Co., Ltd. Class H | 1,000 | 1,184 | 0.00% | HBIS Resources Co., Ltd. Class A | 600 | 1,136 | 0.00% |
| Hainan Strait Shipping Co., Ltd. Class A | 700 | 625 | 0.00% | Health & Happiness H&H International Holdings Ltd. | 564 | 643 | 0.00% |
| Haisco Pharmaceutical Group Co., Ltd. Class A | 178 | 806 | 0.00% | Hebei Changshan Biochemical Pharmaceutical Co., Ltd. Class A | 293 | 798 | 0.00% |
| Haitian International Holdings Ltd. | 2,518 | 6,840 | 0.02% | Hebei Sinopack Electronic Technology Co., Ltd. Class A | 140 | 999 | 0.00% |
| Haitong Securities Co., Ltd. Class A | 3,012 | 4,562 | 0.02% | Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A | 500 | 1,556 | 0.01% |
| Haitong Securities Co., Ltd. Class H | 16,320 | 14,391 | 0.05% | Hefei Meiya Optoelectronic Technology, Inc. Class A | 200 | 404 | 0.00% |
| Hand Enterprise Solutions Co., Ltd. Class A | 200 | 338 | 0.00% | Heilongjiang Agriculture Co., Ltd. Class A | 800 | 1,607 | 0.01% |
| Hangcha Group Co., Ltd. Class A | 311 | 758 | 0.00% | Hello Group, Inc. ADR | 610 | 4,703 | 0.02% |
| Hangjin Technology Co., Ltd. Class A | 200 | 520 | 0.00% | Henan Liliang Diamond Co., Ltd. Class A | 100 | 494 | 0.00% |
| Hangxiao Steel Structure Co., Ltd. Class A | 500 | 175 | 0.00% | Henan Lingrui Pharmaceutical Co. Class A | 400 | 1,207 | 0.01% |
| Hangzhou Binjiang Real Estate Group Co., Ltd. Class A | 935 | 1,097 | 0.00% | Henan Mingtai AI Industrial Co., Ltd. Class A | 500 | 819 | 0.00% |
| Hangzhou Chang Chuan Technology Co., Ltd. Class A | 200 | 1,202 | 0.01% | Henan Pinggao Electric Co., Ltd. Class A | 446 | 1,166 | 0.00% |
| Hangzhou Dptech Technologies Co., Ltd. Class A | 200 | 477 | 0.00% | Henan Shuanghui Investment & Development Co., Ltd. Class A | 977 | 3,455 | 0.01% |
| Hangzhou Electronic Soul Network Technology Co., Ltd. Class A | 100 | 271 | 0.00% | Henan Yuguang Gold & Lead Co., Ltd. Class A | 200 | 175 | 0.00% |
| Hangzhou EZVIZ Network Co., Ltd. Class A | 210 | 864 | 0.00% | | | | |
| Hangzhou First Applied Material Co., Ltd. Class A | 412 | 831 | 0.00% | | | | |
| Hangzhou GreatStar Industrial Co., Ltd. Class A | 400 | 1,763 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Henan Zhongyuan Expressway Co., Ltd. Class A | 543 | 312 | 0.00% | Huaxin Cement Co., Ltd. Class H | 1,216 | 1,226 | 0.01% |
| Hengan International Group Co., Ltd. | 3,106 | 8,977 | 0.03% | Huayi Brothers Media Corp. Class A | 1,900 | 678 | 0.00% |
| Hengdian Group DMEGC Magnetics Co., Ltd. Class A | 502 | 886 | 0.00% | Huayu Automotive Systems Co., Ltd. Class A | 956 | 2,293 | 0.01% |
| Hengtong Optic-electric Co., Ltd. Class A | 755 | 1,771 | 0.01% | Hubei Biocause Pharmaceutical Co., Ltd. Class A | 2,000 | 1,272 | 0.01% |
| Hengyi Petrochemical Co., Ltd. Class A | 1,300 | 1,112 | 0.00% | Hubei Dinglong Co., Ltd. Class A | 240 | 851 | 0.00% |
| Hesteel Co., Ltd. Class A | 3,500 | 1,054 | 0.00% | Hubei Feilihua Quartz Glass Co., Ltd. Class A | 200 | 1,025 | 0.00% |
| Hexing Electrical Co., Ltd. Class A | 200 | 1,008 | 0.00% | Hubei Jumpcan Pharmaceutical Co., Ltd. Class A | 100 | 396 | 0.00% |
| Hisense Home Appliances Group Co., Ltd. Class A | 300 | 1,181 | 0.00% | Hubei Xingfa Chemicals Group Co., Ltd. Class A | 379 | 1,120 | 0.00% |
| Hisense Home Appliances Group Co., Ltd. Class H | 1,787 | 5,648 | 0.02% | Hubei Yihua Chemical Industry Co., Ltd. Class A | 300 | 516 | 0.00% |
| Hisense Visual Technology Co., Ltd. Class A | 500 | 1,358 | 0.01% | Huizhou Desay Sv Automotive Co., Ltd. Class A | 157 | 2,355 | 0.01% |
| Hithink RoyalFlush Information Network Co., Ltd. Class A | 167 | 6,540 | 0.02% | Humanwell Healthcare Group Co., Ltd. Class A | 600 | 1,911 | 0.01% |
| HLA Group Corp., Ltd. Class A | 1,579 | 1,613 | 0.01% | Hunan Aihua Group Co., Ltd. Class A | 1,200 | 2,465 | 0.01% |
| Hongta Securities Co., Ltd. Class A | 681 | 788 | 0.00% | Hunan Corun New Energy Co., Ltd. Class A | 689 | 388 | 0.00% |
| Hopson Development Holdings Ltd. | 4,826 | 1,932 | 0.01% | Hunan Dakang International Food & Agriculture Co., Ltd. | 1,300 | 64 | 0.00% |
| Hoshine Silicon Industry Co., Ltd. Class A | 189 | 1,430 | 0.01% | Hunan Er-Kang Pharmaceutical Co., Ltd. Class A | 400 | 151 | 0.00% |
| Hoy miles Power Electronics, Inc. Class A | 47 | 721 | 0.00% | Hunan Gold Corp., Ltd. Class A | 410 | 878 | 0.00% |
| Hoyuan Green Energy Co., Ltd. Class A | 139 | 308 | 0.00% | Hunan New Wellful Co., Ltd. Class A | 600 | 507 | 0.00% |
| Hua Hong Semiconductor Ltd. | 2,618 | 7,297 | 0.02% | Hunan TV & Broadcast Intermediary Co., Ltd. Class A | 300 | 289 | 0.00% |
| Huaan Securities Co., Ltd. Class A | 1,448 | 1,195 | 0.00% | Hunan Valin Steel Co., Ltd. Class A | 1,975 | 1,124 | 0.00% |
| Huadian Heavy Industries Co., Ltd. Class A | 900 | 829 | 0.00% | Hunan Yuneng New Energy Battery Material Co., Ltd. Class A | 101 | 623 | 0.00% |
| Huadong Medicine Co., Ltd. Class A | 545 | 2,569 | 0.01% | Hunan Zhongke Electric Co., Ltd. Class A | 200 | 407 | 0.00% |
| Huafon Chemical Co., Ltd. Class A | 1,500 | 1,671 | 0.01% | Hundsun Technologies, Inc. Class A | 619 | 2,360 | 0.01% |
| Huafon Microfibre Shanghai Technology Co., Ltd. Class A | 400 | 343 | 0.00% | Hwa Create Co., Ltd. Class A | 148 | 421 | 0.00% |
| Huagong Tech Co., Ltd. Class A | 339 | 1,999 | 0.01% | Hwatsing Technology Co., Ltd. Class A | 61 | 1,354 | 0.01% |
| Hualan Biological Engineering, Inc. Class A | 543 | 1,246 | 0.01% | Hybio Pharmaceutical Co., Ltd. Class A | 400 | 702 | 0.00% |
| Hualan Biological Vaccine, Inc. Class A | 300 | 716 | 0.00% | Hygeia Healthcare Holdings Co., Ltd. | 1,525 | 2,800 | 0.01% |
| Huali Industrial Group Co., Ltd. Class A | 100 | 1,071 | 0.00% | Hygon Information Technology Co., Ltd. Class A | 766 | 15,629 | 0.05% |
| Huaming Power Equipment Co., Ltd. Class A | 400 | 920 | 0.00% | Hymson Laser Technology Group Co., Ltd. Class A | 22 | 103 | 0.00% |
| Huaneng Lancang River Hydropower, Inc. Class A | 1,967 | 2,548 | 0.01% | Hytera Communications Corp., Ltd. Class A | 700 | 1,355 | 0.01% |
| Huangshan Tourism Development Co., Ltd. Class B | 1,090 | 831 | 0.00% | HyUnion Holding Co., Ltd. Class A | 200 | 157 | 0.00% |
| Huapont Life Sciences Co., Ltd. Class A | 700 | 431 | 0.00% | IEIT Systems Co., Ltd. Class A | 500 | 3,533 | 0.01% |
| Huatai Securities Co., Ltd. Class A | 2,950 | 7,068 | 0.02% | Iflytek Co., Ltd. Class A | 726 | 4,778 | 0.02% |
| Huatai Securities Co., Ltd. Class H | 6,251 | 10,558 | 0.03% | IKD Co., Ltd. Class A | 500 | 1,110 | 0.00% |
| Huaxi Securities Co., Ltd. Class A | 585 | 662 | 0.00% | Imeik Technology Development Co., Ltd. Class A | 40 | 994 | 0.00% |
| Huaxia Bank Co., Ltd. Class A | 5,759 | 6,283 | 0.02% | Industrial & Commercial Bank of China Ltd. Class A | 25,004 | 23,568 | 0.07% |
| Huaxia Eye Hospital Group Co., Ltd. Class A | 208 | 539 | 0.00% | | | | |
| Huaxin Cement Co., Ltd. Class A | 500 | 824 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Industrial & Commercial Bank of China Ltd. Class H | 370,371 | 248,410 | 0.77% | Jiangsu Asia-Pacific Light Alloy Technology Co., Ltd. Class A | 353 | 296 | 0.00% |
| Industrial Bank Co., Ltd. Class A | 7,051 | 18,402 | 0.06% | Jiangsu Azure Corp. Class A | 300 | 437 | 0.00% |
| Industrial Securities Co., Ltd. Class A | 2,617 | 2,231 | 0.01% | Jiangsu Boqian New Materials Stock Co., Ltd. Class A | 100 | 394 | 0.00% |
| INESA Intelligent Tech, Inc. Class A | 200 | 431 | 0.00% | Jiangsu Broadcasting Cable Information Network Corp., Ltd. Class A | 2,100 | 958 | 0.00% |
| INESA Intelligent Tech, Inc. Class B | 2,215 | 1,480 | 0.01% | Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A | 220 | 227 | 0.00% |
| Infore Environment Technology Group Co., Ltd. Class A | 1,100 | 745 | 0.00% | Jiangsu Cnano Technology Co., Ltd. Class A | 79 | 418 | 0.00% |
| Ingenic Semiconductor Co., Ltd. Class A | 131 | 1,217 | 0.01% | Jiangsu Dingsheng New Energy Materials Co., Ltd. Class A | 147 | 177 | 0.00% |
| INKON Life Technology Co., Ltd. Class A | 100 | 125 | 0.00% | Jiangsu Etern Co., Ltd. Class A | 317 | 214 | 0.00% |
| Inmyshow Digital Technology Group Co., Ltd. Class A | 300 | 212 | 0.00% | Jiangsu Expressway Co., Ltd. Class A | 600 | 1,251 | 0.01% |
| Inner Mongolia OJing Science & Technology Co., Ltd. Class A | 100 | 388 | 0.00% | Jiangsu Expressway Co., Ltd. Class H | 5,230 | 5,777 | 0.02% |
| Inner Mongolia Xingye Silver&Tin Mining Co., Ltd. Class A | 484 | 733 | 0.00% | Jiangsu Financial Leasing Co., Ltd. Class A | 1,500 | 1,067 | 0.00% |
| Inner Mongolia Yili Industrial Group Co., Ltd. Class A | 2,354 | 9,677 | 0.03% | Jiangsu General Science Technology Co., Ltd. Class A | 1,100 | 799 | 0.00% |
| Inner Mongolia Yuan Xing Energy Co., Ltd. Class A | 1,200 | 914 | 0.00% | Jiangsu Gian Technology Co., Ltd. Class A | 100 | 547 | 0.00% |
| InnoCare Pharma Ltd. | 3,196 | 2,518 | 0.01% | Jiangsu Guomao Reducer Co., Ltd. Class A | 200 | 319 | 0.00% |
| Innovation New Material Technology Co., Ltd. Class A | 387 | 203 | 0.00% | Jiangsu Guotai International Group Co., Ltd. Class A | 600 | 598 | 0.00% |
| Innovent Biologics, Inc. | 6,913 | 32,572 | 0.10% | Jiangsu Haili Wind Power Equipment Technology Co., Ltd. Class A | 38 | 276 | 0.00% |
| Innuovo Technology Co., Ltd. Class A | 200 | 265 | 0.00% | Jiangsu Hengli Hydraulic Co., Ltd. Class A | 372 | 2,674 | 0.01% |
| Insigma Technology Co., Ltd. Class A | 521 | 510 | 0.00% | Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A | 2,062 | 12,892 | 0.04% |
| Intco Medical Technology Co., Ltd. Class A | 200 | 689 | 0.00% | Jiangsu Hoperun Software Co., Ltd. Class A | 400 | 2,726 | 0.01% |
| iRay Technology Co., Ltd. Class A | 25 | 325 | 0.00% | Jiangsu Huaxicun Co., Ltd. Class A | 139 | 155 | 0.00% |
| IReader Technology Co., Ltd. Class A | 83 | 230 | 0.00% | Jiangsu Jiangyin Rural Commercial Bank Co., Ltd. Class A | 1,100 | 652 | 0.00% |
| IRICO Display Devices Co., Ltd. Class A | 1,010 | 1,131 | 0.00% | Jiangsu Jiejie Microelectronics Co., Ltd. Class A | 200 | 931 | 0.00% |
| Isoftstone Information Technology Group Co., Ltd. Class A | 297 | 2,375 | 0.01% | Jiangsu Kanion Pharmaceutical Co., Ltd. Class A | 300 | 557 | 0.00% |
| J&T Global Express Ltd. | 32,515 | 25,659 | 0.08% | Jiangsu Lihua Animal Husbandry Stock Co., Ltd. Class A | 269 | 713 | 0.00% |
| JA Solar Technology Co., Ltd. Class A | 1,080 | 2,023 | 0.01% | Jiangsu Linyang Energy Co., Ltd. Class A | 700 | 674 | 0.00% |
| Jade Bird Fire Co., Ltd. Class A | 260 | 413 | 0.00% | Jiangsu Lopal Tech Co., Ltd. Class A | 100 | 141 | 0.00% |
| Jafron Biomedical Co., Ltd. Class A | 242 | 967 | 0.00% | Jiangsu Nata Opto-electronic Material Co., Ltd. Class A | 200 | 1,051 | 0.00% |
| Jangho Group Co., Ltd. Class A | 850 | 625 | 0.00% | Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A | 300 | 995 | 0.00% |
| Jason Furniture Hangzhou Co., Ltd. Class A | 300 | 1,127 | 0.00% | Jiangsu Pacific Quartz Co., Ltd. Class A | 150 | 587 | 0.00% |
| JC Finance & Tax Interconnect Holdings Ltd. Class A | 351 | 450 | 0.00% | Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A | 800 | 1,258 | 0.01% |
| JCET Group Co., Ltd. Class A | 576 | 3,206 | 0.01% | Jiangsu Provincial Agricultural Reclamation & Development Corp. Class A | 500 | 667 | 0.00% |
| JCHX Mining Management Co., Ltd. Class A | 186 | 920 | 0.00% | | | | |
| JD Health International, Inc. | 4,841 | 17,512 | 0.06% | | | | |
| JD Logistics, Inc. | 7,856 | 12,945 | 0.04% | | | | |
| JD.com, Inc. Class A | 11,981 | 209,761 | 0.65% | | | | |
| Jiajiayue Group Co., Ltd. Class A | 100 | 155 | 0.00% | | | | |
| Jiang Su Suyan Jingshen Co., Ltd. Class A | 100 | 152 | 0.00% | | | | |
| Jiangling Motors Corp., Ltd. Class A | 100 | 319 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Jiangsu Ruitai New Energy Materials Co., Ltd. Class A | 151 | 322 | 0.00% | Jingjin Equipment, Inc. Class A | 200 | 487 | 0.00% |
| Jiangsu Shagang Co., Ltd. Class A | 400 | 341 | 0.00% | Jinhong Gas Co., Ltd. Class A | 295 | 683 | 0.00% |
| Jiangsu Shuangxing Color Plastic New Materials Co., Ltd. Class A | 200 | 145 | 0.00% | Jinke Smart Services Group Co., Ltd. Class H | 1,000 | 967 | 0.00% |
| Jiangsu Suzhou Rural Commercial Bank Co., Ltd. Class A | 442 | 318 | 0.00% | Jinko Power Technology Co., Ltd. Class A | 1,300 | 499 | 0.00% |
| Jiangsu ToLand Alloy Co., Ltd. Class A | 130 | 388 | 0.00% | Jinko Solar Co., Ltd. Class A | 2,041 | 1,977 | 0.01% |
| JiangSu WuZhong Pharmaceutical Development Co., Ltd. Class A | 179 | 227 | 0.00% | JinkoSolar Holding Co., Ltd. ADR | 160 | 3,984 | 0.01% |
| Jiangsu Xinquan Automotive Trim Co., Ltd. Class A | 200 | 1,163 | 0.00% | Jinlei Technology Co., Ltd. Class A | 100 | 271 | 0.00% |
| Jiangsu Yangnong Chemical Co., Ltd. Class A | 131 | 1,033 | 0.00% | Jinneng Science&Technology Co., Ltd. Class A | 3,400 | 2,607 | 0.01% |
| Jiangsu Yoke Technology Co., Ltd. Class A | 130 | 1,026 | 0.00% | Jinxin Fertility Group Ltd. | 10,573 | 3,661 | 0.01% |
| Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A | 317 | 1,576 | 0.01% | Jinyu Bio-Technology Co., Ltd. Class A | 800 | 748 | 0.00% |
| Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A | 200 | 119 | 0.00% | Jiumaojiu International Holdings Ltd. | 3,979 | 1,757 | 0.01% |
| Jiangsu Zhongnan Construction Group Co., Ltd. Class A | 800 | 61 | 0.00% | JL Mag Rare-Earth Co., Ltd. Class A | 160 | 390 | 0.00% |
| Jiangsu Zhongtian Technology Co., Ltd. Class A | 1,025 | 1,999 | 0.01% | JNBY Design Ltd. | 1,000 | 2,258 | 0.01% |
| Jiangsu Zijin Rural Commercial Bank Co., Ltd. Class A | 2,200 | 854 | 0.00% | Joicare Pharmaceutical Group Industry Co., Ltd. Class A | 524 | 804 | 0.00% |
| Jiangxi Copper Co., Ltd. Class A | 612 | 1,721 | 0.01% | Joim Laboratories China Co., Ltd. Class H | 689 | 829 | 0.00% |
| Jiangxi Copper Co., Ltd. Class H | 6,225 | 9,985 | 0.03% | Jointown Pharmaceutical Group Co., Ltd. Class A | 1,732 | 1,208 | 0.01% |
| Jiangxi Ganyue Expressway Co., Ltd. Class A | 555 | 424 | 0.00% | Jollywood Suzhou Sunwatt Co., Ltd. Class A | 700 | 596 | 0.00% |
| Jiangxi Lianchuang Optoelectronic Science & Technology Co., Ltd. Class A | 175 | 1,141 | 0.00% | Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A | 213 | 639 | 0.00% |
| Jiangxi Special Electric Motor Co., Ltd. Class A | 700 | 707 | 0.00% | JoulWatt Technology Co., Ltd. Class A | 248 | 1,034 | 0.00% |
| Jiangxi Zhengbang Technology Co., Ltd. Class A | 3,300 | 1,313 | 0.01% | Joyoung Co., Ltd. Class A | 200 | 282 | 0.00% |
| Jiangzhong Pharmaceutical Co., Ltd. Class A | 200 | 618 | 0.00% | JOYY, Inc. ADR | 127 | 5,315 | 0.02% |
| Jiaozuo Wanfang Aluminum Manufacturing Co., Ltd. Class A | 300 | 262 | 0.00% | JS Corrugating Machinery Co., Ltd. Class A | 200 | 339 | 0.00% |
| Jiayou International Logistics Co., Ltd. Class A | 300 | 791 | 0.00% | JS Global Lifestyle Co., Ltd. JSTI Group Class A | 6,000 | 1,074 | 0.00% |
| Jiaze Renewables Co., Ltd. Class A | 1,074 | 486 | 0.00% | JSTI Group Class A | 300 | 415 | 0.00% |
| Jihua Group Corp., Ltd. Class A | 1,001 | 387 | 0.00% | Juewei Food Co., Ltd. Class A | 100 | 224 | 0.00% |
| Jilin Aodong Pharmaceutical Group Co., Ltd. Class A | 400 | 941 | 0.00% | Juneyao Airlines Co., Ltd. Class A | 668 | 1,247 | 0.01% |
| Jilin Electric Power Co., Ltd. Class A | 873 | 625 | 0.00% | J-Yuan Trust Co., Ltd. Class A | 3,400 | 1,621 | 0.01% |
| Jin Medical International Ltd. | 277 | 216 | 0.00% | Kaishan Group Co., Ltd. Class A | 300 | 373 | 0.00% |
| Jinan Shengquan Group Share Holding Co., Ltd. Class A | 300 | 964 | 0.00% | Kangji Medical Holdings Ltd. | 1,500 | 1,211 | 0.01% |
| Jinduicheng Molybdenum Co., Ltd. Class A | 1,000 | 1,370 | 0.01% | Kanzhun Ltd. ADR | 1,744 | 24,067 | 0.08% |
| Jinghua Pharmaceutical Group Co., Ltd. Class A | 200 | 208 | 0.00% | KE Holdings, Inc. ADR | 2,827 | 52,073 | 0.16% |
| | | | | Keboda Technology Co., Ltd. Class A | 26 | 219 | 0.00% |
| | | | | Keda Industrial Group Co., Ltd. Class A | 600 | 637 | 0.00% |
| | | | | Keshun Waterproof Technologies Co., Ltd. Class A | 300 | 207 | 0.00% |
| | | | | Keymed Biosciences, Inc. | 889 | 3,536 | 0.01% |
| | | | | Kidswant Children Products Co., Ltd. Class A | 400 | 620 | 0.00% |
| | | | | Kingboard Holdings Ltd. | 3,204 | 7,705 | 0.03% |
| | | | | Kingboard Laminates Holdings Ltd. | 4,648 | 4,314 | 0.01% |
| | | | | KingClean Electric Co., Ltd. Class A | 100 | 309 | 0.00% |
| | | | | Kingdee International Software Group Co., Ltd. Class A | 13,698 | 15,042 | 0.05% |
| | | | | Kingfa Sci & Tech Co., Ltd. Class A | 1,000 | 1,177 | 0.00% |
| | | | | Kingnet Network Co., Ltd. Class A | 714 | 1,324 | 0.01% |
| | | | | Kingsemi Co., Ltd. Class A | 85 | 968 | 0.00% |
| | | | | Kingsoft Cloud Holdings Ltd. | 8,195 | 6,288 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Kingsoft Corp., Ltd. | 3,800 | 16,461 | 0.05% | Linklogis, Inc. Class B | 4,017 | 884 | 0.00% |
| Konfoong Materials International Co., Ltd. Class A | 100 | 946 | 0.00% | Liuzhou Iron & Steel Co., Ltd. Class A | 700 | 263 | 0.00% |
| Konka Group Co., Ltd. Class A | 600 | 451 | 0.00% | Livzon Pharmaceutical Group, Inc. Class A | 200 | 1,035 | 0.00% |
| KPC Pharmaceuticals, Inc. Class A | 200 | 432 | 0.00% | Livzon Pharmaceutical Group, Inc. Class H | 651 | 2,309 | 0.01% |
| Kuaishou Technology Class B | 13,333 | 70,974 | 0.22% | Lizhong Sitong Light Alloys Group Co., Ltd. Class A | 200 | 444 | 0.00% |
| Kuang-Chi Technologies Co., Ltd. Class A | 678 | 4,414 | 0.01% | Loncin Motor Co., Ltd. Class A | 762 | 945 | 0.00% |
| Kuangda Technology Group Co., Ltd. Class A | 547 | 378 | 0.00% | Longfor Group Holdings Ltd. | 11,322 | 14,575 | 0.05% |
| Kunlun Tech Co., Ltd. Class A | 400 | 2,097 | 0.01% | Longhua Technology Group Luoyang Co., Ltd. Class A | 200 | 199 | 0.00% |
| Kunming Yunnei Power Co., Ltd. Class A | 1,100 | 515 | 0.00% | LONGi Green Energy Technology Co., Ltd. Class A | 2,370 | 5,072 | 0.02% |
| Kunshan Dongwei Technology Co., Ltd. Class A | 68 | 273 | 0.00% | Longshine Technology Group Co., Ltd. Class A | 300 | 499 | 0.00% |
| Kunshan Kinglai Hygienic Materials Co., Ltd. Class A | 100 | 369 | 0.00% | Lonking Holdings Ltd. | 8,589 | 1,670 | 0.01% |
| Kunwu Jiuding Investment Holdings Co., Ltd. Class A | 45 | 85 | 0.00% | Loongson Technology Corp., Ltd. Class A | 142 | 2,559 | 0.01% |
| Lakala Payment Co., Ltd. Class A | 200 | 482 | 0.00% | Lufax Holding Ltd. ADR | 700 | 1,673 | 0.01% |
| Lancy Co., Ltd. Class A | 100 | 223 | 0.00% | Luolai Lifestyle Technology Co., Ltd. Class A | 600 | 637 | 0.00% |
| Lao Feng Xiang Co., Ltd. Class A | 120 | 887 | 0.00% | Luoniushan Co., Ltd. Class A | 200 | 181 | 0.00% |
| Lao Feng Xiang Co., Ltd. Class B | 1,038 | 3,689 | 0.01% | Luoxin Pharmaceuticals Group Stock Co., Ltd. Class A | 300 | 156 | 0.00% |
| Laobaixing Pharmacy Chain JSC Class A | 260 | 580 | 0.00% | Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A | 100 | 260 | 0.00% |
| LB Group Co., Ltd. Class A | 762 | 1,834 | 0.01% | Lushang Freda Pharmaceutical Co., Ltd. Class A | 200 | 206 | 0.00% |
| Leader Harmonious Drive Systems Co., Ltd. Class A | 57 | 839 | 0.00% | Luxi Chemical Group Co., Ltd. Class A | 600 | 955 | 0.00% |
| Lee & Man Paper Manufacturing Ltd. | 6,106 | 1,894 | 0.01% | Luxin Venture Capital Group Co., Ltd. Class A | 302 | 521 | 0.00% |
| Legend Holdings Corp. Class H | 2,173 | 2,227 | 0.01% | Luxshare Precision Industry Co., Ltd. Class A | 2,314 | 12,847 | 0.04% |
| Lens Technology Co., Ltd. Class A | 1,573 | 4,692 | 0.02% | Luyang Energy-Saving Materials Co., Ltd. | 100 | 174 | 0.00% |
| Leo Group Co., Ltd. Class A | 3,100 | 1,305 | 0.01% | Luye Pharma Group Ltd. | 8,157 | 2,279 | 0.01% |
| Lepu Medical Technology Beijing Co., Ltd. Class A | 448 | 692 | 0.00% | LVGEM China Real Estate Investment Co., Ltd. | 4,000 | 216 | 0.00% |
| Leshan Giantstar Farming & Husbandry Corp., Ltd. Class A | 79 | 191 | 0.00% | Maanshan Iron & Steel Co., Ltd. Class A | 2,100 | 884 | 0.00% |
| Levima Advanced Materials Corp. Class A | 200 | 375 | 0.00% | Maanshan Iron & Steel Co., Ltd. Class H | 2,384 | 451 | 0.00% |
| Leyard Optoelectronic Co., Ltd. Class A | 500 | 439 | 0.00% | Mabwell Shanghai Bioscience Co., Ltd. Class A | 305 | 839 | 0.00% |
| Li Auto, Inc. Class A | 5,515 | 66,702 | 0.21% | Maccura Biotechnology Co., Ltd. Class A | 100 | 180 | 0.00% |
| Li Ning Co., Ltd. | 10,350 | 21,931 | 0.07% | Mango Excellent Media Co., Ltd. Class A | 535 | 1,960 | 0.01% |
| LianChuang Electronic Technology Co., Ltd. Class A | 200 | 256 | 0.00% | Maoyan Entertainment | 1,765 | 1,815 | 0.01% |
| Lianhe Chemical Technology Co., Ltd. Class A | 200 | 150 | 0.00% | Marsessenger Kitchenware Co., Ltd. Class A | 100 | 187 | 0.00% |
| Liaoning Chengda Biotechnology Co., Ltd. Class A | 843 | 2,960 | 0.01% | Maxscend Microelectronics Co., Ltd. Class A | 152 | 1,857 | 0.01% |
| Liaoning Port Co., Ltd. Class A | 6,100 | 1,437 | 0.01% | Mayinglong Pharmaceutical Group Co., Ltd. Class A | 100 | 356 | 0.00% |
| Lier Chemical Co., Ltd. Class A | 200 | 225 | 0.00% | MCC Meili Cloud Computing Industry Investment Co., Ltd. Class A | 500 | 780 | 0.00% |
| Lifan Technology Group Co., Ltd. Class A | 1,700 | 1,771 | 0.01% | Medlive Technology Co., Ltd. Class A | 1,000 | 1,277 | 0.01% |
| Lifetech Scientific Corp. | 9,600 | 1,718 | 0.01% | Mehow Innovative Ltd. | 75 | 331 | 0.00% |
| Ligao Foods Co., Ltd. Class A | 100 | 532 | 0.00% | Meihua Holdings Group Co., Ltd. Class A | 751 | 1,026 | 0.00% |
| Lihuayi Weiyuan Chemical Co., Ltd. Class A | 100 | 208 | 0.00% | Meinian Onehealth Healthcare Holdings Co., Ltd. Class A | 1,100 | 688 | 0.00% |
| Lingyi iTech Guangdong Co. Class A | 2,223 | 2,422 | 0.01% | Meitu, Inc. | 12,384 | 4,735 | 0.02% |
| Lingyun Industrial Corp., Ltd. Class A | 600 | 883 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Meituan Class B | 25,876 | 505,331 | 1.56% | Nations Technologies, Inc. Class A | 166 | 539 | 0.00% |
| Mesnac Co., Ltd. Class A | 431 | 485 | 0.00% | NAURA Technology Group Co., Ltd. Class A | 164 | 8,734 | 0.03% |
| M-Grass Ecology And Environment Group Co., Ltd. Class A | 300 | 210 | 0.00% | NavInfo Co., Ltd. Class A | 700 | 919 | 0.00% |
| Microport Cardioflow Medtech Corp. | 5,636 | 493 | 0.00% | NetDragon Websoft Holdings Ltd. | 1,389 | 1,827 | 0.01% |
| Microport Scientific Corp. | 3,996 | 3,287 | 0.01% | NetEase Cloud Music, Inc. | 277 | 4,072 | 0.01% |
| Micro-Tech Nanjing Co., Ltd. Class A | 80 | 737 | 0.00% | NetEase, Inc. | 8,476 | 151,015 | 0.47% |
| Midea Group Co., Ltd. | 1,600 | 15,561 | 0.05% | Neusoft Corp. Class A | 1,600 | 2,347 | 0.01% |
| Midea Real Estate Holding Ltd. | 1,000 | 386 | 0.00% | New China Life Insurance Co., Ltd. Class A | 653 | 4,421 | 0.01% |
| Milkyway Intelligent Supply Chain Service Group Co., Ltd. Class A | 27 | 188 | 0.00% | New China Life Insurance Co., Ltd. Class H | 3,544 | 10,767 | 0.03% |
| Ming Yang Smart Energy Group Ltd. Class A | 736 | 1,264 | 0.01% | New Guomai Digital Culture Co., Ltd. Class A | 400 | 651 | 0.00% |
| Ming Yuan Cloud Group Holdings Ltd. | 5,171 | 1,757 | 0.01% | New Hope Liuhe Co., Ltd. Class A | 1,500 | 1,835 | 0.01% |
| MINISO Group Holding Ltd. | 2,322 | 14,064 | 0.04% | New Horizon Health Ltd. | 2,000 | 3,641 | 0.01% |
| Minmetals Capital Co., Ltd. Class A | 1,400 | 1,230 | 0.01% | New Journey Health Technology Group Co., Ltd. Class A | 573 | 206 | 0.00% |
| Minmetals Development Co., Ltd. Class A | 2,000 | 1,940 | 0.01% | New Oriental Education & Technology Group, Inc. | 7,155 | 45,087 | 0.14% |
| Minmetals New Energy Materials(Hunan) Co., Ltd. Class A | 254 | 184 | 0.00% | Newland Digital Technology Co., Ltd. Class A | 400 | 1,087 | 0.00% |
| Minth Group Ltd. | 3,093 | 6,020 | 0.02% | Nexchip Semiconductor Corp. Class A | 378 | 1,202 | 0.01% |
| MLS Co., Ltd. Class A | 300 | 356 | 0.00% | Nine Dragons Paper Holdings Ltd. | 6,644 | 2,694 | 0.01% |
| Mobvista, Inc. | 3,011 | 3,233 | 0.01% | Ningbo Boway Alloy Material Co., Ltd. Class A | 173 | 478 | 0.00% |
| Montage Technology Co., Ltd. Class A | 362 | 3,348 | 0.01% | Ningbo Deye Technology Co., Ltd. Class A | 200 | 2,310 | 0.01% |
| Montnets Cloud Technology Group Co., Ltd. Class A | 200 | 294 | 0.00% | Ningbo Huaxiang Electronic Co., Ltd. Class A | 200 | 344 | 0.00% |
| Moon Environment Technology Co., Ltd. Class A | 200 | 334 | 0.00% | Ningbo Jifeng Auto Parts Co., Ltd. Class A | 300 | 468 | 0.00% |
| Motic Xiamen Electric Group Co., Ltd. Class A | 300 | 716 | 0.00% | Ningbo Joyson Electronic Corp. Class A | 500 | 1,067 | 0.00% |
| Muyuan Foods Co., Ltd. Class A | 1,776 | 9,299 | 0.03% | Ningbo Orient Wires & Cables Co., Ltd. Class A | 219 | 1,568 | 0.01% |
| Nanfang Zhongjin Environment Co., Ltd. Class A | 536 | 271 | 0.00% | Ningbo Peacebird Fashion Co., Ltd. Class A | 100 | 202 | 0.00% |
| NanJi E-Commerce Co., Ltd. Class A | 300 | 180 | 0.00% | Ningbo Ronbay New Energy Technology Co., Ltd. Class A | 119 | 511 | 0.00% |
| Nanjing Cosmos Chemical Co., Ltd. Class A | 200 | 698 | 0.00% | Ningbo Sanxing Medical Electric Co., Ltd. Class A | 362 | 1,517 | 0.01% |
| Nanjing Gaoke Co., Ltd. Class A | 600 | 635 | 0.00% | Ningbo Shanshan Co., Ltd. Class A | 618 | 627 | 0.00% |
| Nanjing Hanrui Cobalt Co., Ltd. Class A | 100 | 460 | 0.00% | Ningbo Tuopu Group Co., Ltd. Class A | 530 | 3,537 | 0.01% |
| Nanjing Iron & Steel Co., Ltd. Class A | 2,300 | 1,469 | 0.01% | Ningbo Xusheng Group Co., Ltd. Class A | 280 | 502 | 0.00% |
| Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A | 204 | 369 | 0.00% | Ningbo Yongxin Optics Co., Ltd. Class A | 41 | 524 | 0.00% |
| Nanjing Pharmaceutical Co., Ltd. Class A | 700 | 473 | 0.00% | Ningbo Yunsheng Co., Ltd. Class A | 500 | 501 | 0.00% |
| Nanjing Securities Co., Ltd. Class A | 1,013 | 1,195 | 0.00% | Ningbo Zhoushan Port Co., Ltd. Class A | 2,900 | 1,521 | 0.01% |
| Nanjing Tanker Corp. Class A | 1,400 | 597 | 0.00% | Ningxia Building Materials Group Co., Ltd. Class A | 300 | 614 | 0.00% |
| Nanjing Vazyme Biotech Co., Ltd. Class A | 244 | 737 | 0.00% | Ningxia Western Venture Industrial Co., Ltd. Class A | 300 | 212 | 0.00% |
| Nanjing Xinjiekou Department Store Co., Ltd. Class A | 700 | 652 | 0.00% | NIO, Inc. Class A | 7,195 | 32,233 | 0.10% |
| Nantong Jianghai Capacitor Co., Ltd. Class A | 200 | 479 | 0.00% | Nongfu Spring Co., Ltd. Class H | 8,231 | 35,974 | 0.11% |
| Nantong Jiangshan Agrochemical & Chemical LLC Class A | 200 | 394 | 0.00% | Norinco International Cooperation Ltd. Class A | 300 | 400 | 0.00% |
| National Silicon Industry Group Co., Ltd. Class A | 869 | 2,228 | 0.01% | North China Pharmaceutical Co., Ltd. Class A | 900 | 634 | 0.00% |
| | | | | North Huajin Chemical Industries Co., Ltd. Class A | 400 | 261 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Northeast Securities Co., Ltd. Class A | 745 | 806 | 0.00% | Poly Developments & Holdings Group Co., Ltd. Class A | 3,706 | 4,473 | 0.02% |
| NSFOCUS Technologies Group Co., Ltd. Class A | 200 | 196 | 0.00% | Poly Property Group Co., Ltd. | 8,798 | 1,744 | 0.01% |
| Nuode New Materials Co., Ltd. Class A | 500 | 272 | 0.00% | Poly Property Services Co., Ltd. Class H | 624 | 2,442 | 0.01% |
| NYOCOR Co., Ltd. Class A | 1,100 | 809 | 0.00% | Pop Mart International Group Ltd. | 3,197 | 36,897 | 0.11% |
| Ocumension Therapeutics Offcn Education Technology Co., Ltd. Class A | 500 | 232 | 0.00% | Porton Pharma Solutions Ltd. Class A | 300 | 644 | 0.00% |
| OFILM Group Co., Ltd. Class A | 1,100 | 1,795 | 0.01% | Postal Savings Bank of China Co., Ltd. Class A | 7,162 | 5,541 | 0.02% |
| Onowo, Inc. Class H | 1,289 | 3,393 | 0.01% | Postal Savings Bank of China Co., Ltd. Class H | 51,149 | 30,158 | 0.09% |
| Oppein Home Group, Inc. Class A | 100 | 939 | 0.00% | Primarius Technologies Co., Ltd. Class A | 334 | 860 | 0.00% |
| Opple Lighting Co., Ltd. Class A | 100 | 224 | 0.00% | Pylon Technologies Co., Ltd. Class A | 50 | 273 | 0.00% |
| OPT Machine Vision Tech Co., Ltd. Class A | 56 | 577 | 0.00% | Q Technology Group Co., Ltd. | 2,000 | 1,668 | 0.01% |
| ORG Technology Co., Ltd. Class A | 717 | 554 | 0.00% | Qi An Xin Technology Group, Inc. Class A | 254 | 928 | 0.00% |
| Orient Group, Inc. Class A | 1,700 | 484 | 0.00% | Qifu Technology, Inc. ADR | 505 | 19,382 | 0.06% |
| Orient Securities Co., Ltd. Class A | 3,475 | 4,998 | 0.02% | Qilu Bank Co., Ltd. Class A | 1,186 | 903 | 0.00% |
| Orient Securities Co., Ltd. Class H | 4,000 | 2,606 | 0.01% | Qiming Information Technology Co., Ltd. Class A | 200 | 518 | 0.00% |
| Oriental Pearl Group Co., Ltd. Class A | 926 | 979 | 0.00% | Qinchuan Machine Tool & Tool Group Share Co., Ltd. Class A | 526 | 643 | 0.00% |
| Ourpalm Co., Ltd. Class A | 1,200 | 899 | 0.00% | Qingdao Baheal Pharmaceutical Co., Ltd. Class A | 200 | 660 | 0.00% |
| Ovctek China, Inc. Class A | 300 | 774 | 0.00% | Qingdao East Steel Tower Stock Co., Ltd. Class A | 400 | 383 | 0.00% |
| Pacific Securities Co., Ltd. Class A | 2,259 | 1,311 | 0.01% | Qingdao Eastsoft Communication Technology Co., Ltd. Class A | 100 | 264 | 0.00% |
| Pacific Shuanglin Bio-pharmacy Co., Ltd. Class A | 211 | 607 | 0.00% | Qingdao Gaoce Technology Co., Ltd. Class A | 126 | 192 | 0.00% |
| Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A | 3,600 | 1,412 | 0.01% | Qingdao Haier Biomedical Co., Ltd. Class A | 163 | 782 | 0.00% |
| PAX Global Technology Ltd. | 2,782 | 1,923 | 0.01% | Qingdao Port International Co., Ltd. Class A | 600 | 745 | 0.00% |
| PCI Technology Group Co., Ltd. Class A | 801 | 511 | 0.00% | Qingdao Port International Co., Ltd. Class H | 3,000 | 2,472 | 0.01% |
| PDD Holdings, Inc. ADR | 3,322 | 322,201 | 0.99% | Qingdao Rural Commercial Bank Corp. Class A | 1,500 | 621 | 0.00% |
| Pengxin International Mining Co., Ltd. Class A | 895 | 401 | 0.00% | Qingdao Sentury Tire Co., Ltd. Class A | 346 | 1,162 | 0.00% |
| People.cn Co., Ltd. Class A | 400 | 1,201 | 0.01% | Qingdao TGOOD Electric Co., Ltd. Class A | 400 | 1,196 | 0.00% |
| People's Insurance Co. Group of China Ltd. Class A | 3,295 | 3,420 | 0.01% | Qinghai Salt Lake Industry Co., Ltd. Class A | 1,673 | 3,751 | 0.01% |
| People's Insurance Co. Group of China Ltd. Class H | 39,729 | 19,793 | 0.06% | Qinhuangdao Port Co., Ltd. Class A | 1,100 | 502 | 0.00% |
| Perfect World Co., Ltd. Class A | 300 | 422 | 0.00% | QuantumCTek Co., Ltd. Class A | 200 | 8,128 | 0.03% |
| PharmaBlock Sciences Nanjing, Inc. Class A | 100 | 458 | 0.00% | Quectel Wireless Solutions Co., Ltd. Class A | 56 | 522 | 0.00% |
| Pharmaron Beijing Co., Ltd. Class A | 462 | 1,617 | 0.01% | Quzhou Xin'an Development Co., Ltd. Class A | 3,000 | 1,210 | 0.01% |
| Pharmaron Beijing Co., Ltd. Class H | 1,709 | 3,102 | 0.01% | Rainbow Digital Commercial Co., Ltd. Class A | 100 | 80 | 0.00% |
| PhiChem Corp. Class A | 100 | 215 | 0.00% | Range Intelligent Computing Technology Group Co., Ltd. Class A | 200 | 1,416 | 0.01% |
| PICC Property & Casualty Co., Ltd. Class H | 31,394 | 49,549 | 0.15% | Raytron Technology Co., Ltd. Class A | 115 | 736 | 0.00% |
| Piesat Information Technology Co., Ltd. Class A | 200 | 556 | 0.00% | Red Avenue New Materials Group Co., Ltd. Class A | 200 | 953 | 0.00% |
| Ping An Bank Co., Ltd. Class A | 6,343 | 10,109 | 0.03% | Red Star Macalline Group Corp., Ltd. Class A | 886 | 387 | 0.00% |
| Ping An Healthcare & Technology Co., Ltd. | 2,507 | 2,001 | 0.01% | Red Star Macalline Group Corp., Ltd. Class H | 3,600 | 825 | 0.00% |
| Ping An Insurance Group Co. of China Ltd. Class A | 3,688 | 26,449 | 0.08% | | | | |
| Ping An Insurance Group Co. of China Ltd. Class H | 30,390 | 180,158 | 0.56% | | | | |
| Piotech, Inc. Class A | 68 | 1,423 | 0.01% | | | | |
| PNC Process Systems Co., Ltd. Class A | 120 | 410 | 0.00% | | | | |
| Polaris Bay Group Co., Ltd. Class A | 739 | 745 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Remegen Co., Ltd. Class A | 60 | 246 | 0.00% | Shandong Gold Mining Co., Ltd. Class A | 1,129 | 3,480 | 0.01% |
| Remegen Co., Ltd. Class H | 668 | 1,238 | 0.01% | Shandong Gold Mining Co., Ltd. Class H | 3,402 | 5,501 | 0.02% |
| Renhe Pharmacy Co., Ltd. Class A | 300 | 235 | 0.00% | Shandong Head Group Co., Ltd. Class A | 100 | 175 | 0.00% |
| Rianlon Corp. Class A | 54 | 224 | 0.00% | Shandong Himile Mechanical Science & Technology Co., Ltd. Class A | 300 | 2,051 | 0.01% |
| Risen Energy Co., Ltd. Class A | 400 | 653 | 0.00% | Shandong Hi-speed Co., Ltd. Class A | 800 | 1,120 | 0.00% |
| RiseSun Real Estate Development Co., Ltd. Class A | 1,900 | 427 | 0.00% | Shandong Hi-Speed New Energy Group Ltd. | 1,600 | 360 | 0.00% |
| Rising Nonferrous Metals Share Co., Ltd. Class A | 100 | 379 | 0.00% | Shandong Hi-Speed Road & Bridge Group Co., Ltd. Class A | 500 | 405 | 0.00% |
| Rizhao Port Co., Ltd. Class A | 702 | 306 | 0.00% | Shandong Hualu Hengsheng Chemical Co., Ltd. Class A | 620 | 1,825 | 0.01% |
| Rockchip Electronics Co., Ltd. Class A | 51 | 765 | 0.00% | Shandong Humon Smelting Co., Ltd. Class A | 300 | 413 | 0.00% |
| Rongsheng Petrochemical Co., Ltd. Class A | 3,122 | 3,849 | 0.01% | Shandong Iron & Steel Co., Ltd. Class A | 2,339 | 462 | 0.00% |
| Roshow Technology Co., Ltd. Class A | 400 | 417 | 0.00% | Shandong Jincheng Pharmaceutical Group Co., Ltd. Class A | 100 | 163 | 0.00% |
| Sai Micro Electronics, Inc. Class A | 200 | 468 | 0.00% | Shandong Jinjing Science & Technology Co., Ltd. Class A | 300 | 230 | 0.00% |
| SAIC Motor Corp., Ltd. Class A | 2,902 | 8,206 | 0.03% | Shandong Linglong Tyre Co., Ltd. Class A | 200 | 491 | 0.00% |
| Sailun Group Co., Ltd. Class A | 1,000 | 1,952 | 0.01% | Shandong Longda Meishi Co., Ltd. Class A | 500 | 539 | 0.00% |
| Sanan Optoelectronics Co., Ltd. Class A | 1,573 | 2,608 | 0.01% | Shandong Nanshan Aluminum Co., Ltd. Class A | 3,568 | 1,900 | 0.01% |
| Sangfor Technologies, Inc. Class A | 35 | 274 | 0.00% | Shandong Pharmaceutical Glass Co., Ltd. Class A | 200 | 702 | 0.00% |
| Sanquan Food Co., Ltd. Class A | 400 | 654 | 0.00% | Shandong Publishing & Media Co., Ltd. Class A | 200 | 309 | 0.00% |
| Sansure Biotech, Inc. Class A | 284 | 878 | 0.00% | Shandong Sinobioway Biomedicine Co., Ltd. Class A | 115 | 167 | 0.00% |
| Sanwei Holding Group Co., Ltd. Class A | 300 | 519 | 0.00% | Shandong Sun Paper Industry JSC Ltd. Class A | 780 | 1,580 | 0.01% |
| Sany Heavy Equipment International Holdings Co., Ltd. | 3,885 | 2,256 | 0.01% | Shandong Weifang Rainbow Chemical Co., Ltd. Class A | 100 | 664 | 0.00% |
| Sany Heavy Industry Co., Ltd. Class A | 2,614 | 5,868 | 0.02% | Shandong Weigao Group Medical Polymer Co., Ltd. Class H | 11,352 | 6,722 | 0.02% |
| Sany Renewable Energy Co., Ltd. Class A | 205 | 862 | 0.00% | Shandong WIT Dyne Health Co., Ltd. Class A | 100 | 384 | 0.00% |
| Satellite Chemical Co., Ltd. Class A | 1,060 | 2,713 | 0.01% | Shandong Xiantan Co., Ltd. Class A | 200 | 173 | 0.00% |
| SDIC Capital Co., Ltd. Class A | 1,269 | 1,300 | 0.01% | Shandong Xinhua Pharmaceutical Co., Ltd. Class A | 100 | 214 | 0.00% |
| Sealand Securities Co., Ltd. Class A | 1,800 | 1,049 | 0.00% | Shandong Yisheng Livestock & Poultry Breeding Co., Ltd. Class A | 332 | 435 | 0.00% |
| Seazen Group Ltd. | 11,679 | 2,736 | 0.01% | Shanghai Aerospace Automobile Electromechanical Co., Ltd. Class A | 573 | 623 | 0.00% |
| Seazen Holdings Co., Ltd. Class A | 800 | 1,303 | 0.01% | Shanghai Aiko Solar Energy Co., Ltd. Class A | 500 | 751 | 0.00% |
| Semitronix Corp. Class A | 19 | 135 | 0.00% | Shanghai AJ Group Co., Ltd. Class A | 700 | 493 | 0.00% |
| SenseTime Group, Inc. Class B | 111,773 | 21,440 | 0.07% | Shanghai Allist Pharmaceuticals Co., Ltd. Class A | 120 | 979 | 0.00% |
| Senstead Hi-tech Group Class A | 2,200 | 599 | 0.00% | Shanghai Anlogic Infotech Co., Ltd. Class A | 200 | 806 | 0.00% |
| Seres Group Co., Ltd. Class A | 466 | 8,467 | 0.03% | Shanghai AtHub Co., Ltd. Class A | 182 | 562 | 0.00% |
| Servyou Software Group Co., Ltd. Class A | 200 | 831 | 0.00% | Shanghai Awinic Technology Co., Ltd. Class A | 200 | 1,902 | 0.01% |
| SF Holding Co., Ltd. Class A | 1,578 | 8,662 | 0.03% | | | | |
| SG Micro Corp. Class A | 151 | 1,682 | 0.01% | | | | |
| Shaanxi Beiyuan Chemical Industry Group Co., Ltd. Class A | 1,900 | 1,087 | 0.00% | | | | |
| Shaanxi Construction Engineering Group Corp., Ltd. Class A | 1,172 | 715 | 0.00% | | | | |
| Shaanxi International Trust Co., Ltd. Class A | 1,500 | 727 | 0.00% | | | | |
| Shandong Buchang Pharmaceuticals Co., Ltd. Class A | 1,100 | 2,367 | 0.01% | | | | |
| Shandong Dawn Polymer Co., Ltd. Class A | 100 | 161 | 0.00% | | | | |
| Shandong Denghai Seeds Co., Ltd. Class A | 300 | 445 | 0.00% | | | | |
| Shandong Dongyue Silicone Material Co., Ltd. Class A | 200 | 211 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Shanghai Bailian Group Co., Ltd. Class A | 500 | 744 | 0.00% | Shanghai Jahwa United Co., Ltd. Class A | 200 | 461 | 0.00% |
| Shanghai Baolong Automotive Corp. Class A | 100 | 514 | 0.00% | Shanghai Jinjiang International Hotels Co., Ltd. Class A | 248 | 907 | 0.00% |
| Shanghai Baosight Software Co., Ltd. Class A | 353 | 1,407 | 0.01% | Shanghai Jinjiang International Hotels Co., Ltd. Class B | 1,405 | 2,122 | 0.01% |
| Shanghai Baosight Software Co., Ltd. Class B | 3,352 | 5,380 | 0.02% | Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class A | 400 | 605 | 0.00% |
| Shanghai Belling Co., Ltd. Class A | 200 | 1,081 | 0.00% | Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B | 1,200 | 1,001 | 0.00% |
| Shanghai BOCHU Electronic Technology Corp., Ltd. Class A | 71 | 1,879 | 0.01% | Shanghai Junshi Biosciences Co., Ltd. Class A | 190 | 707 | 0.00% |
| Shanghai Chinafortune Co., Ltd. Class A | 300 | 673 | 0.00% | Shanghai Junshi Biosciences Co., Ltd. Class H | 800 | 1,193 | 0.00% |
| Shanghai Chlor-Alkali Chemical Co., Ltd. Class B | 2,500 | 1,515 | 0.01% | Shanghai Kaibao Pharmaceutical Co., Ltd. Class A | 300 | 253 | 0.00% |
| Shanghai Daimay Automotive Interior Co., Ltd. Class A | 741 | 907 | 0.00% | Shanghai Kelai Mechatronics Engineering Co., Ltd. Class A | 200 | 542 | 0.00% |
| Shanghai DZH Ltd. Class A | 668 | 842 | 0.00% | Shanghai Liangxin Electrical Co., Ltd. Class A | 400 | 418 | 0.00% |
| Shanghai Electric Wind Power Group Co., Ltd. Class A | 984 | 1,206 | 0.01% | Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A | 900 | 1,206 | 0.01% |
| Shanghai Environment Group Co., Ltd. Class A | 323 | 359 | 0.00% | Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B | 4,610 | 2,305 | 0.01% |
| Shanghai Flyco Electrical Appliance Co., Ltd. Class A | 100 | 566 | 0.00% | Shanghai M&G Stationery, Inc. Class A | 200 | 824 | 0.00% |
| Shanghai Foreign Service Holding Group Co., Ltd. Class A | 700 | 483 | 0.00% | Shanghai MicroPort Endovascular MedTech Group Co., Ltd. Class A | 25 | 374 | 0.00% |
| Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A | 635 | 2,149 | 0.01% | Shanghai MicroPort MedBot Group Co., Ltd. | 1,500 | 1,836 | 0.01% |
| Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H | 2,904 | 5,279 | 0.02% | Shanghai Milkground Food Tech Co., Ltd. Class A | 133 | 324 | 0.00% |
| Shanghai Fudan Microelectronics Group Co., Ltd. Class A | 146 | 763 | 0.00% | Shanghai Moons' Electric Co., Ltd. Class A | 109 | 802 | 0.00% |
| Shanghai Fudan Microelectronics Group Co., Ltd. Class H | 1,176 | 2,289 | 0.01% | Shanghai Pharmaceuticals Holding Co., Ltd. Class A | 870 | 2,489 | 0.01% |
| Shanghai Fullhan Microelectronics Co., Ltd. Class A | 100 | 797 | 0.00% | Shanghai Pharmaceuticals Holding Co., Ltd. Class H | 4,078 | 6,625 | 0.02% |
| Shanghai Ganglian E-Commerce Holdings Co., Ltd. Class A | 111 | 346 | 0.00% | Shanghai Pret Composites Co., Ltd. Class A | 300 | 389 | 0.00% |
| Shanghai Haixin Group Co. Class B | 3,200 | 909 | 0.00% | Shanghai Pudong Construction Co., Ltd. Class A | 200 | 171 | 0.00% |
| Shanghai Hanbell Precise Machinery Co., Ltd. Class A | 100 | 252 | 0.00% | Shanghai Pudong Development Bank Co., Ltd. Class A | 9,989 | 14,001 | 0.04% |
| Shanghai Haohai Biological Technology Co., Ltd. Class A | 54 | 446 | 0.00% | Shanghai Putailai New Energy Technology Co., Ltd. Class A | 580 | 1,257 | 0.01% |
| Shanghai Haohai Biological Technology Co., Ltd. Class H | 220 | 755 | 0.00% | Shanghai RAAS Blood Products Co., Ltd. Class A | 2,400 | 2,360 | 0.01% |
| Shanghai Haoyuan Chemexpress Co., Ltd. Class A | 60 | 292 | 0.00% | Shanghai Runda Medical Technology Co., Ltd. Class A | 100 | 217 | 0.00% |
| Shanghai Highly Group Co., Ltd. Class A | 400 | 665 | 0.00% | Shanghai Rural Commercial Bank Co., Ltd. Class A | 935 | 1,084 | 0.00% |
| Shanghai Huace Navigation Technology Ltd. Class A | 200 | 1,139 | 0.00% | Shanghai Shibei Hi-Tech Co., Ltd. Class B | 1,900 | 344 | 0.00% |
| Shanghai Huaфон Aluminium Corp. Class A | 400 | 998 | 0.00% | Shanghai Shyndec Pharmaceutical Co., Ltd. Class A | 300 | 488 | 0.00% |
| Shanghai Huayi Group Co., Ltd. Class A | 698 | 666 | 0.00% | Shanghai Sinyang Semiconductor Materials Co., Ltd. Class A | 100 | 509 | 0.00% |
| Shanghai Huayi Group Co., Ltd. Class B | 900 | 486 | 0.00% | Shanghai SMI Holding Co., Ltd. Class A | 400 | 242 | 0.00% |
| Shanghai International Airport Co., Ltd. Class A | 787 | 3,661 | 0.01% | | | | |
| Shanghai International Port Group Co., Ltd. Class A | 3,148 | 2,624 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Shanghai Stonehill Technology Co., Ltd. Class A | 1,700 | 919 | 0.00% | Shenzhen Aisidi Co., Ltd. Class A | 100 | 222 | 0.00% |
| Shanghai Tongji Science & Technology Industrial Co., Ltd. Class A | 100 | 117 | 0.00% | Shenzhen Baoming Technology Co., Ltd. Class A | 100 | 853 | 0.00% |
| Shanghai Tunnel Engineering Co., Ltd. Class A | 1,100 | 1,077 | 0.00% | Shenzhen CECport Technologies Co., Ltd. Class A | 100 | 277 | 0.00% |
| Shanghai United Imaging Healthcare Co., Ltd. Class A | 68 | 1,171 | 0.00% | Shenzhen Center Power Tech Co., Ltd. Class A | 100 | 189 | 0.00% |
| Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A | 100 | 162 | 0.00% | Shenzhen Changhong Technology Co., Ltd. Class A | 100 | 232 | 0.00% |
| Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B | 846 | 654 | 0.00% | Shenzhen Chipscreen Biosciences Co., Ltd. Class A | 375 | 949 | 0.00% |
| Shanghai Wanye Enterprises Co., Ltd. Class A | 200 | 398 | 0.00% | Shenzhen Click Technology Co., Ltd. Class A | 100 | 172 | 0.00% |
| Shanghai Yaoji Technology Co., Ltd. Class A | 100 | 363 | 0.00% | Shenzhen Clou Electronics Co., Ltd. Class A | 600 | 356 | 0.00% |
| Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A | 1,500 | 1,314 | 0.01% | Shenzhen Das Intellitech Co., Ltd. Class A | 400 | 187 | 0.00% |
| Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A | 435 | 1,588 | 0.01% | Shenzhen Deren Electronic Co., Ltd. Class A | 400 | 392 | 0.00% |
| Shanghai Zhenhua Heavy Industries Co., Ltd. Class B | 5,452 | 1,281 | 0.01% | Shenzhen Desay Battery Technology Co. Class A | 130 | 416 | 0.00% |
| Shanghai Zhonggu Logistics Co., Ltd. Class A | 492 | 657 | 0.00% | Shenzhen Dynanonic Co., Ltd. Class A | 58 | 291 | 0.00% |
| Shanghai Zijiang Enterprise Group Co., Ltd. Class A | 561 | 505 | 0.00% | Shenzhen Envicool Technology Co., Ltd. Class A | 260 | 1,431 | 0.01% |
| Shanjin International Gold Co., Ltd. Class A | 861 | 1,803 | 0.01% | Shenzhen Everwin Precision Technology Co., Ltd. Class A | 300 | 664 | 0.00% |
| Shannon Semiconductor Technology Co., Ltd. Class A | 200 | 776 | 0.00% | Shenzhen Expressway Corp., Ltd. Class A | 100 | 184 | 0.00% |
| Shantui Construction Machinery Co., Ltd. Class A | 478 | 632 | 0.00% | Shenzhen Expressway Corp., Ltd. Class H | 3,311 | 3,120 | 0.01% |
| Shanxi Securities Co., Ltd. Class A | 1,288 | 1,102 | 0.00% | Shenzhen Fastprint Circuit Tech Co., Ltd. Class A | 665 | 1,006 | 0.00% |
| Shanxi Taigang Stainless Steel Co., Ltd. Class A | 2,200 | 1,043 | 0.00% | Shenzhen Fine Made Electronics Group Co., Ltd. Class A | 100 | 484 | 0.00% |
| Shanying International Holding Co., Ltd. Class A | 1,700 | 454 | 0.00% | Shenzhen Fortune Trend Technology Co., Ltd. Class A | 61 | 1,421 | 0.01% |
| Sharetronic Data Technology Co., Ltd. Class A | 100 | 1,456 | 0.01% | Shenzhen FRD Science & Technology Co., Ltd. Class A | 100 | 262 | 0.00% |
| Shengda Resources Co., Ltd. Class A | 200 | 327 | 0.00% | Shenzhen Fuanna Bedding & Furnishing Co., Ltd. Class A | 500 | 602 | 0.00% |
| Shenghe Resources Holding Co., Ltd. Class A | 573 | 802 | 0.00% | Shenzhen Gongjin Electronics Co., Ltd. Class A | 200 | 242 | 0.00% |
| Shengyi Technology Co., Ltd. Class A | 778 | 2,549 | 0.01% | Shenzhen Goodix Technology Co., Ltd. Class A | 150 | 1,646 | 0.01% |
| Shenma Industry Co., Ltd. Class A | 1,600 | 1,763 | 0.01% | Shenzhen H&T Intelligent Control Co., Ltd. Class A | 200 | 493 | 0.00% |
| Shennan Circuits Co., Ltd. Class A | 58 | 988 | 0.00% | Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A | 124 | 181 | 0.00% |
| Shenwan Hongyuan Group Co., Ltd. Class A | 7,392 | 5,387 | 0.02% | Shenzhen Heungkong Holding Co., Ltd. Class A | 1,055 | 276 | 0.00% |
| Shenwan Hongyuan Group Co., Ltd. Class H | 8,800 | 2,617 | 0.01% | Shenzhen Hopewind Electric Co., Ltd. Class A | 200 | 544 | 0.00% |
| Shenyang Fortune Precision Equipment Co., Ltd. Class A | 95 | 667 | 0.00% | Shenzhen Huaqiang Industry Co., Ltd. Class A | 264 | 805 | 0.00% |
| Shenyang Jinbei Automotive Co., Ltd. Class A | 900 | 883 | 0.00% | Shenzhen Infogem Technologies Co., Ltd. Class A | 200 | 1,042 | 0.00% |
| Shenyang Machine Tool Co., Ltd. Class A | 900 | 872 | 0.00% | Shenzhen Inovance Technology Co., Ltd. Class A | 825 | 6,583 | 0.02% |
| Shenyang Xingqi Pharmaceutical Co., Ltd. Class A | 40 | 380 | 0.00% | Shenzhen International Holdings Ltd. | 7,126 | 6,651 | 0.02% |
| Shenzhen Agricultural Power Group Co., Ltd. Class A | 600 | 573 | 0.00% | Shenzhen Investment Ltd. | 18,000 | 2,016 | 0.01% |
| Shenzhen Airport Co., Ltd. Class A | 700 | 657 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Shenzhen Invt Electric Co., Ltd. Class A | 1,400 | 1,434 | 0.01% | Shenzhen Topway Video Communication Co., Ltd. Class A | 500 | 547 | 0.00% |
| Shenzhen Kaifa Technology Co., Ltd. Class A | 528 | 1,371 | 0.01% | Shenzhen Transsion Holdings Co., Ltd. Class A | 348 | 4,503 | 0.02% |
| Shenzhen Kangtai Biological Products Co., Ltd. Class A | 288 | 673 | 0.00% | Shenzhen Woer Heat-Shrinkable Material Co., Ltd. Class A | 417 | 1,434 | 0.01% |
| Shenzhen Kedali Industry Co., Ltd. Class A | 100 | 1,331 | 0.01% | Shenzhen Xinyichang Technology Co., Ltd. Class A | 48 | 293 | 0.00% |
| Shenzhen Kingdom Sci-Tech Co., Ltd. Class A | 200 | 470 | 0.00% | Shenzhen Yan Tian Port Holding Co., Ltd. Class A | 900 | 597 | 0.00% |
| Shenzhen Kinwong Electronic Co., Ltd. Class A | 300 | 1,138 | 0.00% | Shenzhen YHLO Biotech Co., Ltd. Class A | 103 | 222 | 0.00% |
| Shenzhen Kstar Science And Technology Co., Ltd. Class A | 200 | 614 | 0.00% | Shenzhen Ysstech Info-tech Co., Ltd. Class A | 200 | 751 | 0.00% |
| Shenzhen Leaguer Co., Ltd. Class A | 300 | 329 | 0.00% | Shenzhen Zhaowei Machinery & Electronic Co., Ltd. Class A | 45 | 453 | 0.00% |
| Shenzhen Longsys Electronics Co., Ltd. Class A | 100 | 1,171 | 0.00% | Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A | 1,214 | 776 | 0.00% |
| Shenzhen Mason Technologies Co., Ltd. Class A | 297 | 491 | 0.00% | Shida Shinghwa Advanced Material Group Co., Ltd. Class A | 100 | 477 | 0.00% |
| Shenzhen Megmeet Electrical Co., Ltd. Class A | 200 | 1,674 | 0.01% | Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A | 500 | 1,372 | 0.01% |
| Shenzhen Microgate Technology Co., Ltd. Class A | 200 | 340 | 0.00% | Shijiazhuang Shangtai Technology Co., Ltd. Class A | 100 | 934 | 0.00% |
| Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A | 372 | 12,921 | 0.04% | Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A | 548 | 1,195 | 0.00% |
| Shenzhen Minglida Precision Technology Co., Ltd. Class A | 200 | 452 | 0.00% | Shinva Medical Instrument Co., Ltd. Class A | 130 | 295 | 0.00% |
| Shenzhen MTC Co., Ltd. Class A | 1,800 | 1,417 | 0.01% | Shoucheng Holdings Ltd. | 12,866 | 1,789 | 0.01% |
| Shenzhen Neptunus Bioengineering Co., Ltd. Class A | 1,200 | 417 | 0.00% | Shuangliang Eco-Energy Systems Co., Ltd. Class A | 500 | 375 | 0.00% |
| Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A | 100 | 965 | 0.00% | Shui On Land Ltd. | 15,139 | 1,306 | 0.01% |
| Shenzhen New Nanshan Holding Group Co., Ltd. Class A | 300 | 97 | 0.00% | Siasun Robot & Automation Co., Ltd. Class A | 600 | 1,467 | 0.01% |
| Shenzhen Noposin Crop Science Co., Ltd. Class A | 244 | 373 | 0.00% | SICC Co., Ltd. Class A | 130 | 907 | 0.00% |
| Shenzhen Overseas Chinese Town Co., Ltd. Class A | 2,059 | 749 | 0.00% | Sichuan Anning Iron & Titanium Co., Ltd. Class A | 100 | 387 | 0.00% |
| Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A | 268 | 1,129 | 0.00% | Sichuan Changhong Electric Co., Ltd. Class A | 1,438 | 1,890 | 0.01% |
| Shenzhen SC New Energy Technology Corp. Class A | 100 | 861 | 0.00% | Sichuan Development Lomon Co., Ltd. Class A | 591 | 1,165 | 0.00% |
| Shenzhen SED Industry Co., Ltd. Class A | 377 | 906 | 0.00% | Sichuan EM Technology Co., Ltd. Class A | 600 | 616 | 0.00% |
| Shenzhen Senior Technology Material Co., Ltd. Class A | 392 | 519 | 0.00% | Sichuan Expressway Co., Ltd. Class A | 300 | 214 | 0.00% |
| Shenzhen Special Economic Zone Real Estate & Properties Group Co., Ltd. Class A | 300 | 615 | 0.00% | Sichuan Expressway Co., Ltd. Class H | 4,341 | 1,973 | 0.01% |
| Shenzhen Sunline Tech Co., Ltd. Class A | 200 | 390 | 0.00% | Sichuan Haite High-tech Co., Ltd. Class A | 200 | 277 | 0.00% |
| Shenzhen Sunlord Electronics Co., Ltd. Class A | 252 | 1,081 | 0.00% | Sichuan Hebang Biotechnology Co., Ltd. Class A | 2,600 | 722 | 0.00% |
| Shenzhen Suntak Circuit Technology Co., Ltd. Class A | 200 | 278 | 0.00% | Sichuan Hexie Shuangma Co., Ltd. Class A | 200 | 394 | 0.00% |
| Shenzhen Sunway Communication Co., Ltd. Class A | 400 | 1,386 | 0.01% | Sichuan Hongda Co., Ltd. Class A | 900 | 934 | 0.00% |
| Shenzhen Tagen Group Co., Ltd. Class A | 400 | 224 | 0.00% | Sichuan Injet Electric Co., Ltd. Class A | 100 | 753 | 0.00% |
| Shenzhen Topband Co., Ltd. Class A | 300 | 556 | 0.00% | Sichuan Jiuyuan Yinhai Software Co., Ltd. Class A | 100 | 235 | 0.00% |
| | | | | Sichuan Jiuzhou Electric Co., Ltd. Class A | 200 | 390 | 0.00% |
| | | | | Sichuan Kelun Pharmaceutical Co., Ltd. Class A | 468 | 1,908 | 0.01% |
| | | | | Sichuan New Energy Power Co., Ltd. Class A | 400 | 582 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Sichuan Road & Bridge Group Co., Ltd. Class A | 2,220 | 2,201 | 0.01% | StarPower Semiconductor Ltd. Class A | 40 | 489 | 0.00% |
| Sichuan Teway Food Group Co., Ltd. Class A | 232 | 422 | 0.00% | State Grid Information & Communication Co., Ltd. Class A | 374 | 963 | 0.00% |
| Sichuan Yahua Industrial Group Co., Ltd. Class A | 300 | 478 | 0.00% | State Grid Yingda Co., Ltd. Class A | 3,200 | 2,402 | 0.01% |
| Sieyuan Electric Co., Ltd. Class A | 243 | 2,406 | 0.01% | STO Express Co., Ltd. Class A | 500 | 690 | 0.00% |
| Sihuan Pharmaceutical Holdings Group Ltd. | 20,000 | 1,699 | 0.01% | Sumavision Technologies Co., Ltd. Class A | 300 | 221 | 0.00% |
| Simcere Pharmaceutical Group Ltd. | 3,214 | 2,938 | 0.01% | Sun Art Retail Group Ltd. | 8,725 | 2,786 | 0.01% |
| Sineng Electric Co., Ltd. Class A | 142 | 849 | 0.00% | Sunac China Holdings Ltd. | 28,285 | 8,448 | 0.03% |
| Sino Biopharmaceutical Ltd. | 45,566 | 18,771 | 0.06% | Sunac Services Holdings Ltd. | 6,501 | 1,389 | 0.01% |
| Sino Wealth Electronic Ltd. Class A | 100 | 333 | 0.00% | Sunflower Pharmaceutical Group Co., Ltd. Class A | 92 | 257 | 0.00% |
| Sinocare, Inc. Class A | 200 | 703 | 0.00% | Sungrow Power Supply Co., Ltd. Class A | 640 | 6,436 | 0.02% |
| Sinocelltech Group Ltd. Class A | 103 | 508 | 0.00% | Suning Universal Co., Ltd. Class A | 1,300 | 418 | 0.00% |
| Sinochem International Corp. Class A | 1,400 | 767 | 0.00% | Sunny Optical Technology Group Co., Ltd. | 3,058 | 27,104 | 0.08% |
| Sinofert Holdings Ltd. | 12,000 | 1,885 | 0.01% | Sunresin New Materials Co., Ltd. Class A | 163 | 1,063 | 0.00% |
| Sinofibers Technology Co., Ltd. Class A | 100 | 385 | 0.00% | Sunstone Development Co., Ltd. Class A | 188 | 346 | 0.00% |
| Sinolink Securities Co., Ltd. Class A | 1,220 | 1,451 | 0.01% | Sunward Intelligent Equipment Co., Ltd. Class A | 200 | 204 | 0.00% |
| Sinoma International Engineering Co. Class A | 857 | 1,107 | 0.00% | Suofeiya Home Collection Co., Ltd. Class A | 300 | 702 | 0.00% |
| Sinoma Science & Technology Co., Ltd. Class A | 600 | 1,069 | 0.00% | SUPCON Technology Co., Ltd. Class A | 220 | 1,488 | 0.01% |
| Sinomach Automobile Co., Ltd. Class A | 400 | 339 | 0.00% | Suzhou Anjie Technology Co., Ltd. Class A | 200 | 434 | 0.00% |
| Sinomine Resource Group Co., Ltd. Class A | 240 | 1,161 | 0.00% | Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A | 532 | 2,116 | 0.01% |
| Sino-Ocean Group Holding Ltd. | 13,000 | 413 | 0.00% | Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A | 600 | 292 | 0.00% |
| Sinopharm Group Co., Ltd. Class H | 5,828 | 15,981 | 0.05% | Suzhou Maxwell Technologies Co., Ltd. Class A | 60 | 859 | 0.00% |
| Sino-Platinum Metals Co., Ltd. Class A | 130 | 243 | 0.00% | Suzhou Nanomicro Technology Co., Ltd. Class A | 200 | 479 | 0.00% |
| Sinosoft Co., Ltd. Class A | 140 | 414 | 0.00% | Suzhou Novosense Microelectronics Co., Ltd. Class A | 47 | 834 | 0.00% |
| Sinosteel Engineering & Technology Co., Ltd. Class A | 100 | 87 | 0.00% | Suzhou Recodeal Interconnect System Co., Ltd. Class A | 7 | 48 | 0.00% |
| Sinotrans Ltd. Class A | 971 | 708 | 0.00% | Suzhou Secote Precision Electronic Co., Ltd. Class A | 37 | 349 | 0.00% |
| Sinotrans Ltd. Class H | 8,887 | 4,199 | 0.01% | Suzhou TFC Optical Communication Co., Ltd. Class A | 180 | 2,240 | 0.01% |
| Sinotruk Hong Kong Ltd. | 3,404 | 9,991 | 0.03% | Suzhou Zelgen Biopharmaceutical Co., Ltd. Class A | 85 | 721 | 0.00% |
| Sinotruk Jinan Truck Co., Ltd. Class A | 500 | 1,156 | 0.00% | Tajji Computer Corp., Ltd. Class A | 200 | 645 | 0.00% |
| Skshu Paint Co., Ltd. Class A | 141 | 818 | 0.00% | TAL Education Group ADR | 1,927 | 19,309 | 0.06% |
| Skyworth Digital Co., Ltd. Class A | 200 | 434 | 0.00% | Talkweb Information System Co., Ltd. Class A | 324 | 808 | 0.00% |
| Skyworth Group Ltd. | 4,485 | 1,830 | 0.01% | Tangrenshen Group Co., Ltd. Class A | 300 | 208 | 0.00% |
| SOHO China Ltd. | 11,500 | 1,022 | 0.00% | Tangshan Jidong Cement Co., Ltd. Class A | 800 | 570 | 0.00% |
| Sohu.com Ltd. ADR | 112 | 1,476 | 0.01% | TangShan Port Group Co., Ltd. Class A | 1,867 | 1,198 | 0.00% |
| Solareast Holdings Co., Ltd. Class A | 300 | 479 | 0.00% | Tangshan Sanyou Chemical Industries Co., Ltd. Class A | 500 | 368 | 0.00% |
| Songcheng Performance Development Co., Ltd. Class A | 1,100 | 1,392 | 0.01% | Tangshan Sunfar Silicon Industry Co., Ltd. Class A | 200 | 294 | 0.00% |
| Sonoscape Medical Corp. Class A | 200 | 801 | 0.00% | | | | |
| SooChow Securities Co., Ltd. Class A | 1,585 | 1,684 | 0.01% | | | | |
| Southern Publishing & Media Co., Ltd. Class A | 105 | 216 | 0.00% | | | | |
| Southwest Securities Co., Ltd. Class A | 2,600 | 1,654 | 0.01% | | | | |
| Spring Airlines Co., Ltd. Class A | 307 | 2,412 | 0.01% | | | | |
| SSY Group Ltd. | 6,175 | 2,838 | 0.01% | | | | |
| Stanley Agricultural Group Co., Ltd. Class A | 322 | 324 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Tasly Pharmaceutical Group Co., Ltd. Class A | 410 | 808 | 0.00% | Tonghua Golden-Horse Pharmaceutical Industry Co., Ltd. Class A | 400 | 855 | 0.00% |
| Tayho Advanced Materials Group Co., Ltd. Class A | 200 | 256 | 0.00% | Tongkun Group Co., Ltd. Class A | 747 | 1,201 | 0.00% |
| TCL Electronics Holdings Ltd. Class A | 2,914 | 2,382 | 0.01% | Tongling Jingda Special Magnet Wire Co., Ltd. Class A | 400 | 397 | 0.00% |
| TCL Technology Group Corp. Class A | 5,894 | 4,038 | 0.01% | Tongling Nonferrous Metals Group Co., Ltd. Class A | 4,500 | 1,980 | 0.01% |
| TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A | 1,180 | 1,426 | 0.01% | Tongwei Co., Ltd. Class A | 1,397 | 4,207 | 0.01% |
| TDG Holdings Co., Ltd. Class A | 900 | 870 | 0.00% | Topchoice Medical Corp. Class A | 140 | 847 | 0.00% |
| Telling Telecommunication Holding Co., Ltd. Class A | 200 | 359 | 0.00% | Topsec Technologies Group, Inc. Class A | 300 | 264 | 0.00% |
| Thunder Software Technology Co., Ltd. Class A | 126 | 1,022 | 0.00% | Topsports International Holdings Ltd. | 12,301 | 4,719 | 0.02% |
| Tianfeng Securities Co., Ltd. Class A | 2,730 | 1,666 | 0.01% | TPV Technology Co., Ltd. Class A | 1,797 | 680 | 0.00% |
| Tiangong International Co., Ltd. | 6,000 | 1,452 | 0.01% | Transfar Zhilian Co., Ltd. Class A | 200 | 123 | 0.00% |
| Tianjin Capital Environmental Protection Group Co., Ltd. Class A | 700 | 569 | 0.00% | TravelSky Technology Ltd. Class H | 4,104 | 5,495 | 0.02% |
| Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A | 600 | 310 | 0.00% | Triangle Tyre Co., Ltd. Class A | 400 | 821 | 0.00% |
| Tianjin Pharmaceutical Da Re Tang Group Corp., Ltd. Class A | 200 | 839 | 0.00% | Trina Solar Co., Ltd. Class A | 687 | 1,806 | 0.01% |
| Tianjin Port Co., Ltd. Class A | 905 | 600 | 0.00% | Trip.com Group Ltd. | 2,942 | 204,517 | 0.63% |
| Tianli International Holdings Ltd. | 5,014 | 2,459 | 0.01% | Triumph New Energy Co., Ltd. Class A | 100 | 129 | 0.00% |
| Tianma Microelectronics Co., Ltd. Class A | 700 | 861 | 0.00% | Triumph Science & Technology Co., Ltd. Class A | 200 | 311 | 0.00% |
| Tianneng Battery Group Co., Ltd. Class A | 200 | 742 | 0.00% | TRS Information Technology Corp., Ltd. Class A | 400 | 1,141 | 0.00% |
| Tianneng Power International Ltd. | 2,858 | 3,032 | 0.01% | Truking Technology Ltd. Class A | 100 | 93 | 0.00% |
| Tianqi Lithium Corp. Class A | 500 | 2,247 | 0.01% | Tsinghua Tongfang Co., Ltd. Class A | 929 | 900 | 0.00% |
| Tianqi Lithium Corp. Class H | 412 | 1,276 | 0.01% | Tuhu Car, Inc. Class A | 2,399 | 5,559 | 0.02% |
| Tianshan Aluminum Group Co., Ltd. Class A | 500 | 536 | 0.00% | Tungshu Optoelectronic Technology Co., Ltd. | 4,600 | 233 | 0.00% |
| TianShan Material Co., Ltd. Class A | 1,300 | 1,002 | 0.00% | Unigroup Guoxin Microelectronics Co., Ltd. Class A | 275 | 2,411 | 0.01% |
| Tianshui Huatian Technology Co., Ltd. Class A | 1,027 | 1,624 | 0.01% | Unilumin Group Co., Ltd. Class A | 200 | 187 | 0.00% |
| Tibet Mineral Development Co., Ltd. Class A | 200 | 586 | 0.00% | Uni-President China Holdings Ltd. | 5,022 | 5,049 | 0.02% |
| Tibet Rhodiola Pharmaceutical Holding Co. Class A | 130 | 654 | 0.00% | Unisplendour Corp., Ltd. Class A | 500 | 1,895 | 0.01% |
| Tibet Tianlu Co., Ltd. Class A | 800 | 704 | 0.00% | United Nova Technology Co., Ltd. Class A | 1,534 | 1,072 | 0.00% |
| Tibet Urban Development & Investment Co., Ltd. Class A | 300 | 441 | 0.00% | Universal Scientific Industrial Shanghai Co., Ltd. Class A | 316 | 710 | 0.00% |
| Tingyi Cayman Islands Holding Corp. | 8,161 | 10,632 | 0.03% | UTour Group Co., Ltd. Class A | 200 | 201 | 0.00% |
| Titan Wind Energy Suzhou Co., Ltd. Class A | 800 | 862 | 0.00% | Valiant Co., Ltd. Class A | 1,000 | 1,635 | 0.01% |
| Tofflon Science & Technology Group Co., Ltd. Class A | 200 | 362 | 0.00% | Vanchip Tianjin Technology Co., Ltd. Class A | 189 | 861 | 0.00% |
| Toly Bread Co., Ltd. Class A | 120 | 108 | 0.00% | Vantone Neo Development Group Co., Ltd. Class A | 642 | 651 | 0.00% |
| Tong Ren Tang Technologies Co., Ltd. Class H | 3,000 | 2,004 | 0.01% | Vatti Corp., Ltd. Class A | 405 | 405 | 0.00% |
| Tongcheng Travel Holdings Ltd. | 5,567 | 13,043 | 0.04% | Vcanbio Cell & Gene Engineering Corp., Ltd. Class A | 200 | 526 | 0.00% |
| Tongding Interconnection Information Co., Ltd. Class A | 400 | 280 | 0.00% | Venus MedTech Hangzhou, Inc. Class H | 1,000 | 723 | 0.00% |
| TongFu Microelectronics Co., Ltd. Class A | 600 | 2,415 | 0.01% | Venustech Group, Inc. Class A | 300 | 646 | 0.00% |
| Tonghua Dongbao Pharmaceutical Co., Ltd. Class A | 590 | 648 | 0.00% | Verisilicon Microelectronics Shanghai Co., Ltd. Class A | 167 | 1,193 | 0.00% |
| | | | | Victory Giant Technology Huizhou Co., Ltd. Class A | 277 | 1,588 | 0.01% |
| | | | | Vipshop Holdings Ltd. ADR | 1,588 | 21,390 | 0.07% |
| | | | | Visionox Technology, Inc. Class A | 300 | 420 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Visual China Group Co., Ltd. Class A | 100 | 284 | 0.00% | Wuhan Fingu Electronic Technology Co., Ltd. Class A | 100 | 153 | 0.00% |
| Vnet Group, Inc. ADR | 612 | 2,901 | 0.01% | Wuhan Jingce Electronic Group Co., Ltd. Class A | 100 | 876 | 0.00% |
| Walvax Biotechnology Co., Ltd. Class A | 549 | 903 | 0.00% | Wuhan Keqian Biology Co., Ltd. Class A | 94 | 183 | 0.00% |
| Wanda Film Holding Co., Ltd. Class A | 627 | 1,037 | 0.00% | Wuhan P&S Information Technology Co., Ltd. Class A | 600 | 763 | 0.00% |
| Wangfujing Group Co., Ltd. Class A | 317 | 665 | 0.00% | Wuhan Raycus Fiber Laser Technologies Co., Ltd. Class A | 300 | 783 | 0.00% |
| Wangsu Science & Technology Co., Ltd. Class A | 1,000 | 1,440 | 0.01% | Wuhu Token Science Co., Ltd. Class A | 936 | 834 | 0.00% |
| Wanhua Chemical Group Co., Ltd. Class A | 1,161 | 11,283 | 0.04% | WUS Printed Circuit Kunshan Co., Ltd. Class A | 596 | 3,219 | 0.01% |
| Want Want China Holdings Ltd. | 19,653 | 11,537 | 0.04% | Wushang Group Co., Ltd. Class A | 200 | 285 | 0.00% |
| Wanxiang Qianchao Co., Ltd. Class A | 1,162 | 973 | 0.00% | WuXi AppTec Co., Ltd. Class A | 795 | 5,960 | 0.02% |
| Wasion Holdings Ltd. | 2,000 | 1,836 | 0.01% | WuXi AppTec Co., Ltd. Class H | 1,541 | 11,208 | 0.04% |
| Wasu Media Holding Co., Ltd. Class A | 400 | 392 | 0.00% | Wuxi Autowell Technology Co., Ltd. Class A | 80 | 472 | 0.00% |
| Weaver Network Technology Co., Ltd. Class A | 100 | 667 | 0.00% | Wuxi Biologics Cayman, Inc. | 16,788 | 37,950 | 0.12% |
| Weichai Power Co., Ltd. Class A | 2,167 | 4,044 | 0.01% | Wuxi Boton Technology Co., Ltd. Class A | 100 | 250 | 0.00% |
| Weichai Power Co., Ltd. Class H | 9,415 | 14,399 | 0.05% | Wuxi NCE Power Co., Ltd. Class A | 140 | 647 | 0.00% |
| Weifu High-Technology Group Co., Ltd. Class A | 400 | 1,029 | 0.00% | Wuxi Paike New Materials Technology Co., Ltd. Class A | 26 | 190 | 0.00% |
| Weifu High-Technology Group Co., Ltd. Class B | 700 | 1,148 | 0.00% | Wuxi Rural Commercial Bank Co., Ltd. Class A | 1,100 | 886 | 0.00% |
| Weihai Guangwei Composites Co., Ltd. Class A | 240 | 1,133 | 0.00% | Wuxi Taiji Industry Ltd. Co. Class A | 848 | 799 | 0.00% |
| Weimob, Inc. | 12,000 | 5,052 | 0.02% | XCMG Construction Machinery Co., Ltd. Class A | 3,656 | 3,949 | 0.01% |
| Wellhope Foods Co., Ltd. Class A | 900 | 1,057 | 0.00% | XD, Inc. | 1,353 | 4,381 | 0.01% |
| Wencan Group Co., Ltd. Class A | 100 | 322 | 0.00% | XGD, Inc. Class A | 148 | 437 | 0.00% |
| Wens Foodstuff Group Co., Ltd. Class A | 2,057 | 4,626 | 0.02% | Xiamen Amoytop Biotech Co., Ltd. Class A | 150 | 1,499 | 0.01% |
| West China Cement Ltd. | 8,000 | 1,627 | 0.01% | Xiamen Bank Co., Ltd. Class A | 1,000 | 768 | 0.00% |
| Western Mining Co., Ltd. Class A | 758 | 1,659 | 0.01% | Xiamen C & D, Inc. Class A | 841 | 1,205 | 0.01% |
| Western Region Gold Co., Ltd. Class A | 400 | 624 | 0.00% | Xiamen Faratronic Co., Ltd. Class A | 62 | 1,004 | 0.00% |
| Western Securities Co., Ltd. Class A | 1,274 | 1,414 | 0.01% | Xiamen Intretech, Inc. Class A | 100 | 213 | 0.00% |
| Western Superconducting Technologies Co., Ltd. Class A | 239 | 1,394 | 0.01% | Xiamen ITG Group Corp., Ltd. Class A | 464 | 420 | 0.00% |
| Will Semiconductor Co., Ltd. Shanghai Class A | 381 | 5,419 | 0.02% | Xiamen King Long Motor Group Co., Ltd. Class A | 171 | 327 | 0.00% |
| Willfar Information Technology Co., Ltd. Class A | 200 | 986 | 0.00% | Xiamen Kingdomway Group Co. Class A | 100 | 206 | 0.00% |
| Winall Hi-Tech Seed Co., Ltd. Class A | 140 | 225 | 0.00% | Xiamen Tungsten Co., Ltd. Class A | 455 | 1,194 | 0.00% |
| Windey Energy Technology Group Co., Ltd. Class A | 130 | 234 | 0.00% | Xiamen Xiangyu Co., Ltd. Class A | 500 | 442 | 0.00% |
| Wingtech Technology Co., Ltd. Class A | 390 | 2,060 | 0.01% | Xi'an Bright Laser Technologies Co., Ltd. Class A | 80 | 430 | 0.00% |
| Winner Medical Co., Ltd. Class A | 202 | 1,158 | 0.00% | Xian International Medical Investment Co., Ltd. Class A | 517 | 372 | 0.00% |
| Winning Health Technology Group Co., Ltd. Class A | 600 | 585 | 0.00% | Xi'An Shaangu Power Co., Ltd. Class A | 495 | 587 | 0.00% |
| Wonders Information Co., Ltd. Class A | 300 | 324 | 0.00% | Xiangcai Co., Ltd. Class A | 800 | 785 | 0.00% |
| Wondershare Technology Group Co., Ltd. Class A | 66 | 568 | 0.00% | Xiangtan Electric Manufacturing Co., Ltd. Class A | 368 | 566 | 0.00% |
| World Union Group, Inc. Class A | 400 | 141 | 0.00% | Xiaomi Corp. Class B | 76,229 | 338,558 | 1.04% |
| Wuchan Zhongda Group Co., Ltd. Class A | 1,700 | 1,172 | 0.00% | Xilinmen Furniture Co., Ltd. Class A | 100 | 228 | 0.00% |
| Wuhan DR Laser Technology Corp., Ltd. Class A | 60 | 520 | 0.00% | Xinfengming Group Co., Ltd. Class A | 200 | 303 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Xinhua Winshare Publishing & Media Co., Ltd. Class A | 300 | 648 | 0.00% | Yifeng Pharmacy Chain Co., Ltd. Class A | 456 | 1,499 | 0.01% |
| Xinhua Winshare Publishing & Media Co., Ltd. Class H | 1,407 | 2,137 | 0.01% | Yihai International Holding Ltd. | 2,068 | 4,015 | 0.01% |
| Xinhuanet Co., Ltd. Class A | 100 | 304 | 0.00% | Yihai Kerry Arawana Holdings Co., Ltd. Class A | 572 | 2,541 | 0.01% |
| Xinjiang Communications Construction Group Co., Ltd. Class A | 100 | 152 | 0.00% | Yili Chuanning Biotechnology Co., Ltd. Class A | 800 | 1,292 | 0.01% |
| Xinjiang Joinworld Co., Ltd. Class A | 300 | 290 | 0.00% | Yixintang Pharmaceutical Group Co., Ltd. Class A | 200 | 355 | 0.00% |
| Xinjiang Xuefeng Sci-Tech Group Co., Ltd. Class A | 288 | 341 | 0.00% | Yonfer Agricultural Technology Co., Ltd. Class A | 300 | 533 | 0.00% |
| Xinte Energy Co., Ltd. Class H | 1,533 | 1,478 | 0.01% | Yonghui Superstores Co., Ltd. Class A | 3,300 | 2,850 | 0.01% |
| Xinxiang Richful Lube Additive Co., Ltd. Class A | 100 | 648 | 0.00% | YongXing Special Materials Technology Co., Ltd. Class A | 118 | 606 | 0.00% |
| Xinxing Ductile Iron Pipes Co., Ltd. Class A | 1,500 | 785 | 0.00% | Yonyou Network Technology Co., Ltd. Class A | 1,300 | 1,900 | 0.01% |
| Xinyi Energy Holdings Ltd. | 7,412 | 754 | 0.00% | Yotrio Group Co., Ltd. Class A | 500 | 221 | 0.00% |
| Xinyi Solar Holdings Ltd. | 20,757 | 8,390 | 0.03% | Youdao, Inc. ADR | 147 | 1,088 | 0.00% |
| Xinyu Iron & Steel Co., Ltd. Class A | 500 | 227 | 0.00% | Youngor Fashion Co., Ltd. Class A | 2,229 | 2,702 | 0.01% |
| Xinzhi Group Co., Ltd. Class A | 100 | 192 | 0.00% | Youngy Co., Ltd. Class A | 100 | 435 | 0.00% |
| Xizang Zhufeng Resources Co., Ltd. Class A | 100 | 145 | 0.00% | Youzu Interactive Co., Ltd. Class A | 100 | 127 | 0.00% |
| XPeng, Inc. Class A | 6,201 | 37,240 | 0.12% | YTO Express Group Co., Ltd. Class A | 896 | 1,732 | 0.01% |
| XTC New Energy Materials Xiamen Co., Ltd. Class A | 105 | 653 | 0.00% | Yuan Longping High-tech Agriculture Co., Ltd. Class A | 600 | 913 | 0.00% |
| Xtep International Holdings Ltd. | 6,064 | 4,403 | 0.01% | Yuexiu Property Co., Ltd. | 7,136 | 4,676 | 0.02% |
| Xuji Electric Co., Ltd. Class A | 400 | 1,500 | 0.01% | Yuexiu REIT | 11,942 | 1,476 | 0.01% |
| Yadea Group Holdings Ltd. | 5,066 | 8,439 | 0.03% | Yuexiu Transport Infrastructure Ltd. | 2,776 | 1,376 | 0.01% |
| YaGuang Technology Group Co., Ltd. Class A | 200 | 158 | 0.00% | Yueyang Forest & Paper Co., Ltd. Class A | 475 | 329 | 0.00% |
| Yangling Metron New Material, Inc. Class A | 100 | 272 | 0.00% | Yum China Holdings, Inc. | 1,716 | 82,664 | 0.26% |
| Yango Group Co., Ltd. | 900 | — | 0.00% | YUNDA Holding Group Co., Ltd. Class A | 300 | 307 | 0.00% |
| Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A | 500 | 2,036 | 0.01% | Yunnan Aluminium Co., Ltd. Class A | 1,092 | 2,012 | 0.01% |
| Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H | 546 | 859 | 0.00% | Yunnan Baiyao Group Co., Ltd. Class A | 504 | 4,116 | 0.01% |
| Yangzhou Yangjie Electronic Technology Co., Ltd. Class A | 200 | 1,186 | 0.00% | Yunnan Botanee Bio-Technology Group Co., Ltd. Class A | 100 | 581 | 0.00% |
| Yangzijiang Financial Holding Ltd. | 9,919 | 3,017 | 0.01% | Yunnan Chihong Z, Inc.&Germanium Co., Ltd. Class A | 2,100 | 1,593 | 0.01% |
| Yangzijiang Shipbuilding Holdings Ltd. | 11,841 | 25,953 | 0.08% | Yunnan Copper Co., Ltd. Class A | 659 | 1,094 | 0.00% |
| Yankershop Food Co., Ltd. Class A | 56 | 477 | 0.00% | Yunnan Energy Investment Co., Ltd. Class A | 300 | 466 | 0.00% |
| Yanlord Land Group Ltd. | 3,400 | 1,645 | 0.01% | Yunnan Energy New Material Co., Ltd. Class A | 300 | 1,307 | 0.01% |
| Yantai Dongcheng Pharmaceutical Co., Ltd. Class A | 200 | 333 | 0.00% | Yunnan Lincang Xinyuan Germanium Industrial Co., Ltd. Class A | 100 | 257 | 0.00% |
| Yantai Eddie Precision Machinery Co., Ltd. Class A | 200 | 460 | 0.00% | Yunnan Tin Co., Ltd. Class A | 520 | 994 | 0.00% |
| YanTai Shuangta Food Co., Ltd. Class A | 300 | 221 | 0.00% | Yunnan Yuntianhua Co., Ltd. Class A | 581 | 1,765 | 0.01% |
| Yantai Zhenghai Magnetic Material Co., Ltd. Class A | 200 | 335 | 0.00% | Yusys Technologies Co., Ltd. Class A | 200 | 532 | 0.00% |
| Yeahka Ltd. | 752 | 1,191 | 0.00% | Yutong Bus Co., Ltd. Class A | 699 | 2,512 | 0.01% |
| Yealink Network Technology Corp., Ltd. Class A | 380 | 1,998 | 0.01% | Zai Lab Ltd. | 4,569 | 12,293 | 0.04% |
| Yechiu Metal Recycling China Ltd. Class A | 473 | 158 | 0.00% | Zangge Mining Co., Ltd. Class A | 346 | 1,307 | 0.01% |
| YGSOFT, Inc. Class A | 360 | 282 | 0.00% | ZEEKR Intelligent Technology Holding Ltd. ADR | 98 | 2,781 | 0.01% |
| Yibin Tianyuan Group Co., Ltd. Class A | 200 | 124 | 0.00% | Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A | 182 | 5,318 | 0.02% |
| YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H | 1,754 | 2,159 | 0.01% | | | | |
| Yidu Tech, Inc. | 2,774 | 1,711 | 0.01% | | | | |
| Yifan Pharmaceutical Co., Ltd. Class A | 300 | 438 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Zhaojin Mining Industry Co., Ltd. Class H | 7,025 | 9,912 | 0.03% | Zhejiang Jinggong Integration Technology Co., Ltd. Class A | 166 | 373 | 0.00% |
| Zhejiang Ackome New Energy Technology | 900 | — | 0.00% | Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A | 419 | 1,821 | 0.01% |
| Zhejiang Ausun Pharmaceutical Co., Ltd. Class A | 196 | 267 | 0.00% | Zhejiang Jingu Co., Ltd. Class A | 200 | 284 | 0.00% |
| Zhejiang Cfmoto Power Co., Ltd. Class A | 49 | 1,048 | 0.00% | Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A | 200 | 349 | 0.00% |
| Zhejiang Chengchang Technology Co., Ltd. Class A | 78 | 405 | 0.00% | Zhejiang Jinke Tom Culture Industry Co., Ltd. Class A | 1,400 | 1,095 | 0.00% |
| Zhejiang China Commodities City Group Co., Ltd. Class A | 1,714 | 3,131 | 0.01% | Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A | 200 | 373 | 0.00% |
| Zhejiang Chint Electrics Co., Ltd. Class A | 400 | 1,275 | 0.01% | Zhejiang Juhua Co., Ltd. Class A | 857 | 2,816 | 0.01% |
| Zhejiang Communications Technology Co., Ltd. Class A | 560 | 311 | 0.00% | Zhejiang Leapmotor Technology Co., Ltd. | 3,167 | 13,271 | 0.04% |
| Zhejiang Conba Pharmaceutical Co., Ltd. Class A | 800 | 508 | 0.00% | Zhejiang Longsheng Group Co., Ltd. Class A | 1,200 | 1,682 | 0.01% |
| Zhejiang Construction Investment Group Co., Ltd. Class A | 600 | 718 | 0.00% | Zhejiang Medicine Co., Ltd. Class A | 200 | 432 | 0.00% |
| Zhejiang Crystal-Optech Co., Ltd. Class A | 500 | 1,513 | 0.01% | Zhejiang Meida Industrial Co., Ltd. Class A | 100 | 100 | 0.00% |
| Zhejiang Dahua Technology Co., Ltd. Class A | 938 | 2,044 | 0.01% | Zhejiang Narada Power Source Co., Ltd. Class A | 200 | 440 | 0.00% |
| Zhejiang Daily Digital Culture Group Co., Ltd. Class A | 300 | 427 | 0.00% | Zhejiang NHU Co., Ltd. Class A | 967 | 2,894 | 0.01% |
| Zhejiang Dingli Machinery Co., Ltd. Class A | 111 | 976 | 0.00% | Zhejiang Orient Financial Holdings Group Co., Ltd. Class A | 1,100 | 698 | 0.00% |
| Zhejiang Dun'An Artificial Environment Co., Ltd. Class A | 300 | 442 | 0.00% | Zhejiang Orient Gene Biotech Co., Ltd. Class A | 98 | 392 | 0.00% |
| Zhejiang Expressway Co., Ltd. Class H | 9,088 | 6,540 | 0.02% | Zhejiang Provincial New Energy Investment Group Co., Ltd. Class A | 2,000 | 2,016 | 0.01% |
| Zhejiang Garden Biopharmaceutical Co., Ltd. Class A | 100 | 200 | 0.00% | Zhejiang Qianjiang Motorcycle Co., Ltd. Class A | 100 | 245 | 0.00% |
| Zhejiang Haikong Nanke Huatie Digital Intelligence & Technology Co., Ltd. Class A | 748 | 589 | 0.00% | Zhejiang Runtu Co., Ltd. Class A | 600 | 548 | 0.00% |
| Zhejiang Hailiang Co., Ltd. Class A | 1,100 | 1,611 | 0.01% | Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A | 712 | 2,280 | 0.01% |
| Zhejiang Hailide New Material Co., Ltd. Class A | 300 | 175 | 0.00% | Zhejiang Sanmei Chemical Industry Co., Ltd. Class A | 220 | 1,150 | 0.00% |
| Zhejiang HangKe Technology, Inc. Co. Class A | 280 | 681 | 0.00% | Zhejiang Semir Garment Co., Ltd. Class A | 200 | 191 | 0.00% |
| Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A | 300 | 211 | 0.00% | Zhejiang Shaoxing RuiFeng Rural Commercial Bank Co., Ltd. Class A | 1,200 | 920 | 0.00% |
| Zhejiang Hisun Pharmaceutical Co., Ltd. Class A | 394 | 445 | 0.00% | Zhejiang Shuanghuan Driveline Co., Ltd. Class A | 204 | 851 | 0.00% |
| Zhejiang Huace Film & Television Co., Ltd. Class A | 409 | 402 | 0.00% | Zhejiang Supor Co., Ltd. Class A | 119 | 862 | 0.00% |
| Zhejiang Huahai Pharmaceutical Co., Ltd. Class A | 600 | 1,460 | 0.01% | Zhejiang Tiantie Industry Co., Ltd. Class A | 200 | 120 | 0.00% |
| Zhejiang Huatong Meat Products Co., Ltd. Class A | 300 | 515 | 0.00% | Zhejiang Tianyu Pharmaceutical Co., Ltd. Class A | 100 | 227 | 0.00% |
| Zhejiang Huayou Cobalt Co., Ltd. Class A | 600 | 2,391 | 0.01% | Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A | 679 | 1,753 | 0.01% |
| Zhejiang Jiahua Energy Chemical Industry Co., Ltd. Class A | 400 | 434 | 0.00% | Zhejiang Wanliyang Co., Ltd. Class A | 300 | 253 | 0.00% |
| Zhejiang Jiechang Linear Motion Technology Co., Ltd. Class A | 100 | 337 | 0.00% | Zhejiang Wanma Co., Ltd. Class A | 200 | 230 | 0.00% |
| Zhejiang Jiemei Electronic & Technology Co., Ltd. Class A | 100 | 283 | 0.00% | Zhejiang Weiming Environment Protection Co., Ltd. Class A | 200 | 589 | 0.00% |
| | | | | Zhejiang Weixing Industrial Development Co., Ltd. Class A | 300 | 579 | 0.00% |
| | | | | Zhejiang Weixing New Building Materials Co., Ltd. Class A | 536 | 922 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A | 200 | 554 | 0.00% | Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H | 6,438 | 4,724 | 0.02% |
| Zhejiang Xianju Pharmaceutical Co., Ltd. Class A | 200 | 271 | 0.00% | Zotye Automobile Co., Ltd. Class A | 1,200 | 391 | 0.00% |
| Zhejiang Xinan Chemical Industrial Group Co., Ltd. Class A | 300 | 359 | 0.00% | ZTE Corp. Class A | 1,272 | 7,000 | 0.02% |
| Zhejiang Yasha Decoration Co., Ltd. Class A | 300 | 158 | 0.00% | ZTE Corp. Class H | 3,492 | 10,946 | 0.03% |
| Zhejiang Yinlun Machinery Co., Ltd. Class A | 400 | 1,020 | 0.00% | ZWSOFT Co., Ltd. Guangzhou Class A | 21 | 245 | 0.00% |
| Zhejiang Yonggui Electric Equipment Co., Ltd. Class A | 57 | 138 | 0.00% | | | 8,667,112 | 26.66% |
| Zhejiang Yongtai Technology Co., Ltd. Class A | 200 | 244 | 0.00% | Colombia 0.07% (30 June 2024: 0.06%) | | | |
| Zhengzhou Coal Mining Machinery Group Co., Ltd. Class A | 374 | 661 | 0.00% | Bancolombia SA - Preference Shares | 2,126 | 16,977 | 0.05% |
| Zheshang Securities Co., Ltd. Class A | 1,900 | 3,168 | 0.01% | Cementos Argos SA | 2,605 | 6,031 | 0.02% |
| Zhewen Interactive Group Co., Ltd. Class A | 457 | 372 | 0.00% | | | 23,008 | 0.07% |
| Zhihu, Inc. ADR | 324 | 1,147 | 0.00% | Czech Republic 0.06% (30 June 2024: 0.06%) | | | |
| ZhongAn Online P&C Insurance Co., Ltd. Class H | 3,275 | 4,966 | 0.02% | Komerčni Banka A.S. | 355 | 12,389 | 0.04% |
| Zhongji Innolight Co., Ltd. Class A | 297 | 4,997 | 0.02% | Moneta Money Bank A.S. | 1,506 | 7,669 | 0.02% |
| Zhongjin Gold Corp., Ltd. Class A | 1,395 | 2,286 | 0.01% | | | 20,058 | 0.06% |
| Zhongmin Energy Co., Ltd. Class A | 752 | 624 | 0.00% | Egypt 0.09% (30 June 2024: 0.09%) | | | |
| Zhongnongfa Seed Industry Group Co., Ltd. Class A | 800 | 736 | 0.00% | Commercial International Bank - Egypt (CIB) | 11,651 | 17,994 | 0.05% |
| Zhongshan Broad Ocean Motor Co., Ltd. Class A | 2,500 | 1,999 | 0.01% | EFG Holding SAE | 5,329 | 2,170 | 0.01% |
| Zhongshan Public Utilities Group Co., Ltd. Class A | 600 | 754 | 0.00% | Fawry for Banking & Payment Technology Services SAE | 10,670 | 1,795 | 0.00% |
| Zhongsheng Group Holdings Ltd. | 2,863 | 5,145 | 0.02% | Talaat Moustafa Group | 5,144 | 5,667 | 0.02% |
| Zhontai Securities Co., Ltd. Class A | 900 | 805 | 0.00% | Telecom Egypt Co. | 2,760 | 1,797 | 0.01% |
| Zhontian Group Co., Ltd. | 1,400 | — | 0.00% | | | 29,423 | 0.09% |
| Zhongtong Bus Holding Co., Ltd. Class A | 400 | 599 | 0.00% | Greece 0.49% (30 June 2024: 0.50%) | | | |
| Zhongyuan Environment-Protection Co., Ltd. Class A | 303 | 360 | 0.00% | Aegean Airlines SA | 181 | 1,897 | 0.01% |
| Zhou Hei Ya International Holdings Co., Ltd. | 5,500 | 1,239 | 0.01% | Aktor SA Holding Co. Technical And Energy Projects | 237 | 1,196 | 0.00% |
| Zhuhai Aerospace Microchips Science & Technology Co., Ltd. Class A | 247 | 440 | 0.00% | Alpha Services & Holdings SA | 9,957 | 16,672 | 0.05% |
| Zhuhai CosMX Battery Co., Ltd. Class A | 381 | 834 | 0.00% | Athens International Airport SA | 395 | 3,272 | 0.01% |
| Zhuhai Huafa Properties Co., Ltd. Class A | 776 | 609 | 0.00% | Autohellas Tourist & Trading SA | 75 | 791 | 0.00% |
| Zhuzhou CRRC Times Electric Co., Ltd. Class A | 200 | 1,305 | 0.01% | Cenergy Holdings SA | 241 | 2,356 | 0.01% |
| Zhuzhou CRRC Times Electric Co., Ltd. Class H | 2,479 | 10,468 | 0.03% | Ellaktor SA | 464 | 1,071 | 0.00% |
| Zhuzhou Hongda Electronics Corp., Ltd. Class A | 100 | 424 | 0.00% | Eurobank Ergasias Services & Holdings SA | 11,738 | 27,105 | 0.08% |
| Zhuzhou Kibing Group Co., Ltd. Class A | 702 | 536 | 0.00% | Fourlis Holdings SA | 241 | 926 | 0.00% |
| Zhuzhou Times New Material Technology Co., Ltd. Class A | 257 | 448 | 0.00% | Hellenic Exchanges - Athens Stock Exchange SA | 238 | 1,112 | 0.00% |
| Zibo Qixiang Tengda Chemical Co., Ltd. Class A | 1,100 | 754 | 0.00% | Hellenic Telecommunications Organization SA | 867 | 13,359 | 0.04% |
| Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A | 2,400 | 2,364 | 0.01% | Holding Co. ADMIE IPTO SA | 498 | 1,328 | 0.00% |
| | | | | Ideal Holdings SA | 85 | 523 | 0.00% |
| | | | | JUMBO SA | 510 | 13,498 | 0.04% |
| | | | | LAMDA Development SA | 349 | 2,642 | 0.01% |
| | | | | National Bank of Greece SA | 3,984 | 31,601 | 0.10% |
| | | | | Optima bank SA | 295 | 3,953 | 0.01% |
| | | | | Piraeus Financial Holdings SA | 4,715 | 18,797 | 0.06% |
| | | | | Piraeus Port Authority SA | 50 | 1,553 | 0.01% |
| | | | | Quest Holdings SA | 134 | 831 | 0.00% |
| | | | | Sarantis SA | 122 | 1,374 | 0.01% |
| | | | | Terna Energy SA | 268 | 5,534 | 0.02% |
| | | | | Titan Cement International SA | 191 | 7,951 | 0.03% |
| | | | | Viohalco SA | 231 | 1,301 | 0.00% |
| | | | | | | 160,643 | 0.49% |
| | | | | Hungary 0.25% (30 June 2024: 0.25%) | | | |
| | | | | Magyar Telekom Telecommunications plc ADR | 1,428 | 4,580 | 0.01% |
| | | | | Opus Global Nyrt | 1,380 | 1,754 | 0.01% |
| | | | | OTP Bank Nyrt | 1,049 | 57,274 | 0.18% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Richter Gedeon Nyrt | 663 | 17,357 | 0.05% | Bajaj Electricals Ltd. | 181 | 1,623 | 0.00% |
| | | 80,965 | 0.25% | Bajaj Finance Ltd. | 1,316 | 104,879 | 0.32% |
| Iceland 0.11% (30 June 2024: 0.12%) | | | | Bajaj Finserv Ltd. | 1,816 | 33,262 | 0.10% |
| Alvotech SA | 364 | 4,650 | 0.02% | Bajaj Holdings & Investment Ltd. | 125 | 17,355 | 0.05% |
| Arion Banki HF | 5,900 | 7,090 | 0.02% | Balaji Amines Ltd. | 69 | 1,440 | 0.00% |
| Eimskipafelag Islands hf | 679 | 1,876 | 0.01% | Balkrishna Industries Ltd. | 376 | 12,781 | 0.04% |
| Festi hf | 1,323 | 2,704 | 0.01% | Balrampur Chini Mills Ltd. | 540 | 3,342 | 0.01% |
| Hagar hf | 4,479 | 3,417 | 0.01% | Bandhan Bank Ltd. | 4,074 | 7,569 | 0.02% |
| Hampidjan HF | 1,545 | 1,140 | 0.00% | Bank of Baroda | 4,871 | 13,686 | 0.04% |
| Icelandair Group HF | 61,156 | 642 | 0.00% | Bank of India | 3,987 | 4,745 | 0.01% |
| Islandsbanki HF | 4,864 | 4,340 | 0.01% | Bank of Maharashtra | 7,918 | 4,827 | 0.01% |
| Kvika banki hf | 18,792 | 2,772 | 0.01% | BASF India Ltd. | 51 | 3,314 | 0.01% |
| Reitir fasteignafelag hf | 3,267 | 2,751 | 0.01% | Bata India Ltd. | 339 | 5,444 | 0.02% |
| Siminn HF | 13,398 | 1,302 | 0.00% | Bayer CropScience Ltd. | 56 | 3,631 | 0.01% |
| Sjova-Almennar Tryggingar hf | 6,916 | 2,404 | 0.01% | Berger Paints India Ltd. | 1,398 | 7,324 | 0.02% |
| Vatryggingafelag Islands Hf | 7,192 | 1,118 | 0.00% | Bharti Airtel Ltd. | 11,930 | 221,248 | 0.68% |
| | | 36,206 | 0.11% | Bharti Airtel Ltd. (XNSE) | 603 | 8,293 | 0.03% |
| India 20.49% (30 June 2024: 20.85%) | | | | Bharti Hexacom Ltd. | 330 | 5,616 | 0.02% |
| 360 ONE WAM Ltd. | 1,099 | 16,108 | 0.05% | Bikaji Foods International Ltd. | 260 | 2,367 | 0.01% |
| Aarti Industries Ltd. | 873 | 4,181 | 0.01% | Biocon Ltd. | 2,252 | 9,610 | 0.03% |
| Aavas Financiers Ltd. | 210 | 4,120 | 0.01% | Birla Corp., Ltd. | 105 | 1,518 | 0.00% |
| ACC Ltd. | 384 | 9,206 | 0.03% | Birlasoft Ltd. | 712 | 4,660 | 0.01% |
| Action Construction Equipment Ltd. | 168 | 2,958 | 0.01% | BLS International Services Ltd. | 515 | 2,905 | 0.01% |
| Adani Green Energy Ltd. | 1,464 | 17,796 | 0.05% | Blue Dart Express Ltd. | 26 | 2,116 | 0.01% |
| Adani Ports & Special Economic Zone Ltd. | 3,475 | 49,969 | 0.15% | Blue Star Ltd. | 594 | 14,842 | 0.05% |
| Adani Wilmar Ltd. | 690 | 2,483 | 0.01% | Bombay Burmah Trading Co. | 107 | 2,650 | 0.01% |
| Aditya Birla Capital Ltd. | 4,032 | 8,374 | 0.03% | Borosil Renewables Ltd. | 215 | 1,407 | 0.00% |
| Aditya Birla Fashion & Retail Ltd. | 2,361 | 7,720 | 0.02% | Bosch Ltd. | 42 | 16,729 | 0.05% |
| Aditya Birla Real Estate Ltd. | 258 | 7,560 | 0.02% | Brigade Enterprises Ltd. | 650 | 9,437 | 0.03% |
| Affle India Ltd. | 256 | 5,332 | 0.02% | Brightcom Group Ltd. | 9,668 | 1,157 | 0.00% |
| AIA Engineering Ltd. | 190 | 7,551 | 0.02% | Britannia Industries Ltd. | 561 | 31,209 | 0.10% |
| Ajanta Pharma Ltd. | 211 | 7,227 | 0.02% | BSE Ltd. | 308 | 19,158 | 0.06% |
| Akzo Nobel India Ltd. | 49 | 2,054 | 0.01% | Campus Activewear Ltd. | 409 | 1,542 | 0.00% |
| Alembic Pharmaceuticals Ltd. | 212 | 2,640 | 0.01% | Can Finance Homes Ltd. | 410 | 3,636 | 0.01% |
| Alkem Laboratories Ltd. | 242 | 15,925 | 0.05% | Canara Bank | 9,043 | 10,575 | 0.03% |
| Alkyl Amines Chemicals | 50 | 1,029 | 0.00% | Capri Global Capital Ltd. | 866 | 1,888 | 0.01% |
| Allcargo Logistics Ltd. | 1,769 | 1,038 | 0.00% | Carborundum Universal Ltd. | 531 | 7,937 | 0.02% |
| Alok Industries Ltd. | 5,762 | 1,415 | 0.00% | Care Ratings Ltd. | 120 | 1,934 | 0.01% |
| Amara Raja Energy & Mobility Ltd. | 654 | 9,166 | 0.03% | CCL Products India Ltd. | 325 | 2,817 | 0.01% |
| Amber Enterprises India Ltd. | 90 | 7,766 | 0.02% | Ceat Ltd. | 95 | 3,587 | 0.01% |
| Anand Rathi Wealth Ltd. | 75 | 3,455 | 0.01% | Cello World Ltd. | 316 | 2,793 | 0.01% |
| Anant Raj Ltd. | 600 | 5,994 | 0.02% | Central Depository Services India Ltd. | 498 | 10,230 | 0.03% |
| Angel One Ltd. | 279 | 9,554 | 0.03% | Century Plyboards India Ltd. | 270 | 2,329 | 0.01% |
| APL Apollo Tubes Ltd. | 945 | 17,310 | 0.05% | Cera Sanitaryware Ltd. | 31 | 2,747 | 0.01% |
| Apollo Hospitals Enterprise Ltd. | 468 | 39,885 | 0.12% | CG Power & Industrial Solutions Ltd. | 2,960 | 25,170 | 0.08% |
| Apollo Tyres Ltd. | 1,745 | 10,790 | 0.03% | Chalet Hotels Ltd. | 314 | 3,573 | 0.01% |
| Aptus Value Housing Finance India Ltd. | 840 | 2,840 | 0.01% | Chambal Fertilisers & Chemicals Ltd. | 708 | 4,085 | 0.01% |
| Archean Chemical Industries Ltd. | 242 | 1,893 | 0.01% | Chemplast Sanmar Ltd. | 271 | 1,583 | 0.00% |
| Arvind Ltd. | 646 | 3,097 | 0.01% | Cholamandalam Financial Holdings Ltd. | 471 | 7,696 | 0.02% |
| Asahi India Glass Ltd. | 487 | 4,338 | 0.01% | Cholamandalam Investment & Finance Co., Ltd. | 1,911 | 26,472 | 0.08% |
| Ashok Leyland Ltd. | 6,683 | 17,212 | 0.05% | CIE Automotive India Ltd. | 520 | 2,859 | 0.01% |
| Asian Paints Ltd. | 2,145 | 57,158 | 0.18% | Cipla Ltd. | 2,535 | 45,273 | 0.14% |
| Aster DM Healthcare Ltd. | 1,364 | 8,188 | 0.03% | City Union Bank Ltd. | 1,655 | 3,331 | 0.01% |
| Astral Ltd. | 559 | 10,788 | 0.03% | Clean Science & Technology Ltd. | 135 | 2,244 | 0.01% |
| AstraZeneca Pharma India Ltd. | 25 | 2,133 | 0.01% | CMS Info Systems Ltd. | 689 | 3,947 | 0.01% |
| Atul Ltd. | 89 | 7,235 | 0.02% | Coforge Ltd. | 301 | 33,973 | 0.10% |
| AU Small Finance Bank Ltd. | 1,797 | 11,735 | 0.04% | Colgate-Palmolive India Ltd. | 613 | 19,194 | 0.06% |
| Aurobindo Pharma Ltd. | 1,235 | 19,250 | 0.06% | Computer Age Management Services Ltd. | 219 | 12,983 | 0.04% |
| Avenue Supermarts Ltd. | 709 | 29,497 | 0.09% | Concord Biotech Ltd. | 289 | 7,463 | 0.02% |
| Axis Bank Ltd. | 10,750 | 133,688 | 0.41% | Coromandel International Ltd. | 592 | 12,999 | 0.04% |
| Bajaj Auto Ltd. | 317 | 32,578 | 0.10% | Craftsman Automation Ltd. | 54 | 3,397 | 0.01% |
| Bajaj Consumer Care Ltd. | 500 | 1,153 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| CreditAccess Grameen Ltd. | 222 | 2,299 | 0.01% | Godrej Properties Ltd. | 545 | 17,738 | 0.05% |
| CRISIL Ltd. | 72 | 5,595 | 0.02% | Gokaldas Exports Ltd. | 327 | 4,325 | 0.01% |
| Crompton Greaves Consumer Electricals Ltd. | 3,054 | 14,119 | 0.04% | Granules India Ltd. | 600 | 4,151 | 0.01% |
| Dabur India Ltd. | 2,698 | 15,977 | 0.05% | Graphite India Ltd. | 311 | 2,054 | 0.01% |
| Dalmia Bharat Ltd. | 429 | 8,855 | 0.03% | Grasim Industries Ltd. | 1,772 | 50,558 | 0.16% |
| DCB Bank Ltd. | 879 | 1,243 | 0.00% | Great Eastern Shipping Co., Ltd. | 523 | 5,877 | 0.02% |
| DCM Shriram Ltd. | 254 | 3,418 | 0.01% | Grindwell Norton Ltd. | 204 | 4,575 | 0.01% |
| Deepak Fertilisers & Petrochemicals Corp., Ltd. | 294 | 4,109 | 0.01% | Gujarat Narmada Valley Fertilizers & Chemicals Ltd. | 190 | 9,245 | 0.03% |
| Deepak Nitrite Ltd. | 333 | 9,702 | 0.03% | Gujarat Pipavav Port Ltd. | 392 | 2,559 | 0.01% |
| Delhivery Ltd. | 2,544 | 10,286 | 0.03% | Gujarat State Fertilizers & Chemicals Ltd. | 1,199 | 2,553 | 0.01% |
| Devyani International Ltd. | 1,906 | 4,062 | 0.01% | Happiest Minds Technologies Ltd. | 1,023 | 2,362 | 0.01% |
| Dhani Services Ltd. | 1,794 | 1,968 | 0.01% | Havells India Ltd. | 298 | 2,557 | 0.01% |
| Divi's Laboratories Ltd. | 602 | 42,884 | 0.13% | HCL Technologies Ltd. | 1,111 | 21,738 | 0.07% |
| Dixon Technologies India Ltd. | 179 | 37,501 | 0.12% | HDFC Technologies Ltd. | 4,953 | 110,927 | 0.34% |
| DLF Ltd. | 2,898 | 27,923 | 0.09% | HDFC Asset Management Co., Ltd. | 466 | 22,856 | 0.07% |
| Dr Lal PathLabs Ltd. | 176 | 6,168 | 0.02% | HDFC Bank Ltd. | 26,433 | 547,362 | 1.68% |
| Dr Reddy's Laboratories Ltd. | 2,860 | 46,384 | 0.14% | HDFC Life Insurance Co., Ltd. | 4,686 | 33,774 | 0.10% |
| eClerx Services Ltd. | 108 | 4,394 | 0.01% | Hero MotoCorp Ltd. | 621 | 30,179 | 0.09% |
| Edelweiss Financial Services Ltd. | 2,739 | 3,960 | 0.01% | Himadri Speciality Chemical Ltd. | 1,157 | 7,902 | 0.02% |
| Eicher Motors Ltd. | 655 | 36,891 | 0.11% | Hindustan Copper Ltd. | 1,105 | 3,200 | 0.01% |
| EID Parry India Ltd. | 437 | 4,561 | 0.01% | Hindustan Unilever Ltd. | 4,165 | 113,198 | 0.35% |
| EIH Ltd. | 918 | 4,502 | 0.01% | Hindustan Zinc Ltd. | 1,752 | 9,086 | 0.03% |
| Elecon Engineering Co., Ltd. | 390 | 2,890 | 0.01% | Hitachi Energy India Ltd. | 52 | 8,754 | 0.03% |
| Electrosteel Castings Ltd. | 1,460 | 2,375 | 0.01% | Home First Finance Co. India Ltd. | 208 | 2,564 | 0.01% |
| Elgi Equipments Ltd. | 1,071 | 7,253 | 0.02% | Honasa Consumer Ltd. | 948 | 2,826 | 0.01% |
| Emami Ltd. | 1,026 | 7,199 | 0.02% | Honeywell Automation India Ltd. | 10 | 4,901 | 0.02% |
| Embassy Office Parks REIT | 4,305 | 18,580 | 0.06% | Housing & Urban Development Corp., Ltd. | 2,193 | 6,012 | 0.02% |
| Endurance Technologies Ltd. | 144 | 3,616 | 0.01% | ICICI Bank Ltd. | 21,453 | 321,154 | 0.99% |
| EPL Ltd. | 708 | 2,146 | 0.01% | ICICI Lombard General Insurance Co., Ltd. | 1,159 | 24,202 | 0.07% |
| Equinox India Developments Ltd. | 2,490 | 3,370 | 0.01% | ICICI Prudential Life Insurance Co., Ltd. | 1,838 | 14,059 | 0.04% |
| Equitas Small Finance Bank Ltd. | 2,545 | 1,903 | 0.01% | ICICI Securities Ltd. | 365 | 3,651 | 0.01% |
| Eris Lifesciences Ltd. | 273 | 4,380 | 0.01% | IDBI Bank Ltd. | 2,542 | 2,271 | 0.01% |
| Escorts Kubota Ltd. | 172 | 6,695 | 0.02% | IDFC First Bank Ltd. | 17,721 | 13,069 | 0.04% |
| Exide Industries Ltd. | 2,174 | 10,577 | 0.03% | IFCI Ltd. | 3,568 | 2,595 | 0.01% |
| Federal Bank Ltd. | 8,456 | 19,756 | 0.06% | IIFL Finance Ltd. | 1,605 | 7,752 | 0.02% |
| Fine Organic Industries Ltd. | 32 | 1,667 | 0.01% | IndiaMart InterMesh Ltd. | 127 | 3,336 | 0.01% |
| Finolex Cables Ltd. | 336 | 4,639 | 0.01% | Indian Bank | 1,319 | 8,165 | 0.03% |
| Finolex Industries Ltd. | 1,295 | 3,805 | 0.01% | Indian Energy Exchange Ltd. | 1,931 | 4,100 | 0.01% |
| Firstsource Solutions Ltd. | 1,347 | 5,916 | 0.02% | Indian Hotels Co., Ltd. Class A | 3,912 | 40,098 | 0.12% |
| Five-Star Business Finance Ltd. | 1,047 | 9,463 | 0.03% | Indian Railway Catering & Tourism Corp., Ltd. | 1,419 | 13,042 | 0.04% |
| Fortis Healthcare Ltd. | 2,280 | 19,170 | 0.06% | Indian Railway Finance Corp., Ltd. | 8,287 | 14,426 | 0.04% |
| FSN E-Commerce Ventures Ltd. | 6,470 | 12,376 | 0.04% | Indian Renewable Energy Development Agency Ltd. | 3,308 | 8,317 | 0.03% |
| G R Infraprojects Ltd. | 97 | 1,667 | 0.01% | Indus Towers Ltd. | 6,532 | 26,078 | 0.08% |
| Galaxy Surfactants Ltd. | 42 | 1,236 | 0.00% | Infibeam Avenues Ltd. | 6,309 | 1,917 | 0.01% |
| Garware Technical Fibres Ltd. | 41 | 2,278 | 0.01% | Info Edge India Ltd. | 364 | 36,893 | 0.11% |
| Gateway Distriparks Ltd. | 1,568 | 1,464 | 0.00% | Infosys Ltd. | 16,472 | 361,710 | 1.11% |
| GE Vernova T&D India Ltd. | 576 | 13,966 | 0.04% | Inox Wind Ltd. | 2,975 | 6,290 | 0.02% |
| General Insurance Corp. of India | 1,490 | 7,732 | 0.02% | Intellect Design Arena Ltd. | 415 | 4,634 | 0.01% |
| Genus Power Infrastructures Ltd. | 779 | 3,493 | 0.01% | InterGlobe Aviation Ltd. | 866 | 46,067 | 0.14% |
| Gillette India Ltd. | 36 | 4,017 | 0.01% | ION Exchange India Ltd. | 322 | 2,472 | 0.01% |
| GlaxoSmithKline Pharmaceuticals Ltd. | 187 | 4,919 | 0.02% | Ipca Laboratories Ltd. | 646 | 12,791 | 0.04% |
| Glenmark Pharmaceuticals Ltd. | 714 | 13,420 | 0.04% | IRB Infrastructure Developers Ltd. | 13,895 | 9,290 | 0.03% |
| Global Health Ltd. | 537 | 6,765 | 0.02% | IRB InvIT Fund | 2,831 | 1,984 | 0.01% |
| GMM Pfaudler Ltd. | 123 | 1,693 | 0.01% | IRCON International Ltd. | 1,129 | 2,835 | 0.01% |
| GMR Airports Ltd. | 16,887 | 15,496 | 0.05% | Jai Balaji Industries Ltd. | 280 | 2,938 | 0.01% |
| Godawari Power & Ispat Ltd. | 1,012 | 2,389 | 0.01% | Jammu & Kashmir Bank Ltd. | 2,074 | 2,442 | 0.01% |
| Godrej Agrovet Ltd. | 210 | 1,824 | 0.01% | | | | |
| Godrej Consumer Products Ltd. | 1,691 | 21,372 | 0.07% | | | | |
| Godrej Industries Ltd. | 290 | 3,950 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| JB Chemicals & Pharmaceuticals Ltd. | 340 | 7,324 | 0.02% | Mrs Bectors Food Specialities Ltd. | 127 | 2,431 | 0.01% |
| JBM Auto Ltd. | 170 | 3,033 | 0.01% | Multi Commodity Exchange of India Ltd. | 122 | 8,884 | 0.03% |
| Jindal Saw Ltd. | 1,034 | 3,519 | 0.01% | Muthoot Finance Ltd. | 514 | 12,825 | 0.04% |
| Jio Financial Services Ltd. | 14,721 | 51,360 | 0.16% | Narayana Hrudayalaya Ltd. | 366 | 5,441 | 0.02% |
| JK Lakshmi Cement Ltd. | 309 | 3,018 | 0.01% | Natco Pharma Ltd. | 434 | 7,033 | 0.02% |
| JK Paper Ltd. | 302 | 1,463 | 0.00% | Navin Fluorine International Ltd. | 184 | 6,976 | 0.02% |
| JK Tyre & Industries Ltd. | 697 | 3,163 | 0.01% | Nazara Technologies Ltd. | 226 | 2,675 | 0.01% |
| JM Financial Ltd. | 1,847 | 2,805 | 0.01% | NBCC India Ltd. | 4,202 | 4,562 | 0.01% |
| JSW Infrastructure Ltd. | 1,092 | 4,056 | 0.01% | NCC Ltd. | 1,866 | 5,970 | 0.02% |
| Jubilant Foodworks Ltd. | 1,706 | 14,309 | 0.04% | Nestle India Ltd. | 1,678 | 42,532 | 0.13% |
| Jubilant Ingrevia Ltd. | 348 | 3,346 | 0.01% | Network18 Media & Investments Ltd. | 2,897 | 2,420 | 0.01% |
| Jubilant Pharmova Ltd. Class A | 346 | 4,467 | 0.01% | Neuland Laboratories Ltd. | 36 | 5,771 | 0.02% |
| Jupiter Life Line Hospitals Ltd. | 159 | 2,902 | 0.01% | New India Assurance Co., Ltd. | 935 | 2,212 | 0.01% |
| Jupiter Wagons Ltd. | 557 | 3,259 | 0.01% | Newgen Software Technologies Ltd. | 274 | 5,446 | 0.02% |
| Just Dial Ltd. | 104 | 1,207 | 0.00% | Nexus Select Trust REIT | 5,863 | 9,328 | 0.03% |
| Jyothy Labs Ltd. | 603 | 2,797 | 0.01% | NHPC Ltd. | 13,944 | 13,142 | 0.04% |
| Kajaria Ceramics Ltd. | 362 | 4,900 | 0.02% | NIIT Learning Systems Ltd. | 378 | 1,991 | 0.01% |
| Kalpataru Projects International Ltd. | 429 | 6,500 | 0.02% | NIIT Ltd. | 369 | 822 | 0.00% |
| Kalyan Jewellers India Ltd. | 1,836 | 16,432 | 0.05% | Nippon Life India Asset Management Ltd. | 750 | 6,369 | 0.02% |
| Kansai Nerolac Paints Ltd. | 875 | 2,708 | 0.01% | NMDC Steel Ltd. | 5,990 | 3,019 | 0.01% |
| Karnataka Bank Ltd. | 1,132 | 2,837 | 0.01% | NOCIL Ltd. | 485 | 1,381 | 0.00% |
| Karur Vysya Bank Ltd. | 1,768 | 4,484 | 0.01% | Nuvama Wealth Management Ltd. | 45 | 3,640 | 0.01% |
| Kaveri Seed Co., Ltd. | 64 | 653 | 0.00% | Nuvoco Vistas Corp., Ltd. | 463 | 1,894 | 0.01% |
| Kaynes Technology India Ltd. | 129 | 11,176 | 0.03% | Oberoi Realty Ltd. | 559 | 15,093 | 0.05% |
| KEC International Ltd. | 646 | 9,046 | 0.03% | Olectra Greentech Ltd. | 178 | 3,008 | 0.01% |
| KEI Industries Ltd. | 264 | 13,681 | 0.04% | One 97 Communications Ltd. | 1,622 | 19,284 | 0.06% |
| Kfin Technologies Ltd. | 304 | 5,459 | 0.02% | Onesource Speciality Pharma Ltd. | 135 | 2,633 | 0.01% |
| Kirloskar Pneumatic Co., Ltd. | 175 | 3,142 | 0.01% | Oracle Financial Services Software Ltd. | 107 | 15,984 | 0.05% |
| KNR Constructions Ltd. | 625 | 2,527 | 0.01% | Orient Electric Ltd. | 550 | 1,496 | 0.00% |
| Kotak Mahindra Bank Ltd. | 4,217 | 87,974 | 0.27% | Page Industries Ltd. | 29 | 16,095 | 0.05% |
| KPI Green Energy Ltd. | 293 | 2,790 | 0.01% | Paisalo Digital Ltd. | 2,418 | 1,412 | 0.00% |
| KPIT Technologies Ltd. | 778 | 13,310 | 0.04% | Patanjali Foods Ltd. | 524 | 10,906 | 0.03% |
| KPR Mill Ltd. | 361 | 4,192 | 0.01% | PB Fintech Ltd. | 1,490 | 36,702 | 0.11% |
| KRBL Ltd. | 329 | 1,155 | 0.00% | Persistent Systems Ltd. | 479 | 36,130 | 0.11% |
| Krishna Institute of Medical Sciences Ltd. | 1,177 | 8,221 | 0.03% | Pfizer Ltd. | 15 | 925 | 0.00% |
| Laurus Labs Ltd. | 1,859 | 13,087 | 0.04% | PG Electroplast Ltd. | 537 | 6,151 | 0.02% |
| Lemon Tree Hotels Ltd. | 2,707 | 4,836 | 0.01% | Phoenix Mills Ltd. | 883 | 16,853 | 0.05% |
| LIC Housing Finance Ltd. | 1,465 | 10,234 | 0.03% | PI Industries Ltd. | 376 | 16,187 | 0.05% |
| Linde India Ltd. | 105 | 7,354 | 0.02% | Pidilite Industries Ltd. | 724 | 24,560 | 0.08% |
| LMW Ltd. | 26 | 5,367 | 0.02% | Piramal Enterprises Ltd. | 598 | 7,716 | 0.02% |
| LT Foods Ltd. | 747 | 3,657 | 0.01% | Piramal Pharma Ltd. | 2,657 | 8,263 | 0.03% |
| Lupin Ltd. | 1,119 | 30,790 | 0.09% | PNB Housing Finance Ltd. | 557 | 5,710 | 0.02% |
| Macrotech Developers Ltd. | 1,208 | 19,604 | 0.06% | PNC Infratech Ltd. | 466 | 1,816 | 0.01% |
| Maharashtra Seamless Ltd. | 221 | 1,809 | 0.01% | Poly Medicare Ltd. | 178 | 5,437 | 0.02% |
| Mahindra & Mahindra Financial Services Ltd. | 2,928 | 9,061 | 0.03% | Polyplex Corp., Ltd. | 84 | 1,269 | 0.00% |
| Mahindra Lifespace Developers Ltd. | 380 | 2,057 | 0.01% | Poonawalla Fincorp Ltd. | 1,202 | 4,413 | 0.01% |
| Manappuram Finance Ltd. | 2,425 | 5,338 | 0.02% | Power Finance Corp., Ltd. | 6,870 | 35,989 | 0.11% |
| Mankind Pharma Ltd. | 441 | 14,837 | 0.05% | Power Grid Corp. of India Ltd. | 19,652 | 70,860 | 0.22% |
| Marico Ltd. | 2,418 | 18,061 | 0.06% | PowerGrid Infrastructure Investment Trust | 4,415 | 4,368 | 0.01% |
| Marksans Pharma Ltd. | 1,140 | 3,950 | 0.01% | Prestige Estates Projects Ltd. | 765 | 15,137 | 0.05% |
| Maruti Suzuki India Ltd. | 646 | 81,932 | 0.25% | Procter & Gamble Health Ltd. | 33 | 2,019 | 0.01% |
| Mastek Ltd. | 67 | 2,331 | 0.01% | PTC India Ltd. | 1,173 | 1,986 | 0.01% |
| Max Financial Services Ltd. | 1,123 | 14,611 | 0.04% | Punjab National Bank | 11,329 | 13,601 | 0.04% |
| Max Healthcare Institute Ltd. | 3,489 | 45,975 | 0.14% | PVR Inox Ltd. | 318 | 4,847 | 0.01% |
| Medplus Health Services Ltd. | 308 | 2,989 | 0.01% | Quess Corp., Ltd. | 303 | 2,343 | 0.01% |
| Metro Brands Ltd. | 204 | 2,900 | 0.01% | Rail Vikas Nigam Ltd. | 2,635 | 13,010 | 0.04% |
| Metropolis Healthcare Ltd. | 111 | 2,692 | 0.01% | Railtel Corp. of India Ltd. | 352 | 1,661 | 0.01% |
| Minda Corp., Ltd. | 324 | 1,852 | 0.01% | Rain Industries Ltd. | 760 | 1,503 | 0.00% |
| Motherson Sumi Wiring India Ltd. | 8,378 | 5,699 | 0.02% | Rainbow Children's Medicare Ltd. | 204 | 3,573 | 0.01% |
| Motilal Oswal Financial Services Ltd. | 697 | 7,765 | 0.02% | | | | |
| Mphasis Ltd. | 518 | 17,227 | 0.05% | | | | |
| MRF Ltd. | 12 | 18,310 | 0.06% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Rajesh Exports Ltd. | 598 | 1,611 | 0.00% | Tata Elxsi Ltd. | 161 | 12,781 | 0.04% |
| Rallis India Ltd. | 383 | 1,324 | 0.00% | Tata Technologies Ltd. | 841 | 8,756 | 0.03% |
| Ramkrishna Forgings Ltd. | 391 | 4,082 | 0.01% | Tata Teleservices Maharashtra Ltd. | 2,474 | 2,181 | 0.01% |
| Rategain Travel Technologies Ltd. Class A | 239 | 2,024 | 0.01% | TeamLease Services Ltd. | 41 | 1,404 | 0.00% |
| Raymond Ltd. | 152 | 2,976 | 0.01% | Techno Electric & Engineering Co., Ltd. | 224 | 4,110 | 0.01% |
| RBL Bank Ltd. | 2,011 | 3,711 | 0.01% | Tejas Networks Ltd. | 326 | 4,515 | 0.01% |
| REC Ltd. | 5,907 | 34,546 | 0.11% | Texmaco Rail & Engineering Ltd. | 868 | 1,965 | 0.01% |
| Redington Ltd. | 2,625 | 6,134 | 0.02% | Thermax Ltd. | 188 | 8,871 | 0.03% |
| Relaxo Footwears Ltd. | 423 | 3,063 | 0.01% | Thomas Cook India Ltd. | 603 | 1,383 | 0.00% |
| Restaurant Brands Asia Ltd. | 1,852 | 1,836 | 0.01% | Titan Co., Ltd. | 1,920 | 72,956 | 0.22% |
| Rhi Magnesita India Ltd. | 271 | 1,593 | 0.00% | Torrent Pharmaceuticals Ltd. | 498 | 19,545 | 0.06% |
| RITES Ltd. | 724 | 2,466 | 0.01% | Trent Ltd. | 853 | 70,972 | 0.22% |
| Route Mobile Ltd. | 106 | 1,725 | 0.01% | Trident Ltd. | 5,305 | 2,072 | 0.01% |
| RR Kabel Ltd. | 160 | 2,691 | 0.01% | Triveni Turbine Ltd. | 602 | 5,213 | 0.02% |
| Safari Industries India Ltd. | 119 | 3,616 | 0.01% | TTK Prestige Ltd. | 173 | 1,637 | 0.01% |
| Sammaan Capital Ltd. | 3,614 | 6,377 | 0.02% | Tube Investments of India Ltd. | 483 | 20,176 | 0.06% |
| Samvardhana Motherson International Ltd. | 13,256 | 24,173 | 0.07% | TVS Holdings Ltd. | 23 | 2,846 | 0.01% |
| Sansera Engineering Ltd. | 230 | 4,002 | 0.01% | TVS Motor Co., Ltd. | 1,126 | 31,151 | 0.10% |
| Sapphire Foods India Ltd. | 866 | 3,333 | 0.01% | TVS Supply Chain Solutions Ltd./India | 1,039 | 2,171 | 0.01% |
| Saregama India Ltd. | 336 | 1,816 | 0.01% | Ujjivan Small Finance Bank Ltd. | 3,681 | 1,454 | 0.00% |
| SBI Cards & Payment Services Ltd. | 1,384 | 10,732 | 0.03% | UltraTech Cement Ltd. | 540 | 72,071 | 0.22% |
| SBI Life Insurance Co., Ltd. | 1,997 | 32,432 | 0.10% | Union Bank of India Ltd. | 7,418 | 10,429 | 0.03% |
| Schaeffler India Ltd. | 197 | 7,837 | 0.02% | UNO Minda Ltd. | 799 | 9,829 | 0.03% |
| Schneider Electric Infrastructure Ltd. | 251 | 2,248 | 0.01% | UPL Ltd. | 2,505 | 14,659 | 0.05% |
| Sheela Foam Ltd. | 165 | 1,911 | 0.01% | Usha Martin Ltd. | 692 | 3,042 | 0.01% |
| Shipping Corp. of India Ltd. | 783 | 1,911 | 0.01% | UTI Asset Management Co., Ltd. | 366 | 5,739 | 0.02% |
| Shriram Finance Ltd. | 1,214 | 40,968 | 0.13% | VA Tech Wabag Ltd. | 200 | 3,838 | 0.01% |
| Shyam Metalics & Energy Ltd. | 308 | 2,624 | 0.01% | Vaibhav Global Ltd. | 281 | 911 | 0.00% |
| SignatureGlobal India Ltd. | 187 | 2,981 | 0.01% | Vakrangee Ltd. | 2,288 | 912 | 0.00% |
| SJVN Ltd. | 3,151 | 3,843 | 0.01% | Vardhman Textiles Ltd. | 597 | 3,528 | 0.01% |
| SKF India Ltd. | 117 | 6,120 | 0.02% | Varun Beverages Ltd. | 5,499 | 41,011 | 0.13% |
| Sobha Ltd. | 229 | 4,217 | 0.01% | Vedant Fashions Ltd. | 267 | 4,022 | 0.01% |
| Sona Blw Precision Forgings Ltd. | 1,842 | 12,797 | 0.04% | Vesuvius India Ltd. | 38 | 2,017 | 0.01% |
| Sonata Software Ltd. | 855 | 5,986 | 0.02% | V-Guard Industries Ltd. | 717 | 3,538 | 0.01% |
| South Indian Bank Ltd. | 5,639 | 1,648 | 0.01% | Vinati Organics Ltd. | 118 | 2,486 | 0.01% |
| SRF Ltd. | 669 | 17,488 | 0.05% | VIP Industries Ltd. | 279 | 1,565 | 0.00% |
| Star Health & Allied Insurance Co., Ltd. | 1,146 | 6,358 | 0.02% | V-Mart Retail Ltd. | 48 | 2,207 | 0.01% |
| State Bank of India | 8,394 | 77,941 | 0.24% | Vodafone Idea Ltd. | 109,303 | 10,137 | 0.03% |
| Sterling & Wilson Renewable | 476 | 2,551 | 0.01% | Voltamp Transformers Ltd. | 28 | 3,315 | 0.01% |
| Sterlite Technologies Ltd. | 1,280 | 1,713 | 0.01% | Volta Ltd. | 1,068 | 22,329 | 0.07% |
| Strides Pharma Science Ltd. | 270 | 2,080 | 0.01% | Welspun Corp., Ltd. | 579 | 5,504 | 0.02% |
| Sumitomo Chemical India Ltd. | 555 | 3,453 | 0.01% | Welspun Living Ltd. | 1,267 | 2,320 | 0.01% |
| Sun Pharma Advanced Research Co., Ltd. | 219 | 513 | 0.00% | Westlife Foodworld Ltd. | 282 | 2,610 | 0.01% |
| Sun Pharmaceutical Industries Ltd. | 5,096 | 112,281 | 0.35% | Whirlpool of India Ltd. | 304 | 6,534 | 0.02% |
| Sun TV Network Ltd. | 378 | 3,017 | 0.01% | Wipro Ltd. | 13,289 | 46,853 | 0.14% |
| Sundaram Finance Ltd. | 313 | 15,149 | 0.05% | Yes Bank Ltd. | 94,361 | 21,592 | 0.07% |
| Sundram Fasteners Ltd. | 527 | 6,520 | 0.02% | Zee Entertainment Enterprises Ltd. | 3,705 | 5,249 | 0.02% |
| Suprajit Engineering Ltd. | 304 | 1,631 | 0.00% | Zensar Technologies Ltd. | 517 | 4,539 | 0.01% |
| Supreme Industries Ltd. | 297 | 16,307 | 0.05% | ZF Commercial Vehicle Control Systems India Ltd. | 27 | 3,798 | 0.01% |
| Supreme Petrochem Ltd. | 303 | 2,355 | 0.01% | Zomato Ltd. | 32,291 | 104,872 | 0.32% |
| Suven Pharmaceuticals Ltd. | 451 | 5,999 | 0.02% | Zydus Lifesciences Ltd. | 1,184 | 13,438 | 0.04% |
| Suzlon Energy Ltd. | 55,767 | 40,529 | 0.12% | Zydus Wellness Ltd. | 89 | 2,049 | 0.01% |
| Swan Energy Ltd. | 632 | 5,309 | 0.02% | | | 6,662,187 | 20.49% |
| Symphony Ltd. | 77 | 1,210 | 0.00% | Indonesia 1.76% (30 June 2024: 1.99%) | | | |
| Syngene International Ltd. | 799 | 8,012 | 0.02% | Amman Mineral Internasional PT | 57,302 | 30,173 | 0.09% |
| Syrma SGS Technology Ltd. | 209 | 1,441 | 0.00% | Aspirasi Hidup Indonesia Tbk PT | 31,123 | 1,528 | 0.00% |
| Tamilnad Mercantile Bank Ltd. | 459 | 2,423 | 0.01% | Avia Avian Tbk PT | 74,771 | 1,858 | 0.01% |
| Tanla Platforms Ltd. | 296 | 2,324 | 0.01% | Bank BTPN Syariah Tbk PT | 11,700 | 672 | 0.00% |
| Tata Chemicals Ltd. | 775 | 9,525 | 0.03% | Bank Central Asia Tbk PT | 251,894 | 151,418 | 0.47% |
| Tata Communications Ltd. | 553 | 11,003 | 0.03% | Bank Danamon Indonesia Tbk PT | 2,300 | 363 | 0.00% |
| Tata Consumer Products Ltd. | 3,079 | 32,896 | 0.10% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Bank Jago Tbk PT | 22,663 | 3,422 | 0.01% | Trimegah Bangun Persada Tbk PT | 36,900 | 1,731 | 0.00% |
| Bank Mandiri Persero Tbk PT | 201,509 | 71,364 | 0.22% | Unilever Indonesia Tbk PT | 24,696 | 2,892 | 0.01% |
| Bank Negara Indonesia Persero Tbk PT | 68,814 | 18,598 | 0.06% | Vale Indonesia Tbk PT | 8,800 | 1,979 | 0.01% |
| Bank Neo Commerce Tbk PT | 35,905 | 486 | 0.00% | Waskita Karya Persero Tbk PT | 72,000 | 904 | 0.00% |
| Bank Pan Indonesia Tbk PT | 17,455 | 2,017 | 0.01% | XL Axiata Tbk PT | 19,547 | 2,732 | 0.01% |
| Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT | 12,800 | 724 | 0.00% | | | 573,060 | 1.76% |
| Bank Rakyat Indonesia Persero Tbk PT | 318,074 | 80,630 | 0.25% | Kuwait 1.05% (30 June 2024: 1.02%) | | | |
| Bank Syariah Indonesia Tbk PT | 18,534 | 3,144 | 0.01% | Agility Public Warehousing Co. KSC | 6,771 | 5,425 | 0.02% |
| Bank Tabungan Negara Persero Tbk PT | 20,689 | 1,465 | 0.00% | Al Ahli Bank of Kuwait KSCP | 4,752 | 4,008 | 0.01% |
| Barito Pacific Tbk PT | 109,845 | 6,279 | 0.02% | Alimtia Investment Group KSC | 4,242 | 857 | 0.00% |
| BFI Finance Indonesia Tbk PT | 34,874 | 2,048 | 0.01% | Boubyan Bank KSCP | 8,306 | 15,114 | 0.05% |
| Bukalapak.com PT Tbk | 278,979 | 2,167 | 0.01% | Boubyan Petrochemicals Co. KSCP | 1,734 | 3,656 | 0.01% |
| Bumi Resources Minerals Tbk PT | 464,387 | 9,983 | 0.03% | Bursa Kuwait Securities Co. KPSC | 442 | 3,297 | 0.01% |
| Bumi Serpong Damai Tbk PT | 30,447 | 1,788 | 0.01% | Burgan Bank SAK | 4,420 | 2,523 | 0.01% |
| Charoen Pokphand Indonesia Tbk PT | 34,390 | 10,171 | 0.03% | Commercial Real Estate Co. KSC | 6,447 | 3,095 | 0.01% |
| Ciputra Development Tbk PT | 36,685 | 2,234 | 0.01% | Gulf Bank KSCP | 9,439 | 9,981 | 0.03% |
| Cisarua Mountain Dairy PT TBK | 8,261 | 2,772 | 0.01% | Gulf Cables & Electrical Industries Group Co. KSCP | 734 | 4,285 | 0.01% |
| Dayamitra Telekomunikasi PT | 80,126 | 3,211 | 0.01% | Humansoft Holding Co. KSC | 437 | 3,856 | 0.01% |
| Elang Mahkota Teknologi Tbk PT | 110,738 | 3,385 | 0.01% | Integrated Holding Co. KSCC | 689 | 1,028 | 0.00% |
| Global Mediacom Tbk PT | 52,700 | 599 | 0.00% | Jazeera Airways Co. KSCP | 422 | 1,380 | 0.00% |
| GoTo Gojek Tokopedia Tbk PT Class A | 4,354,083 | 18,937 | 0.06% | Kuwait Finance House KSCP | 51,270 | 124,059 | 0.38% |
| Indah Kiat Pulp & Paper Tbk PT | 13,194 | 5,574 | 0.02% | Kuwait International Bank KSCP | 4,221 | 2,506 | 0.01% |
| Indocement Tunggul Prakarsa Tbk PT | 6,405 | 2,945 | 0.01% | Kuwait Projects Co. Holding KSCP | 7,715 | 2,377 | 0.01% |
| Indofood CBP Sukses Makmur Tbk PT | 9,874 | 6,978 | 0.02% | Kuwait Real Estate Co. KSC | 3,636 | 3,019 | 0.01% |
| Indofood Sukses Makmur Tbk PT | 20,375 | 9,747 | 0.03% | Kuwait Telecommunications Co. | 1,490 | 2,600 | 0.01% |
| Indosat Tbk PT | 23,615 | 3,639 | 0.01% | Mabane Co. KPSC | 3,334 | 8,240 | 0.03% |
| Industri Jamu Dan Farmasi Sido Muncul Tbk PT | 24,900 | 913 | 0.00% | Mobile Telecommunications Co. KSCP | 10,767 | 16,379 | 0.05% |
| Japfa Comfeed Indonesia Tbk PT | 30,001 | 3,616 | 0.01% | National Bank of Kuwait SAKP | 36,711 | 106,692 | 0.33% |
| Jasa Marga Persero Tbk PT | 9,559 | 2,572 | 0.01% | National Industries Group Holding SAK | 8,332 | 6,702 | 0.02% |
| Kalbe Farma Tbk PT | 89,216 | 7,539 | 0.02% | National Real Estate Co. KPSC | 4,303 | 1,089 | 0.00% |
| Lippo Karawaci Tbk PT | 100,600 | 637 | 0.00% | Salhia Real Estate Co. KSCP | 1,977 | 2,559 | 0.01% |
| Map Aktif Adiperkasa PT | 37,361 | 2,484 | 0.01% | Warba Bank KSCP | 9,155 | 5,701 | 0.02% |
| Matahari Department Store Tbk PT | 7,800 | 681 | 0.00% | | | 340,428 | 1.05% |
| Mayora Indah Tbk PT | 18,300 | 3,161 | 0.01% | Malaysia 2.05% (30 June 2024: 1.90%) | | | |
| Media Nusantara Citra Tbk PT | 26,100 | 447 | 0.00% | Alliance Bank Malaysia Bhd | 4,894 | 5,297 | 0.02% |
| Merdeka Copper Gold Tbk PT | 70,864 | 7,111 | 0.02% | AMMB Holdings Bhd | 14,039 | 17,205 | 0.05% |
| Mitra Adiperkasa Tbk PT | 32,049 | 2,808 | 0.01% | Astro Malaysia Holdings Bhd | 5,300 | 267 | 0.00% |
| Mitra Keluarga Karyasehat Tbk PT | 23,902 | 3,772 | 0.01% | Axiata Group Bhd | 21,515 | 11,981 | 0.04% |
| Pakuwon Jati Tbk PT | 102,495 | 2,534 | 0.01% | Axis REIT | 8,505 | 3,291 | 0.01% |
| Panin Financial Tbk PT | 71,969 | 1,923 | 0.01% | Bank Islam Malaysia Bhd | 3,804 | 2,101 | 0.01% |
| Sarana Menara Nusantara Tbk PT | 83,734 | 3,408 | 0.01% | Bermaz Auto Bhd | 3,931 | 1,407 | 0.00% |
| Siloam International Hospitals Tbk PT | 19,565 | 3,938 | 0.01% | Bursa Malaysia Bhd | 3,066 | 6,144 | 0.02% |
| Sumber Alfaria Trijaya Tbk PT | 86,282 | 15,278 | 0.05% | Cahaya Mata Sarawak Bhd | 4,400 | 1,181 | 0.00% |
| Summarecon Agung Tbk PT | 52,630 | 1,602 | 0.00% | CELCOMDIGI Bhd | 18,603 | 15,060 | 0.05% |
| Surya Citra Media Tbk PT | 78,800 | 818 | 0.00% | CIMB Group Holdings Bhd | 39,106 | 71,714 | 0.22% |
| Telkom Indonesia Persero Tbk PT | 213,554 | 35,957 | 0.11% | CTOS Digital Bhd | 8,273 | 2,220 | 0.01% |
| Tower Bersama Infrastructure Tbk PT | 9,996 | 1,304 | 0.00% | D&O Green Technologies Bhd | 2,631 | 1,236 | 0.00% |
| | | | | FGV Holdings Bhd | 2,700 | 688 | 0.00% |
| | | | | Fraser & Neave Holdings Bhd | 771 | 4,859 | 0.01% |
| | | | | Frontken Corp. Bhd | 5,736 | 5,721 | 0.02% |
| | | | | Gamuda Bhd | 24,042 | 25,486 | 0.08% |
| | | | | Greotech Technology Bhd | 4,154 | 2,146 | 0.01% |
| | | | | HAP Seng Consolidated Bhd | 4,015 | 3,143 | 0.01% |
| | | | | Hartalega Holdings Bhd | 8,861 | 7,828 | 0.02% |
| | | | | Hong Leong Bank Bhd | 3,046 | 14,006 | 0.04% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Hong Leong Financial Group Bhd | 1,220 | 5,048 | 0.02% | El Puerto de Liverpool SAB de CV | 881 | 4,201 | 0.01% |
| IGB REIT | 8,025 | 3,841 | 0.01% | Fibra Uno Administracion SA de CV REIT | 13,787 | 13,739 | 0.04% |
| IHH Healthcare Bhd | 14,129 | 23,066 | 0.07% | Fomento Economico Mexicano SAB de CV | 8,173 | 69,848 | 0.22% |
| Inari Amertron Bhd | 13,767 | 9,421 | 0.03% | Genomma Lab Internacional SAB de CV Class B | 3,322 | 4,015 | 0.01% |
| IOI Corp. Bhd | 13,750 | 11,931 | 0.04% | Genera SAB de CV | 4,459 | 5,211 | 0.02% |
| IOI Properties Group Bhd | 6,761 | 3,387 | 0.01% | Gruma SAB de CV Class B | 830 | 13,009 | 0.04% |
| Kossan Rubber Industries Bhd | 6,862 | 4,343 | 0.01% | Grupo Aeroportuario del Centro Norte SAB de CV Class B | 1,308 | 11,289 | 0.04% |
| KPJ Healthcare Bhd | 10,364 | 5,632 | 0.02% | Grupo Aeroportuario del Pacifico SAB de CV Class B | 1,860 | 32,789 | 0.10% |
| Kuala Lumpur Kepong Bhd | 2,740 | 13,358 | 0.04% | Grupo Aeroportuario del Sureste SAB de CV Class B | 887 | 22,809 | 0.07% |
| Lotte Chemical Titan Holding Bhd | 3,900 | 558 | 0.00% | Grupo Bimbo SAB de CV | 10,306 | 27,380 | 0.08% |
| Mah Sing Group Bhd | 7,487 | 3,014 | 0.01% | Grupo Carso SAB de CV | 2,600 | 14,415 | 0.04% |
| Malayan Banking Bhd | 35,207 | 80,626 | 0.25% | Grupo Comercial Chedraui SA de CV | 1,224 | 7,376 | 0.02% |
| Malaysia Airports Holdings Bhd | 5,144 | 12,171 | 0.04% | Grupo Financiero Banorte SAB de CV Class O | 13,639 | 87,878 | 0.27% |
| Malaysian Pacific Industries Bhd | 357 | 2,068 | 0.01% | Grupo Financiero Inbursa SAB de CV Class O | 11,220 | 23,414 | 0.07% |
| Malaysian Resources Corp. Bhd | 12,200 | 1,432 | 0.00% | Grupo Rotoplas SAB de CV | 1,223 | 938 | 0.00% |
| Maxis Bhd | 14,248 | 11,630 | 0.04% | Grupo Televisa SAB | 10,780 | 3,582 | 0.01% |
| MBSB Bhd | 12,600 | 2,085 | 0.01% | Grupo Traxion SAB de CV Class A | 1,531 | 1,401 | 0.00% |
| MISC Bhd | 10,166 | 17,279 | 0.05% | Industrias Penoles SAB de CV | 947 | 12,124 | 0.04% |
| MR DIY Group M Bhd | 21,891 | 9,057 | 0.03% | Kimberly-Clark de Mexico SAB de CV Class A | 4,260 | 6,023 | 0.02% |
| My EG Services Bhd | 23,442 | 5,033 | 0.02% | La Comer SAB de CV | 1,281 | 2,021 | 0.01% |
| Nestle Malaysia Bhd | 272 | 6,082 | 0.02% | Megacable Holdings SAB de CV | 1,368 | 2,231 | 0.01% |
| Padini Holdings Bhd | 2,476 | 1,218 | 0.00% | Nemak SAB de CV | 9,500 | 1,129 | 0.00% |
| Pentamaster Corp. Bhd | 2,188 | 2,036 | 0.01% | Operadora de Sites Mexicanos SAB de CV Class 1 | 5,701 | 3,397 | 0.01% |
| Petronas Chemicals Group Bhd | 13,302 | 15,380 | 0.05% | Orbia Advance Corp. SAB de CV | 4,281 | 3,084 | 0.01% |
| PPB Group Bhd | 3,296 | 9,140 | 0.03% | Prologis Property Mexico SA de CV REIT | 4,564 | 12,711 | 0.04% |
| Press Metal Aluminium Holdings Bhd | 17,052 | 18,686 | 0.06% | Promotora y Operadora de Infraestructura SAB de CV | 1,061 | 9,013 | 0.03% |
| Public Bank Bhd | 69,951 | 71,335 | 0.22% | Qualitas Controladora SAB de CV | 945 | 7,972 | 0.02% |
| QL Resources Bhd | 7,698 | 8,195 | 0.02% | Regional SAB de CV | 1,068 | 6,013 | 0.02% |
| RHB Bank Bhd | 9,304 | 13,483 | 0.04% | Wal-Mart de Mexico SAB de CV | 24,082 | 63,573 | 0.20% |
| Scientex Bhd | 2,801 | 2,781 | 0.01% | | | 661,452 | 2.03% |
| SD Guthrie Bhd | 17,358 | 19,216 | 0.06% | Philippines 0.59% (30 June 2024: 0.63%) | | | |
| Sime Darby Bhd | 19,212 | 10,140 | 0.03% | AREIT, Inc. REIT | 3,999 | 2,623 | 0.01% |
| Sime Darby Property Bhd | 17,345 | 6,556 | 0.02% | Ayala Land, Inc. | 34,020 | 15,409 | 0.05% |
| SP Setia Bhd Group | 11,770 | 3,843 | 0.01% | Bank of the Philippine Islands | 9,645 | 20,342 | 0.06% |
| Sunway Bhd | 10,732 | 11,496 | 0.03% | BDO Unibank, Inc. | 10,851 | 27,012 | 0.08% |
| Supermax Corp. Bhd | 8,200 | 2,439 | 0.01% | Cebu Air, Inc. | 800 | 391 | 0.00% |
| Syarikat Takaful Malaysia Keluarga Bhd | 1,015 | 883 | 0.00% | Century Pacific Food, Inc. | 5,394 | 3,912 | 0.01% |
| Telekom Malaysia Bhd | 5,677 | 8,443 | 0.03% | Converge Information & Communications Technology Solutions, Inc. | 11,158 | 3,113 | 0.01% |
| TIME dotCom Bhd | 5,484 | 5,752 | 0.02% | D&L Industries, Inc. | 10,000 | 1,053 | 0.00% |
| Top Glove Corp. Bhd | 24,878 | 7,455 | 0.02% | Globe Telecom, Inc. | 140 | 5,286 | 0.02% |
| UEM Sunrise Bhd | 6,966 | 1,682 | 0.00% | GT Capital Holdings, Inc. | 434 | 4,937 | 0.02% |
| United Plantations Bhd | 879 | 6,110 | 0.02% | International Container Terminal Services, Inc. | 4,998 | 33,352 | 0.10% |
| UWC Bhd | 2,200 | 1,555 | 0.00% | JG Summit Holdings, Inc. | 13,182 | 4,683 | 0.01% |
| VS Industry Bhd | 12,969 | 3,277 | 0.01% | Jollibee Foods Corp. | 1,997 | 9,287 | 0.03% |
| WCT Holdings Bhd | 4,251 | 903 | 0.00% | Megaworld Corp. | 41,207 | 1,460 | 0.00% |
| | | 666,047 | 2.05% | Metropolitan Bank & Trust Co. | 8,515 | 10,599 | 0.03% |
| Mexico 2.03% (30 June 2024: 2.66%) | | | | Monde Nissin Corp. | 31,742 | 4,719 | 0.02% |
| Alpek SAB de CV Class A | 1,334 | 837 | 0.00% | | | | |
| Alsa SAB de CV | 2,289 | 4,788 | 0.02% | | | | |
| America Movil SAB de CV | 104,554 | 75,174 | 0.23% | | | | |
| Arca Continental SAB de CV | 2,483 | 20,628 | 0.06% | | | | |
| Banco del Bajio SA | 4,084 | 8,200 | 0.03% | | | | |
| Bolsa Mexicana de Valores SAB de CV | 2,169 | 3,480 | 0.01% | | | | |
| Cemex SAB de CV | 71,947 | 40,415 | 0.12% | | | | |
| Coca-Cola Femsa SAB de CV | 2,504 | 19,508 | 0.06% | | | | |
| Concentradora Fibra Danhos SA de CV REIT | 1,993 | 1,923 | 0.01% | | | | |
| Controladora Vuela Compania de Aviacion SAB de CV Class A | 4,144 | 3,115 | 0.01% | | | | |
| Corp. Inmobiliaria Vesta SAB de CV | 4,220 | 10,799 | 0.03% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| PLDT, Inc. | 437 | 9,783 | 0.03% | Astra Industrial Group Co. | 183 | 8,767 | 0.03% |
| Puregold Price Club, Inc. | 4,014 | 2,141 | 0.01% | Bank AlBilad | 2,922 | 30,368 | 0.09% |
| Robinsons Land Corp. | 10,764 | 2,475 | 0.01% | Bank Al-Jazira | 2,451 | 12,198 | 0.04% |
| SM Prime Holdings, Inc. | 48,990 | 21,300 | 0.07% | Banque Saudi Fransi | 5,679 | 23,941 | 0.07% |
| Universal Robina Corp. | 3,811 | 5,205 | 0.02% | Bawan Co. | 143 | 2,131 | 0.01% |
| Wilcon Depot, Inc. | 5,318 | 1,315 | 0.00% | BinDawood Holding Co. | 1,255 | 2,161 | 0.01% |
| | | 190,397 | 0.59% | Bupa Arabia for Cooperative Insurance Co. | 343 | 18,896 | 0.06% |
| Qatar 0.99% (30 June 2024: 0.96%) | | | | Catrion Catering Holding Co. | 178 | 5,780 | 0.02% |
| Al Meera Consumer Goods Co. QSC | 413 | 1,647 | 0.00% | City Cement Co. | 268 | 1,298 | 0.00% |
| Barwa Real Estate Co. | 10,355 | 8,048 | 0.02% | Co. for Cooperative Insurance | 343 | 13,474 | 0.04% |
| Commercial Bank PSQC | 15,870 | 18,960 | 0.06% | Dallah Healthcare Co. | 200 | 7,984 | 0.02% |
| Doha Bank QPSC | 10,394 | 5,684 | 0.02% | Dar Al Arkan Real Estate Development Co. | 2,522 | 10,135 | 0.03% |
| Dukhan Bank | 8,637 | 8,765 | 0.03% | Dr Sulaiman Al Habib Medical Services Group Co. | 478 | 35,671 | 0.11% |
| Ezdan Holding Group QSC | 7,553 | 2,191 | 0.01% | Eastern Province Cement Co. | 165 | 1,511 | 0.01% |
| Industries Qatar QSC | 7,283 | 26,544 | 0.08% | Electrical Industries Co. | 2,706 | 5,214 | 0.02% |
| Masraf Al Rayan QSC | 28,985 | 19,607 | 0.06% | Elm Co. | 121 | 35,906 | 0.11% |
| Mesaieed Petrochemical Holding Co. | 28,565 | 11,729 | 0.04% | Emaar Economic City | 1,620 | 3,773 | 0.01% |
| Ooredoo QPSC | 5,363 | 17,013 | 0.05% | Ethiad Atheeb Telecommunication Co. | 74 | 2,147 | 0.01% |
| Qatar Aluminum Manufacturing Co. | 15,379 | 5,119 | 0.02% | Ethiad Etisalat Co. | 1,756 | 24,956 | 0.08% |
| Qatar Gas Transport Co., Ltd. | 13,352 | 15,215 | 0.05% | Herfy Food Services Co. | 82 | 548 | 0.00% |
| Qatar International Islamic Bank QSC | 5,568 | 16,669 | 0.05% | Jamjoom Pharmaceuticals Factory Co. | 121 | 4,901 | 0.02% |
| Qatar Islamic Bank QPSC | 7,871 | 46,175 | 0.14% | Jarir Marketing Co. | 2,788 | 9,394 | 0.03% |
| Qatar National Bank QPSC | 20,637 | 97,999 | 0.30% | Leejam Sports Co. JSC | 126 | 6,217 | 0.02% |
| Qatar Navigation QSC | 4,759 | 14,365 | 0.04% | Middle East Healthcare Co. | 183 | 3,346 | 0.01% |
| United Development Co. QSC | 7,600 | 2,344 | 0.01% | Middle East Paper Co. | 173 | 1,690 | 0.01% |
| Vodafone Qatar QSC | 7,422 | 3,730 | 0.01% | Mobile Telecommunications Co. Saudi Arabia | 1,949 | 5,322 | 0.02% |
| | | 321,804 | 0.99% | Mouwasat Medical Services Co. | 446 | 10,101 | 0.03% |
| Romania 0.11% (30 June 2024: 0.12%) | | | | Nahdi Medical Co. | 222 | 6,948 | 0.02% |
| Banca Transilvania SA | 3,696 | 20,769 | 0.06% | Najran Cement Co. | 325 | 785 | 0.00% |
| MED Life SA | 1,533 | 1,851 | 0.01% | National Agriculture Development Co. | 649 | 4,263 | 0.01% |
| One United Properties SA | 13,490 | 1,207 | 0.00% | National Co. for Learning & Education | 124 | 6,765 | 0.02% |
| Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA | 328 | 8,328 | 0.03% | National Industrialization Co. | 1,719 | 4,648 | 0.01% |
| Societatea Energetica Electrica SA | 715 | 1,964 | 0.01% | National Medical Care Co. | 96 | 4,267 | 0.01% |
| Teraplast SA | 5,728 | 545 | 0.00% | Northern Region Cement Co. | 352 | 867 | 0.00% |
| | | 34,664 | 0.11% | Perfect Presentation For Commercial Services Co. | 636 | 2,377 | 0.01% |
| Saudi Arabia 4.00% (30 June 2024: 3.98%) | | | | Qassim Cement Co. | 237 | 3,318 | 0.01% |
| Abdullah Al Othaim Markets Co. | 2,219 | 6,201 | 0.02% | Retal Urban Development Co. Class A | 1,120 | 4,823 | 0.02% |
| Advanced Petrochemical Co. | 563 | 4,810 | 0.02% | Riyadh Bank | 6,892 | 52,459 | 0.16% |
| Al Hammadi Holding | 342 | 3,495 | 0.01% | Riyadh Cables Group Co. | 350 | 12,836 | 0.04% |
| Al Masane Al Kobra Mining Co. | 195 | 3,503 | 0.01% | SABIC Agri-Nutrients Co. | 1,100 | 32,496 | 0.10% |
| Al Moammar Information Systems Co. | 66 | 2,863 | 0.01% | Sahara International Petrochemical Co. | 1,673 | 11,078 | 0.03% |
| Al Rajhi Bank | 9,204 | 231,729 | 0.71% | SAL Saudi Logistics Services | 146 | 9,815 | 0.03% |
| Al Rajhi Co. for Co.-operative Insurance | 237 | 10,824 | 0.03% | Saudi Arabian Mining Co. | 5,705 | 76,372 | 0.24% |
| Al Rajhi REIT | 1,243 | 2,766 | 0.01% | Saudi Automotive Services Co. | 153 | 2,586 | 0.01% |
| Al-Dawaa Medical Services Co. | 116 | 2,420 | 0.01% | Saudi Awwal Bank | 4,481 | 40,130 | 0.12% |
| Alinma Bank | 5,786 | 44,580 | 0.14% | Saudi Cement Co. | 323 | 3,666 | 0.01% |
| AlKhorayef Water & Power Technologies Co. | 92 | 3,673 | 0.01% | Saudi Ceramic Co. | 229 | 2,078 | 0.01% |
| Almarai Co. JSC | 1,933 | 29,427 | 0.09% | Saudi Chemical Co. Holding | 1,813 | 4,473 | 0.01% |
| Almunajem Foods Co. | 78 | 1,989 | 0.01% | Saudi Ground Services Co. | 399 | 5,426 | 0.02% |
| Arab National Bank | 4,169 | 23,389 | 0.07% | Saudi Industrial Investment Group | 1,663 | 7,391 | 0.02% |
| Arabian Cement Co. | 224 | 1,550 | 0.01% | Saudi Investment Bank | 2,885 | 11,133 | 0.03% |
| Arabian Centres Co. | 1,106 | 6,387 | 0.02% | Saudi Kayan Petrochemical Co. | 3,880 | 7,249 | 0.02% |
| Arabian Contracting Services Co. | 97 | 3,748 | 0.01% | Saudi National Bank | 13,660 | 121,425 | 0.37% |
| Arabian Internet & Communications Services Co. | 119 | 8,551 | 0.03% | Saudi Pharmaceutical Industries & Medical Appliances Corp. | 282 | 2,398 | 0.01% |
| Arriyadh Development Co. | 394 | 3,523 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Saudi Public Transport Co. | 252 | 1,371 | 0.00% | MTN Group Ltd. | 8,184 | 39,896 | 0.12% |
| Saudi Real Estate Co. | 591 | 3,979 | 0.01% | MultiChoice Group | 1,280 | 7,326 | 0.02% |
| Saudi Research & Media Group | 184 | 13,467 | 0.04% | Naspers Ltd. Class N | 825 | 182,454 | 0.56% |
| Saudi Tadawul Group Holding Co. | 224 | 12,925 | 0.04% | Nedbank Group Ltd. | 2,184 | 32,605 | 0.10% |
| Saudi Telecom Co. | 8,877 | 94,502 | 0.29% | NEPI Rockcastle NV | 2,830 | 20,695 | 0.06% |
| Saudia Dairy & Foodstuff Co. | 68 | 6,113 | 0.02% | Netcare Ltd. | 5,473 | 4,327 | 0.01% |
| Savola Group | 677 | 6,613 | 0.02% | Ninety One Ltd. | 925 | 1,698 | 0.00% |
| Seera Group Holding | 643 | 3,844 | 0.01% | Northam Platinum Holdings Ltd. | 1,673 | 8,636 | 0.03% |
| Sinad Holding Co. | 343 | 1,251 | 0.00% | Old Mutual Ltd. | 20,583 | 13,646 | 0.04% |
| Southern Province Cement Co. | 300 | 2,755 | 0.01% | Omnia Holdings Ltd. | 701 | 2,901 | 0.01% |
| United Electronics Co. | 176 | 4,225 | 0.01% | OUTsurance Group Ltd. | 3,862 | 13,610 | 0.04% |
| United International Transportation Co. | 169 | 3,684 | 0.01% | Pepkor Holdings Ltd. | 12,325 | 18,909 | 0.06% |
| Yamama Cement Co. | 437 | 4,076 | 0.01% | Pick n Pay Stores Ltd. | 2,270 | 3,693 | 0.01% |
| Yanbu Cement Co. | 347 | 2,244 | 0.01% | Redefine Properties Ltd. REIT | 29,075 | 7,011 | 0.02% |
| Yanbu National Petrochemical Co. | 1,331 | 13,390 | 0.04% | Remgro Ltd. | 2,297 | 18,880 | 0.06% |
| Zamil Industrial Investment Co. | 152 | 1,309 | 0.00% | Resilient Ltd. REIT | 1,372 | 4,272 | 0.01% |
| | | 1,301,078 | 4.00% | Sanlam Ltd. | 7,623 | 35,097 | 0.11% |
| | | | | Santam Ltd. | 210 | 4,370 | 0.01% |
| South Africa 3.67% (30 June 2024: 3.80%) | | | | Sappi Ltd. | 2,751 | 7,181 | 0.02% |
| Absa Group Ltd. | 3,908 | 39,297 | 0.12% | Shoprite Holdings Ltd. | 2,211 | 34,507 | 0.11% |
| AECI Ltd. | 448 | 2,076 | 0.01% | Standard Bank Group Ltd. | 6,185 | 72,686 | 0.22% |
| African Rainbow Minerals Ltd. | 457 | 3,642 | 0.01% | Super Group Ltd. | 1,835 | 2,869 | 0.01% |
| Anglo American Platinum Ltd. | 407 | 12,271 | 0.04% | Telkom SA SOC Ltd. | 1,304 | 2,417 | 0.01% |
| Anglogold Ashanti plc | 2,354 | 52,519 | 0.16% | Tiger Brands Ltd. | 774 | 11,855 | 0.04% |
| Aspen Pharmacare Holdings Ltd. | 1,781 | 15,559 | 0.05% | Truworths International Ltd. | 1,728 | 9,488 | 0.03% |
| Astral Foods Ltd. | 150 | 1,487 | 0.00% | Vodacom Group Ltd. | 2,693 | 14,465 | 0.04% |
| Attacq Ltd. REIT | 3,386 | 2,489 | 0.01% | Vukile Property Fund Ltd. REIT | 5,754 | 5,480 | 0.02% |
| AVI Ltd. | 1,541 | 8,960 | 0.03% | We Buy Cars Holdings Ltd. | 923 | 2,106 | 0.01% |
| Barloworld Ltd. | 763 | 4,388 | 0.01% | Woolworths Holdings Ltd. | 4,122 | 13,620 | 0.04% |
| Bid Corp., Ltd. | 1,550 | 35,367 | 0.11% | | | 1,193,286 | 3.67% |
| Bidvest Group Ltd. | 1,563 | 21,840 | 0.07% | Taiwan 25.49% (30 June 2024: 26.99%) | | | |
| Burstone Group Ltd. REIT | 3,599 | 1,793 | 0.01% | Ability Enterprise Co., Ltd. | 1,000 | 2,004 | 0.01% |
| Capitec Bank Holdings Ltd. | 441 | 73,251 | 0.23% | AcBel Polytech, Inc. | 2,903 | 2,679 | 0.01% |
| Clicks Group Ltd. | 1,118 | 22,105 | 0.07% | Accton Technology Corp. | 2,324 | 54,796 | 0.17% |
| Coronation Fund Managers Ltd. | 1,491 | 3,094 | 0.01% | Acer, Inc. | 13,573 | 16,477 | 0.05% |
| Curro Holdings Ltd. | 1,829 | 1,265 | 0.00% | Acer Group Corp., Ltd. | 422 | 4,782 | 0.02% |
| DataTec Ltd. | 776 | 2,051 | 0.01% | Actron Technology Corp. | 268 | 1,361 | 0.00% |
| Dis-Chem Pharmacies Ltd. | 1,797 | 3,438 | 0.01% | ADATA Technology Co., Ltd. | 1,253 | 2,996 | 0.01% |
| Discovery Ltd. | 2,452 | 25,309 | 0.08% | Adimmune Corp. | 2,000 | 1,226 | 0.00% |
| DRD GOLD Ltd. | 1,792 | 1,570 | 0.00% | Adlink Technology, Inc. | 648 | 1,532 | 0.01% |
| Equites Property Fund Ltd. REIT | 4,740 | 3,693 | 0.01% | Advanced Ceramic X Corp. | 154 | 848 | 0.00% |
| FirstRand Ltd. | 23,432 | 94,324 | 0.29% | Advanced Energy Solution Holding Co., Ltd. | 84 | 2,921 | 0.01% |
| Fortress Real Estate Investments Ltd. Class B | 5,815 | 6,243 | 0.02% | Advanced International Multitech Co., Ltd. | 457 | 1,047 | 0.00% |
| Foschini Group Ltd. | 1,494 | 13,301 | 0.04% | Advanced Wireless Semiconductor Co. | 623 | 2,100 | 0.01% |
| Gold Fields Ltd. | 4,158 | 54,448 | 0.17% | Advantech Co., Ltd. | 1,996 | 21,096 | 0.07% |
| Grindrod Ltd. | 2,903 | 1,840 | 0.01% | AGV Products Corp. | 1,000 | 357 | 0.00% |
| Growthpoint Properties Ltd. REIT | 16,340 | 11,023 | 0.03% | Airtac International Group | 594 | 15,292 | 0.05% |
| Hyprop Investments Ltd. REIT | 1,821 | 4,484 | 0.01% | Alchip Technologies Ltd. | 334 | 33,416 | 0.10% |
| Impala Platinum Holdings Ltd. | 3,697 | 17,192 | 0.05% | ALI Corp. | 600 | 694 | 0.00% |
| Investec Ltd. | 1,176 | 7,793 | 0.02% | Allied Supreme Corp. | 303 | 2,837 | 0.01% |
| JSE Ltd. | 342 | 2,188 | 0.01% | Allis Electric Co., Ltd. | 1,019 | 3,124 | 0.01% |
| KAP Ltd. | 11,102 | 1,806 | 0.01% | Alpha Networks, Inc. | 1,000 | 1,072 | 0.00% |
| Kumba Iron Ore Ltd. | 237 | 4,098 | 0.01% | Altek Corp. | 1,078 | 1,254 | 0.00% |
| Life Healthcare Group Holdings Ltd. | 6,273 | 5,445 | 0.02% | Amazing Microelectronic Corp. | 311 | 813 | 0.00% |
| MAS plc | 2,808 | 3,467 | 0.01% | AmTRAN Technology Co., Ltd. | 2,627 | 1,486 | 0.00% |
| Momentum Group Ltd. | 5,890 | 9,445 | 0.03% | Andes Technology Corp. | 193 | 2,440 | 0.01% |
| Motus Holdings Ltd. | 626 | 4,031 | 0.01% | Anpec Electronics Corp. | 206 | 1,074 | 0.00% |
| Mr Price Group Ltd. | 1,150 | 17,994 | 0.06% | AP Memory Technology Corp. | 587 | 5,667 | 0.02% |
| | | | | Apex International Co., Ltd. | 1,142 | 1,163 | 0.00% |
| | | | | Arcadyan Technology Corp. | 1,000 | 5,353 | 0.02% |
| | | | | Ardentec Corp. | 1,863 | 3,017 | 0.01% |
| | | | | ASE Technology Holding Co., Ltd. | 15,787 | 78,009 | 0.24% |
| | | | | Asia Cement Corp. | 11,678 | 14,391 | 0.04% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Asia Polymer Corp. | 2,000 | 830 | 0.00% | Chroma ATE, Inc. | 1,739 | 21,695 | 0.07% |
| Asia Vital Components Co., Ltd. | 1,248 | 23,716 | 0.07% | Chun Yuan Steel Industry Co., Ltd. | 2,000 | 1,095 | 0.00% |
| ASMedia Technology, Inc. | 184 | 11,141 | 0.03% | Chung Hung Steel Corp. | 3,821 | 2,069 | 0.01% |
| ASPEED Technology, Inc. | 134 | 13,590 | 0.04% | Chung Hwa Pulp Corp. | 2,000 | 1,010 | 0.00% |
| ASROCK, Inc. | 194 | 1,370 | 0.00% | Chunghwa Precision Test Tech Co., Ltd. | 50 | 1,345 | 0.00% |
| Asustek Computer, Inc. | 3,087 | 58,003 | 0.18% | Chunghwa Telecom Co., Ltd. | 17,602 | 66,307 | 0.20% |
| AUO Corp. | 31,057 | 13,878 | 0.04% | Cleanaway Co., Ltd. | 233 | 1,279 | 0.00% |
| AURAS Technology Co., Ltd. | 313 | 6,416 | 0.02% | Clevo Co. | 1,469 | 2,317 | 0.01% |
| Bank of Kaohsiung Co., Ltd. | 2,787 | 978 | 0.00% | CMC Magnetics Corp. | 4,191 | 1,297 | 0.00% |
| Basso Industry Corp. | 1,000 | 1,281 | 0.00% | Co.-Tech Development Corp. | 1,000 | 1,784 | 0.01% |
| BES Engineering Corp. | 6,224 | 2,022 | 0.01% | Compal Electronics, Inc. | 18,780 | 21,567 | 0.07% |
| Bioteque Corp. | 258 | 972 | 0.00% | Compeq Manufacturing Co., Ltd. | 4,876 | 10,426 | 0.03% |
| Bizlink Holding, Inc. | 687 | 12,824 | 0.04% | Continental Holdings Corp. | 2,179 | 1,997 | 0.01% |
| Bora Pharmaceuticals Co., Ltd. | 239 | 5,482 | 0.02% | Coretronic Corp. | 1,675 | 4,782 | 0.02% |
| Brighton-Best International Taiwan, Inc. | 1,413 | 1,452 | 0.00% | CTBC Financial Holding Co., Ltd. | 76,709 | 91,486 | 0.28% |
| Brogen Technologies, Inc. | 191 | 851 | 0.00% | Cub Elecparts, Inc. | 277 | 900 | 0.00% |
| C Sun Manufacturing Ltd. | 1,000 | 6,299 | 0.02% | CyberPower Systems, Inc. | 249 | 2,951 | 0.01% |
| Capital Securities Corp. | 8,820 | 6,632 | 0.02% | CyberTAN Technology, Inc. | 1,434 | 1,472 | 0.00% |
| Career Technology MFG. Co., Ltd. | 2,115 | 984 | 0.00% | Darfon Electronics Corp. | 1,000 | 1,328 | 0.00% |
| Catcher Technology Co., Ltd. | 3,646 | 21,575 | 0.07% | Darwin Precisions Corp. | 2,000 | 778 | 0.00% |
| Cathay Financial Holding Co., Ltd. | 42,264 | 88,049 | 0.27% | Delpha Construction Co., Ltd. | 1,503 | 1,797 | 0.01% |
| Cathay Real Estate Development Co., Ltd. | 2,905 | 2,127 | 0.01% | Delta Electronics, Inc. | 10,461 | 137,366 | 0.42% |
| Cenra, Inc. | 500 | 570 | 0.00% | Depo Auto Parts Industries Co., Ltd. | 597 | 3,906 | 0.01% |
| Center Laboratories, Inc. | 2,506 | 3,352 | 0.01% | Dimerco Express Corp. | 469 | 1,166 | 0.00% |
| Century Iron & Steel Industrial Co., Ltd. | 792 | 3,962 | 0.01% | D-Link Corp. | 3,000 | 2,329 | 0.01% |
| Chailease Holding Co., Ltd. | 7,364 | 25,382 | 0.08% | Dyaco International, Inc. | 1,050 | 868 | 0.00% |
| Chang Hwa Commercial Bank Ltd. | 31,643 | 17,228 | 0.05% | Dynamic Holding Co., Ltd. | 1,243 | 2,320 | 0.01% |
| Chang Wah Electromaterials, Inc. | 1,629 | 2,261 | 0.01% | Dynapack International Technology Corp. | 1,311 | 8,398 | 0.03% |
| Chang Wah Technology Co., Ltd. | 1,479 | 1,507 | 0.01% | E Ink Holdings, Inc. | 4,466 | 37,189 | 0.11% |
| Channel Well Technology Co., Ltd. | 1,000 | 2,160 | 0.01% | E.Sun Financial Holding Co., Ltd. | 70,519 | 57,969 | 0.18% |
| Charoen Pokphand Enterprise | 1,140 | 3,140 | 0.01% | Eclat Textile Co., Ltd. | 874 | 13,569 | 0.04% |
| CHC Healthcare Group | 1,000 | 1,275 | 0.00% | Egis Technology, Inc. | 278 | 1,497 | 0.00% |
| Chenbro Micom Co., Ltd. | 269 | 2,187 | 0.01% | EirGenix, Inc. | 1,000 | 2,196 | 0.01% |
| Cheng Loong Corp. | 4,256 | 2,466 | 0.01% | Elan Microelectronics Corp. | 1,105 | 5,089 | 0.02% |
| Cheng Shin Rubber Industry Co., Ltd. | 9,037 | 13,521 | 0.04% | Elite Advanced Laser Corp. | 591 | 5,174 | 0.02% |
| Cheng Uei Precision Industry Co., Ltd. | 1,264 | 2,799 | 0.01% | Elite Material Co., Ltd. | 1,333 | 25,128 | 0.08% |
| Chia Hsin Cement Corp. | 2,040 | 1,058 | 0.00% | Elite Semiconductor Microelectronics Technology, Inc. | 1,000 | 1,891 | 0.01% |
| Chicony Electronics Co., Ltd. | 2,576 | 11,943 | 0.04% | Elitegroup Computer Systems Co., Ltd. | 1,000 | 680 | 0.00% |
| Chicony Power Technology Co., Ltd. | 1,000 | 3,645 | 0.01% | eMemory Technology, Inc. | 290 | 29,677 | 0.09% |
| Chief Telecom, Inc. | 101 | 1,476 | 0.00% | Ennoconn Corp. | 500 | 4,446 | 0.01% |
| China Airlines Ltd. | 12,684 | 9,924 | 0.03% | Ennostar, Inc. | 3,271 | 4,170 | 0.01% |
| China Bills Finance Corp. | 3,677 | 1,688 | 0.01% | Episil Technologies, Inc. | 1,393 | 2,110 | 0.01% |
| China Electric Manufacturing Corp. | 2,000 | 961 | 0.00% | Eternal Materials Co., Ltd. | 4,334 | 3,675 | 0.01% |
| China General Plastics Corp. | 2,000 | 729 | 0.00% | Etron Technology, Inc. | 1,194 | 1,317 | 0.00% |
| China Man-Made Fiber Corp. | 4,480 | 1,007 | 0.00% | Eva Airways Corp. | 12,850 | 17,383 | 0.05% |
| China Metal Products | 1,000 | 946 | 0.00% | Evergreen Aviation Technologies Corp. | 439 | 1,302 | 0.00% |
| China Motor Corp. | 1,038 | 2,514 | 0.01% | Evergreen International Storage & Transport Corp. | 2,279 | 2,172 | 0.01% |
| China Petrochemical Development Corp. | 16,523 | 3,704 | 0.01% | Evergreen Marine Corp. Taiwan Ltd. | 5,443 | 37,355 | 0.12% |
| China Steel Chemical Corp. | 1,000 | 2,809 | 0.01% | EVERGREEN Steel Corp. | 1,000 | 2,721 | 0.01% |
| China Steel Corp. | 52,216 | 31,297 | 0.10% | Everlight Chemical Industrial Corp. | 2,000 | 1,281 | 0.00% |
| Chin-Poon Industrial Co., Ltd. | 1,498 | 1,773 | 0.01% | Everlight Electronics Co., Ltd. | 1,766 | 4,579 | 0.01% |
| Chipbond Technology Corp. | 2,692 | 5,288 | 0.02% | Far Eastern Department Stores Ltd. | 4,795 | 3,291 | 0.01% |
| ChipMOS Technologies, Inc. | 3,000 | 2,869 | 0.01% | Far Eastern International Bank | 10,766 | 4,335 | 0.01% |
| Chlitina Holding Ltd. | 283 | 928 | 0.00% | Far Eastern New Century Corp. | 13,831 | 13,331 | 0.04% |
| Chong Hong Construction Co., Ltd. | 1,000 | 2,620 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Far EasTone Telecommunications Co., Ltd. | 7,758 | 21,155 | 0.07% | HannStar Display Corp. | 9,833 | 2,525 | 0.01% |
| Faraday Technology Corp. | 997 | 7,329 | 0.02% | HannsTouch Holdings Co. | 2,000 | 554 | 0.00% |
| Farglory Land Development Co., Ltd. | 1,300 | 2,930 | 0.01% | Highwealth Construction Corp. | 8,683 | 11,508 | 0.04% |
| Federal Corp. | 1,100 | 636 | 0.00% | Hiwin Technologies Corp. | 2,271 | 22,790 | 0.07% |
| Feng Hsin Steel Co., Ltd. | 1,722 | 3,656 | 0.01% | Ho Tung Chemical Corp. | 3,687 | 899 | 0.00% |
| Feng TAY Enterprise Co., Ltd. | 2,164 | 8,779 | 0.03% | Holtek Semiconductor, Inc. | 1,000 | 1,432 | 0.00% |
| Firich Enterprises Co., Ltd. | 1,030 | 972 | 0.00% | Holy Stone Enterprise Co., Ltd. | 599 | 1,564 | 0.01% |
| First Financial Holding Co., Ltd. | 49,314 | 40,763 | 0.13% | Hon Hai Precision Industry Co., Ltd. | 55,213 | 309,878 | 0.95% |
| First Steamship Co., Ltd. | 4,000 | 878 | 0.00% | Hong Pu Real Estate Development Co., Ltd. | 1,000 | 994 | 0.00% |
| Fitipower Integrated Technology, Inc. | 539 | 3,822 | 0.01% | Hota Industrial Manufacturing Co., Ltd. | 1,000 | 2,059 | 0.01% |
| FLEXium Interconnect, Inc. | 1,240 | 2,432 | 0.01% | Hotai Finance Co., Ltd. | 1,210 | 2,827 | 0.01% |
| Flytech Technology Co., Ltd. | 239 | 639 | 0.00% | Hotai Motor Co., Ltd. | 1,422 | 26,849 | 0.08% |
| FocalTech Systems Co., Ltd. | 1,000 | 2,715 | 0.01% | Hsin Kuang Steel Co., Ltd. | 1,000 | 1,409 | 0.00% |
| Foresee Pharmaceuticals Co., Ltd. | 350 | 827 | 0.00% | HTC Corp. | 3,487 | 5,233 | 0.02% |
| Formosa Chemicals & Fibre Corp. | 15,928 | 13,263 | 0.04% | Hu Lane Associate, Inc. | 306 | 1,643 | 0.01% |
| Formosa Plastics Corp. | 17,285 | 18,717 | 0.06% | Hua Nan Financial Holdings Co., Ltd. | 41,950 | 33,461 | 0.10% |
| Formosa Sumco Technology Corp. | 131 | 392 | 0.00% | Huaku Development Co., Ltd. | 1,200 | 4,173 | 0.01% |
| Formosa Taffeta Co., Ltd. | 4,507 | 2,523 | 0.01% | Huang Hsiang Construction Corp. | 1,000 | 1,973 | 0.01% |
| Formosan Rubber Group, Inc. | 900 | 708 | 0.00% | Hung Sheng Construction Ltd. | 2,000 | 1,556 | 0.01% |
| Fortune Electric Co., Ltd. | 562 | 9,651 | 0.03% | IBF Financial Holdings Co., Ltd. | 14,484 | 6,605 | 0.02% |
| Foxconn Technology Co., Ltd. | 4,911 | 11,145 | 0.03% | Ichia Technologies, Inc. | 1,000 | 1,173 | 0.00% |
| Foxsemicon Integrated Technology, Inc. | 474 | 4,395 | 0.01% | IEI Integration Corp. | 281 | 676 | 0.00% |
| FSP Technology, Inc. | 1,000 | 1,870 | 0.01% | Infotrend Technology, Inc. | 1,000 | 975 | 0.00% |
| Fubon Financial Holding Co., Ltd. | 37,552 | 103,431 | 0.32% | Innodisk Corp. | 275 | 1,829 | 0.01% |
| Fulgent Sun International Holding Co., Ltd. | 367 | 1,327 | 0.00% | Innolux Corp. | 34,814 | 15,238 | 0.05% |
| Fusheng Precision Co., Ltd. | 590 | 5,669 | 0.02% | International CSRC Investment Holdings Co. | 2,716 | 1,052 | 0.00% |
| Gamania Digital Entertainment Co., Ltd. | 550 | 1,295 | 0.00% | International Games System Co., Ltd. | 857 | 25,461 | 0.08% |
| Gemtek Technology Corp. | 2,000 | 2,044 | 0.01% | Inventec Corp. | 13,291 | 20,311 | 0.06% |
| General Interface Solution Holding Ltd. | 1,000 | 1,543 | 0.01% | ITE Technology, Inc. | 480 | 2,196 | 0.01% |
| Genesys Logic, Inc. | 260 | 1,316 | 0.00% | ITEQ Corp. | 1,000 | 2,400 | 0.01% |
| Genius Electronic Optical Co., Ltd. | 376 | 5,815 | 0.02% | Jentech Precision Industrial Co., Ltd. | 447 | 20,793 | 0.06% |
| Getac Holdings Corp. | 1,720 | 5,561 | 0.02% | Johnson Health Tech Co., Ltd. | 457 | 2,572 | 0.01% |
| Giant Manufacturing Co., Ltd. | 1,386 | 5,982 | 0.02% | JPC connectivity, Inc. | 420 | 1,877 | 0.01% |
| Gigabyte Technology Co., Ltd. | 3,148 | 26,166 | 0.08% | JSL Construction & Development Co., Ltd. | 1,000 | 2,824 | 0.01% |
| Gigastorage Corp. | 2,000 | 897 | 0.00% | Kaimei Electronic Corp. | 292 | 615 | 0.00% |
| Global Brands Manufacture Ltd. | 1,000 | 1,754 | 0.01% | Kaori Heat Treatment Co., Ltd. | 349 | 3,375 | 0.01% |
| Global Mixed Mode Technology, Inc. | 400 | 2,928 | 0.01% | KEE TAI Properties Co., Ltd. | 2,030 | 898 | 0.00% |
| Global Unichip Corp. | 384 | 15,929 | 0.05% | Kenda Rubber Industrial Co., Ltd. | 2,977 | 2,465 | 0.01% |
| Globalwafers Co., Ltd. | 1,116 | 12,986 | 0.04% | Kenmec Mechanical Engineering Co., Ltd. | 1,000 | 2,748 | 0.01% |
| Globe Union Industrial Corp. | 1,111 | 463 | 0.00% | KGI Financial Holding Co., Ltd. | 73,945 | 38,794 | 0.12% |
| Gloria Material Technology Corp. | 2,000 | 2,837 | 0.01% | Kindom Development Co., Ltd. | 1,559 | 2,420 | 0.01% |
| Gold Circuit Electronics Ltd. | 2,348 | 17,296 | 0.05% | King Slide Works Co., Ltd. | 278 | 13,143 | 0.04% |
| Goldsun Building Materials Co., Ltd. | 4,902 | 7,401 | 0.02% | King Yuan Electronics Co., Ltd. | 5,880 | 19,998 | 0.06% |
| Gourmet Master Co., Ltd. | 336 | 992 | 0.00% | King's Town Bank Co., Ltd. | 4,214 | 6,517 | 0.02% |
| Grand Pacific Petrochemical | 4,941 | 1,575 | 0.01% | Kinik Co. | 524 | 4,579 | 0.01% |
| Grape King Bio Ltd. | 589 | 2,686 | 0.01% | Kinpo Electronics | 5,256 | 4,216 | 0.01% |
| Great Tree Pharmacy Co., Ltd. | 339 | 1,510 | 0.01% | Kinsus Interconnect Technology Corp. | 1,187 | 3,657 | 0.01% |
| Great Wall Enterprise Co., Ltd. | 2,302 | 3,616 | 0.01% | KMC Kuei Meng International, Inc. | 288 | 1,050 | 0.00% |
| Greatek Electronics, Inc. | 1,448 | 2,593 | 0.01% | Kung Long Batteries Industrial Co., Ltd. | 186 | 879 | 0.00% |
| Gudeng Precision Industrial Co., Ltd. | 300 | 4,456 | 0.01% | Kuo Toong International Co., Ltd. | 1,000 | 1,470 | 0.00% |
| Hannstar Board Corp. | 1,253 | 2,033 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Kuo Yang Construction Co., Ltd. | 2,000 | 1,403 | 0.00% | Oriental Union Chemical Corp. | 2,902 | 1,266 | 0.00% |
| L&K Engineering Co., Ltd. | 699 | 4,787 | 0.02% | Pan Jit International, Inc. | 2,000 | 3,129 | 0.01% |
| LandMark Optoelectronics Corp. | 272 | 3,211 | 0.01% | Pan-International Industrial Corp. | 2,000 | 2,501 | 0.01% |
| Largan Precision Co., Ltd. | 448 | 36,554 | 0.11% | Panion & BF Biotech, Inc. | 211 | 528 | 0.00% |
| Lealea Enterprise Co., Ltd. | 3,833 | 1,036 | 0.00% | Parade Technologies Ltd. | 332 | 7,767 | 0.02% |
| Li Peng Enterprise Co., Ltd. | 2,000 | 434 | 0.00% | PChome Online, Inc. | 1,102 | 1,460 | 0.00% |
| Lien Hwa Industrial Holdings Corp. | 5,317 | 8,223 | 0.03% | Pegatron Corp. | 9,930 | 27,835 | 0.09% |
| Lingsen Precision Industries Ltd. | 2,000 | 1,083 | 0.00% | Pegavision Corp. | 206 | 2,369 | 0.01% |
| Lite-On Technology Corp. ADR | 9,738 | 29,555 | 0.09% | PharmaEngine, Inc. | 244 | 672 | 0.00% |
| Longchen Paper & Packaging Co., Ltd. | 3,634 | 1,286 | 0.00% | Pharmaessentia Corp. | 1,123 | 21,066 | 0.07% |
| Lotes Co., Ltd. | 325 | 19,380 | 0.06% | Phihong Technology Co., Ltd. | 1,426 | 1,629 | 0.01% |
| Lotus Pharmaceutical Co., Ltd. | 583 | 4,792 | 0.02% | Phison Electronics Corp. | 740 | 12,053 | 0.04% |
| Lung Yen Life Service Corp. | 1,000 | 1,690 | 0.01% | Pixart Imaging, Inc. | 537 | 4,193 | 0.01% |
| LuxNet Corp. | 460 | 2,638 | 0.01% | Polaris Group | 1,571 | 2,187 | 0.01% |
| M31 Technology Corp. | 109 | 2,504 | 0.01% | Posiflex Technology, Inc. | 193 | 2,163 | 0.01% |
| Machvision, Inc. | 164 | 1,981 | 0.01% | Pou Chen Corp. | 10,763 | 12,114 | 0.04% |
| Macronix International Co., Ltd. | 8,168 | 4,933 | 0.02% | Powerchip Semiconductor Manufacturing Corp. | 14,206 | 6,890 | 0.02% |
| Makalot Industrial Co., Ltd. | 1,923 | 18,828 | 0.06% | Powertech Technology, Inc. | 2,995 | 11,145 | 0.03% |
| Marketch International Corp. | 315 | 1,417 | 0.00% | Poya International Co., Ltd. | 343 | 5,194 | 0.02% |
| MediaTek, Inc. | 6,481 | 279,724 | 0.86% | President Chain Store Corp. | 2,432 | 19,510 | 0.06% |
| Medigen Biotechnology Corp. | 1,000 | 988 | 0.00% | President Securities Corp. | 4,215 | 3,311 | 0.01% |
| Medigen Vaccine Biologics Corp. | 1,000 | 1,100 | 0.00% | Primax Electronics Ltd. | 1,462 | 3,389 | 0.01% |
| Mega Financial Holding Co., Ltd. | 54,513 | 64,349 | 0.20% | Promate Electronic Co., Ltd. | 1,000 | 2,440 | 0.01% |
| Mercuries & Associates Holding Ltd. | 2,346 | 1,095 | 0.00% | Qisda Corp. | 5,973 | 6,122 | 0.02% |
| Mercuries Life Insurance Co., Ltd. | 17,454 | 3,359 | 0.01% | Quanta Computer, Inc. | 12,619 | 110,468 | 0.34% |
| Merida Industry Co., Ltd. | 1,093 | 5,034 | 0.02% | Quanta Storage, Inc. | 1,000 | 3,401 | 0.01% |
| Merry Electronics Co., Ltd. | 1,015 | 3,344 | 0.01% | Radiant Opto-Electronics Corp. | 1,952 | 11,700 | 0.04% |
| Microbio Co., Ltd. | 2,387 | 2,403 | 0.01% | Radium Life Tech Co., Ltd. | 2,319 | 764 | 0.00% |
| Micro-Star International Co., Ltd. | 4,000 | 22,389 | 0.07% | Raydium Semiconductor Corp. | 299 | 3,593 | 0.01% |
| Mitac Holdings Corp. | 4,033 | 8,722 | 0.03% | RDC Semiconductor Co., Ltd. | 343 | 2,092 | 0.01% |
| momo.com, Inc. | 413 | 4,201 | 0.01% | Realtek Semiconductor Corp. | 2,091 | 36,227 | 0.11% |
| Motech Industries, Inc. | 1,194 | 757 | 0.00% | Rechi Precision Co., Ltd. | 1,312 | 1,002 | 0.00% |
| MPI Corp. | 357 | 10,083 | 0.03% | Rexon Industrial Corp., Ltd. | 1,000 | 923 | 0.00% |
| Namchow Holdings Co., Ltd. | 1,000 | 1,517 | 0.01% | Rich Development Co., Ltd. | 4,120 | 1,218 | 0.00% |
| Nan Kang Rubber Tire Co., Ltd. | 3,093 | 4,293 | 0.01% | RichWave Technology Corp. | 314 | 2,040 | 0.01% |
| Nan Pao Resins Chemical Co., Ltd. | 423 | 4,051 | 0.01% | Ritek Corp. | 2,673 | 1,133 | 0.00% |
| Nan Ya Plastics Corp. | 23,685 | 21,601 | 0.07% | Ruentex Development Co., Ltd. | 6,840 | 8,950 | 0.03% |
| Nan Ya Printed Circuit Board Corp. | 1,000 | 3,981 | 0.01% | Ruentex Industries Ltd. | 3,449 | 7,617 | 0.02% |
| Nantex Industry Co., Ltd. | 1,448 | 1,502 | 0.01% | Run Long Construction Co., Ltd. | 3,661 | 4,176 | 0.01% |
| Nanya Technology Corp. | 5,239 | 4,674 | 0.01% | Sakura Development Co., Ltd. | 1,640 | 2,651 | 0.01% |
| Newmax Technology Co., Ltd. | 1,000 | 889 | 0.00% | Sampo Corp. | 1,306 | 1,117 | 0.00% |
| Nichidenbo Corp. | 1,000 | 2,126 | 0.01% | Sanyang Motor Co., Ltd. | 2,651 | 5,587 | 0.02% |
| Nidec Chaun-Choung Technology Corp. | 162 | 966 | 0.00% | Savior Lifetec Corp. | 1,134 | 706 | 0.00% |
| Nien Made Enterprise Co., Ltd. | 608 | 6,797 | 0.02% | ScinoPharm Taiwan Ltd. | 1,192 | 802 | 0.00% |
| Novatek Microelectronics Corp. | 3,512 | 53,776 | 0.17% | SDI Corp. | 690 | 1,987 | 0.01% |
| Nuvoton Technology Corp. | 1,000 | 2,715 | 0.01% | Senao International Co., Ltd. | 1,000 | 984 | 0.00% |
| O-Bank Co., Ltd. | 8,997 | 2,714 | 0.01% | Sensortek Technology Corp. | 80 | 610 | 0.00% |
| OBI Pharma, Inc. | 1,117 | 1,993 | 0.01% | Sercomm Corp. | 1,213 | 4,514 | 0.01% |
| Oneness Biotech Co., Ltd. | 1,640 | 4,367 | 0.01% | Shanghai Commercial & Savings Bank Ltd. | 17,413 | 21,033 | 0.07% |
| Orient Semiconductor Electronics Ltd. | 2,019 | 2,137 | 0.01% | Sheng Yu Steel Co., Ltd. | 1,000 | 729 | 0.00% |
| | | | | Shihlin Electric & Engineering Corp. | 1,245 | 7,291 | 0.02% |
| | | | | Shin Foong Specialty & Applied Materials Co., Ltd. | 1,000 | 1,833 | 0.01% |
| | | | | Shin Kong Financial Holding Co., Ltd. | 75,552 | 27,193 | 0.08% |
| | | | | Shin Zu Shing Co., Ltd. | 693 | 4,439 | 0.01% |
| | | | | Shinfox Energy Co., Ltd. | 414 | 1,440 | 0.00% |
| | | | | Shining Building Business Co., Ltd. | 4,000 | 1,251 | 0.00% |
| | | | | Shinkong Insurance Co., Ltd. | 1,000 | 3,248 | 0.01% |
| | | | | Shinkong Synthetic Fibers Corp. | 6,733 | 3,029 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Shiny Chemical Industrial Co., Ltd. | 454 | 2,195 | 0.01% | Taiwan Union Technology Corp. | 1,115 | 5,782 | 0.02% |
| Sigurd Microelectronics Corp. | 2,000 | 4,118 | 0.01% | Taiwan-Asia Semiconductor Corp. | 2,000 | 1,803 | 0.01% |
| Silergy Corp. | 2,442 | 30,055 | 0.09% | Taiyen Biotech Co., Ltd. | 1,000 | 990 | 0.00% |
| Silicon Integrated Systems Corp. | 1,787 | 3,881 | 0.01% | Tatung Co., Ltd. | 10,283 | 15,024 | 0.05% |
| Simplo Technology Co., Ltd. | 764 | 9,252 | 0.03% | Teco Electric & Machinery Co., Ltd. | 5,957 | 9,485 | 0.03% |
| Sinbon Electronics Co., Ltd. | 942 | 7,528 | 0.02% | Test Research, Inc. | 1,000 | 3,721 | 0.01% |
| Sincere Navigation Corp. | 1,252 | 957 | 0.00% | Thinking Electronic Industrial Co., Ltd. | 224 | 1,035 | 0.00% |
| Sino-American Silicon Products, Inc. | 4,253 | 17,448 | 0.05% | Ton Yi Industrial Corp. | 3,529 | 1,647 | 0.01% |
| Sinon Corp. | 1,531 | 2,017 | 0.01% | Tong Hsing Electronic Industries Ltd. | 803 | 3,405 | 0.01% |
| SinoPac Financial Holdings Co., Ltd. | 54,848 | 38,311 | 0.12% | Tong Yang Industry Co., Ltd. | 2,092 | 7,147 | 0.02% |
| Sinyi Realty, Inc. | 1,351 | 1,183 | 0.00% | Tong-Tai Machine & Tool Co., Ltd. | 1,000 | 988 | 0.00% |
| Sitronix Technology Corp. | 478 | 3,098 | 0.01% | Topco Scientific Co., Ltd. | 736 | 6,286 | 0.02% |
| Solar Applied Materials Technology Corp. | 2,050 | 3,921 | 0.01% | Topkey Corp. | 221 | 1,378 | 0.00% |
| Sonix Technology Co., Ltd. | 1,000 | 1,270 | 0.00% | TPK Holding Co., Ltd. | 1,548 | 1,830 | 0.01% |
| Speed Tech Corp. | 1,000 | 1,769 | 0.01% | Transcend Information, Inc. | 1,308 | 3,455 | 0.01% |
| Sporton International, Inc. | 231 | 1,458 | 0.00% | Tripod Technology Corp. | 2,170 | 13,072 | 0.04% |
| St Shine Optical Co., Ltd. | 251 | 1,512 | 0.01% | TSEC Corp. | 2,222 | 1,210 | 0.00% |
| Standard Foods Corp. | 2,005 | 2,241 | 0.01% | TSRC Corp. | 3,200 | 1,967 | 0.01% |
| Sunny Friend Environmental Technology Co., Ltd. | 397 | 1,039 | 0.00% | TTY Biopharm Co., Ltd. | 1,000 | 2,221 | 0.01% |
| Sunonwealth Electric Machine Industry Co., Ltd. | 1,000 | 2,977 | 0.01% | Tung Ho Steel Enterprise Corp. | 2,610 | 5,406 | 0.02% |
| Sunplus Technology Co., Ltd. | 2,000 | 1,870 | 0.01% | Tung Thih Electronic Co., Ltd. | 288 | 779 | 0.00% |
| Supreme Electronics Co., Ltd. | 2,145 | 3,880 | 0.01% | TXC Corp. | 1,248 | 3,826 | 0.01% |
| Swancor Holding Co., Ltd. | 437 | 1,182 | 0.00% | TYC Brother Industrial Co., Ltd. | 1,000 | 1,928 | 0.01% |
| Syncmold Enterprise Corp. | 540 | 1,494 | 0.00% | Tyntek Corp. | 1,000 | 698 | 0.00% |
| Synmosa Biopharma Corp. | 1,636 | 1,722 | 0.01% | U-Ming Marine Transport Corp. | 2,000 | 3,544 | 0.01% |
| Synnex Technology International Corp. | 6,951 | 15,011 | 0.05% | Unimicron Technology Corp. | 6,708 | 28,850 | 0.09% |
| Systex Corp. | 1,000 | 4,408 | 0.01% | Uni-President Enterprises Corp. | 21,929 | 54,113 | 0.17% |
| T3EX Global Holdings Corp. | 450 | 1,095 | 0.00% | Unitech Printed Circuit Board Corp. | 3,143 | 3,154 | 0.01% |
| TA Chen Stainless Pipe | 7,227 | 6,668 | 0.02% | United Integrated Services Co., Ltd. | 715 | 10,512 | 0.03% |
| Ta Ya Electric Wire & Cable | 3,084 | 4,167 | 0.01% | United Microelectronics Corp. | 53,484 | 70,231 | 0.22% |
| TA-I Technology Co., Ltd. | 1,000 | 1,414 | 0.00% | United Renewable Energy Co., Ltd. | 7,000 | 2,156 | 0.01% |
| Taichung Commercial Bank Co., Ltd. | 16,859 | 9,642 | 0.03% | Universal Cement Corp. | 2,141 | 1,868 | 0.01% |
| TaiDoc Technology Corp. | 295 | 1,309 | 0.00% | Universal Vision Biotechnology Co., Ltd. | 252 | 1,537 | 0.01% |
| Taiflex Scientific Co., Ltd. | 1,045 | 1,430 | 0.00% | UPC Technology Corp. | 2,000 | 544 | 0.00% |
| Taigen Biopharmaceuticals Holdings Ltd. | 1,000 | 349 | 0.00% | UPI Semiconductor Corp. | 166 | 1,139 | 0.00% |
| TaiMed Biologics, Inc. | 1,063 | 2,788 | 0.01% | USI Corp. | 4,000 | 1,312 | 0.00% |
| Tainan Spinning Co., Ltd. | 5,205 | 2,231 | 0.01% | Vanguard International Semiconductor Corp. | 4,333 | 13,203 | 0.04% |
| Taishin Financial Holding Co., Ltd. | 55,074 | 29,230 | 0.09% | Via Technologies, Inc. | 1,000 | 3,065 | 0.01% |
| Taiwan Business Bank | 26,882 | 12,176 | 0.04% | VisEra Technologies Co., Ltd. | 455 | 4,268 | 0.01% |
| Taiwan Cooperative Financial Holding Co., Ltd. | 46,918 | 34,776 | 0.11% | Visual Photonics Epitaxy Co., Ltd. | 1,000 | 5,079 | 0.02% |
| Taiwan Fertilizer Co., Ltd. | 3,223 | 5,024 | 0.02% | Voltronic Power Technology Corp. | 287 | 16,283 | 0.05% |
| Taiwan Glass Industry Corp. | 5,911 | 2,948 | 0.01% | Wafer Works Corp. | 2,476 | 2,047 | 0.01% |
| Taiwan High Speed Rail Corp. | 9,839 | 8,343 | 0.03% | Waffer Technology Corp. | 556 | 1,163 | 0.00% |
| Taiwan Hon Chuan Enterprise Co., Ltd. | 1,211 | 5,448 | 0.02% | Wah Lee Industrial Corp. | 1,000 | 3,752 | 0.01% |
| Taiwan Mask Corp. | 1,000 | 1,502 | 0.01% | Walsin Lihwa Corp. | 11,822 | 8,546 | 0.03% |
| Taiwan Mobile Co., Ltd. | 6,499 | 22,500 | 0.07% | Walsin Technology Corp. | 1,445 | 4,077 | 0.01% |
| Taiwan Paiho Ltd. | 1,000 | 2,080 | 0.01% | Wan Hai Lines Ltd. | 6,042 | 14,946 | 0.05% |
| Taiwan PCB Techvest Co., Ltd. | 1,000 | 1,045 | 0.00% | Wei Chuan Foods Corp. | 2,000 | 1,092 | 0.00% |
| Taiwan Sakura Corp. | 1,000 | 2,550 | 0.01% | Weikeng Industrial Co., Ltd. | 2,000 | 2,041 | 0.01% |
| Taiwan Secom Co., Ltd. | 1,110 | 4,181 | 0.01% | Weltrend Semiconductor | 1,000 | 1,690 | 0.01% |
| Taiwan Semiconductor Co., Ltd. | 1,000 | 1,623 | 0.01% | Win Semiconductors Corp. | 1,808 | 6,177 | 0.02% |
| Taiwan Semiconductor Manufacturing Co., Ltd. | 113,149 | 3,710,143 | 11.41% | Winbond Electronics Corp. | 13,737 | 6,201 | 0.02% |
| Taiwan Styrene Monomer | 2,000 | 582 | 0.00% | WinWay Technology Co., Ltd. | 84 | 2,934 | 0.01% |
| Taiwan Surface Mounting Technology Corp. | 1,249 | 4,153 | 0.01% | Wisdom Marine Lines Co., Ltd. | 2,132 | 4,390 | 0.01% |
| Taiwan TEA Corp. | 3,051 | 1,871 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Wistron Corp. | 12,906 | 40,941 | 0.13% | CP AXTRA PCL | 6,869 | 5,490 | 0.02% |
| Wistron NeWeb Corp. | 1,662 | 6,970 | 0.02% | Delta Electronics Thailand PCL | 12,718 | 56,885 | 0.18% |
| Wiwynn Corp. | 380 | 30,368 | 0.09% | Dhipaya Group Holdings PCL | 1,800 | 1,098 | 0.00% |
| WPG Holdings Ltd. | 6,495 | 13,551 | 0.04% | Dohome PCL | 4,530 | 1,176 | 0.00% |
| WT Microelectronics Co., Ltd. | 4,532 | 15,206 | 0.05% | Energy Absolute PCL | 8,400 | 976 | 0.00% |
| WUS Printed Circuit Co., Ltd. | 1,000 | 1,444 | 0.00% | Energy Absolute PCL - Rights Issue 31/12/2049 | 8,400 | 483 | 0.00% |
| Xintec, Inc. | 724 | 4,373 | 0.01% | Forth Corp. PCL | 2,076 | 645 | 0.00% |
| Xxentria Technology Materials Corp. | 1,199 | 1,880 | 0.01% | GFPT PCL | 2,276 | 637 | 0.00% |
| Yageo Corp. | 3,040 | 50,165 | 0.15% | Hana Microelectronics PCL | 2,980 | 2,159 | 0.01% |
| Yang Ming Marine Transport Corp. | 9,659 | 22,303 | 0.07% | Home Product Center PCL | 24,873 | 6,857 | 0.02% |
| Yankey Engineering Co., Ltd. | 286 | 3,742 | 0.01% | Indorama Ventures PCL | 7,916 | 5,781 | 0.02% |
| YC INOX Co., Ltd. | 2,159 | 1,287 | 0.00% | Intouch Holdings PCL Class F | 4,147 | 11,798 | 0.04% |
| Yeong Guan Energy Technology Group Co., Ltd. | 1,000 | 1,061 | 0.00% | I-TAIL Corp. PCL | 3,006 | 1,966 | 0.01% |
| YFY, Inc. | 5,770 | 5,227 | 0.02% | Jasmine International PCL | 15,664 | 983 | 0.00% |
| Yieh Phui Enterprise Co., Ltd. | 4,863 | 2,247 | 0.01% | Jasmine Technology Solution PCL | 1,194 | 2,311 | 0.01% |
| Yuanta Financial Holding Co., Ltd. | 53,280 | 55,255 | 0.17% | Jaymart Group Holdings PCL | 3,359 | 1,300 | 0.00% |
| Yulon Finance Corp. | 1,135 | 3,600 | 0.01% | JMT Network Services PCL | 2,947 | 1,573 | 0.01% |
| Yulon Motor Co., Ltd. | 2,572 | 3,977 | 0.01% | Kasikornbank PCL | 8,090 | 36,897 | 0.11% |
| Yungshin Construction & Development Co., Ltd. | 571 | 2,534 | 0.01% | KCE Electronics PCL | 4,562 | 3,278 | 0.01% |
| YungShin Global Holding Corp. | 1,000 | 1,644 | 0.01% | Kiatnakin Phatra Bank PCL | 2,679 | 4,125 | 0.01% |
| Zeng Hsing Industrial Co., Ltd. | 235 | 796 | 0.00% | Krung Thai Bank PCL | 28,557 | 17,589 | 0.05% |
| Zhen Ding Technology Holding Ltd. | 2,802 | 10,256 | 0.03% | Krungthai Card PCL | 4,630 | 6,790 | 0.02% |
| ZillTek Technology Corp. | 165 | 1,613 | 0.01% | Land & Houses PCL | 41,614 | 6,164 | 0.02% |
| Zinwell Corp. | 1,000 | 476 | 0.00% | LPN Development PCL | 3,900 | 293 | 0.00% |
| Zykel Group Corp. | 1,000 | 1,211 | 0.00% | Major Cineplex Group PCL | 3,100 | 1,337 | 0.00% |
| | | 8,289,030 | 25.49% | MBK PCL | 1,939 | 1,166 | 0.00% |
| Thailand 1.97% (30 June 2024: 1.87%) | | | | Mega Lifesciences PCL | 1,585 | 1,546 | 0.01% |
| Advanced Info Service PCL | 5,092 | 42,863 | 0.13% | Minor International PCL | 18,698 | 14,259 | 0.04% |
| AEON Thana Sinsap Thailand PCL | 596 | 2,238 | 0.01% | MK Restaurants Group PCL | 700 | 505 | 0.00% |
| Airports of Thailand PCL | 19,547 | 34,112 | 0.11% | Muangthai Capital PCL | 2,993 | 4,214 | 0.01% |
| Amata Corp. PCL | 3,807 | 3,210 | 0.01% | Ngern Tid Lor PCL | 5,939 | 2,961 | 0.01% |
| AP Thailand PCL | 10,277 | 2,442 | 0.01% | Osotspa PCL | 6,169 | 3,763 | 0.01% |
| Asset World Corp. PCL | 31,987 | 3,302 | 0.01% | Plan B Media PCL Class F | 11,554 | 2,406 | 0.01% |
| Bangkok Airways PCL | 4,134 | 2,716 | 0.01% | Precious Shipping PCL | 2,800 | 554 | 0.00% |
| Bangkok Bank PCL | 1,260 | 5,580 | 0.02% | Pruksa Holding PCL | 2,238 | 519 | 0.00% |
| Bangkok Bank PCL NVDR | 1,460 | 6,466 | 0.02% | PTT Global Chemical PCL | 9,949 | 7,120 | 0.02% |
| Bangkok Chain Hospital PCL | 4,862 | 2,182 | 0.01% | Quality Houses PCL | 29,123 | 1,469 | 0.01% |
| Bangkok Commercial Asset Management PCL | 9,100 | 1,628 | 0.01% | Ratchthani Leasing PCL | 7,145 | 335 | 0.00% |
| Bangkok Dusit Medical Services PCL | 28,100 | 20,192 | 0.06% | Sansiri PCL | 72,963 | 3,852 | 0.01% |
| Bangkok Dusit Medical Services PCL Class F | 23,611 | 16,966 | 0.05% | SCB X PCL | 7,783 | 26,822 | 0.08% |
| Bangkok Expressway & Metro PCL | 30,939 | 6,443 | 0.02% | SCG Packaging PCL | 5,338 | 3,069 | 0.01% |
| Bangkok Land PCL | 47,951 | 802 | 0.00% | Siam Cement PCL | 3,378 | 16,645 | 0.05% |
| Bangkok Life Assurance PCL | 2,000 | 1,238 | 0.00% | Siam City Cement PCL | 300 | 1,439 | 0.00% |
| Bangkok Life Assurance PCL NVDR | 387 | 239 | 0.00% | Siam Global House PCL | 7,648 | 3,118 | 0.01% |
| BPCPG PCL | 2,687 | 437 | 0.00% | Singer Thailand PCL | 3,600 | 834 | 0.00% |
| BEC World PCL | 4,400 | 503 | 0.00% | SPCG PCL | 1,438 | 356 | 0.00% |
| Berli Jucker PCL | 4,540 | 3,103 | 0.01% | Sri Trang Agro-Industry PCL | 3,750 | 1,991 | 0.01% |
| Betagro PCL | 2,937 | 1,619 | 0.01% | Sri Trang Gloves Thailand PCL | 4,489 | 1,297 | 0.00% |
| Beyond Securities PCL | 11,400 | 274 | 0.00% | Srisawad Corp. PCL | 4,101 | 5,022 | 0.02% |
| BTS Group Holdings PCL | 45,154 | 8,079 | 0.03% | Stecon Group PCL | 8,100 | 1,829 | 0.01% |
| Bumrungrad Hospital PCL | 2,578 | 15,085 | 0.05% | Supalai PCL | 5,700 | 3,043 | 0.01% |
| Central Pattana PCL | 14,438 | 24,137 | 0.07% | Super Energy Corp. PCL | 76,800 | 563 | 0.00% |
| Central Plaza Hotel PCL | 2,818 | 2,851 | 0.01% | Taokaenoi Food & Marketing PCL Class F | 3,600 | 855 | 0.00% |
| Central Retail Corp. PCL | 12,990 | 12,954 | 0.04% | Thai Life Insurance PCL | 11,083 | 3,641 | 0.01% |
| Charoen Pokphand Foods PCL | 20,556 | 13,746 | 0.04% | Thai Union Group PCL Class F | 16,740 | 6,383 | 0.02% |
| Chularat Hospital PCL Class F | 25,807 | 1,847 | 0.01% | Thai Vegetable Oil PCL | 2,051 | 1,384 | 0.00% |
| Com7 PCL Class F | 5,346 | 4,116 | 0.01% | Thaicom PCL | 3,100 | 1,155 | 0.00% |
| CP ALL PCL | 27,296 | 44,633 | 0.14% | Thaifoods Group PCL Class F | 8,800 | 872 | 0.00% |
| | | | | Thailand Future Fund | 11,800 | 2,198 | 0.01% |
| | | | | Thanachart Capital PCL | 3,486 | 5,163 | 0.02% |
| | | | | Thonburi Healthcare Group PCL | 3,171 | 1,469 | 0.00% |
| | | | | Thoresen Thai Agencies PCL | 6,500 | 972 | 0.00% |
| | | | | Thoresen - Rights Issue 31/12/2049 | 3,250 | — | 0.00% |
| | | | | Tipco Asphalt PCL | 3,300 | 1,752 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Tisco Financial Group PCL | 2,663 | 7,693 | 0.02% | Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT | 8,964 | 3,453 | 0.01% |
| TMBThanachart Bank PCL | 206,541 | 11,268 | 0.04% | Enerjisa Enerji A.S. | 998 | 1,662 | 0.01% |
| TOA Paint Thailand PCL | 2,258 | 993 | 0.00% | Erciyas Celik Boru Sanayi A.S. | 75 | 213 | 0.00% |
| TQM Alpha PCL | 1,400 | 1,047 | 0.00% | Eregli Demir ve Celik Fabrikalari T.A.S. | 15,945 | 11,003 | 0.04% |
| True Corp. PCL | 23,074 | 7,309 | 0.02% | Europen Endustri Insaat Sanayi VE Ticaret A.S. | 3,329 | 460 | 0.00% |
| True Corp. PCL NVDR | 25,478 | 8,295 | 0.03% | Europower Enerji VE Otomasyon Teknolojileri Sanayi Ticaret A.S. | 1,110 | 1,042 | 0.00% |
| TTW PCL | 6,139 | 1,639 | 0.01% | Ford Otomotiv Sanayi A.S. | 312 | 8,268 | 0.03% |
| VGI PCL | 23,889 | 2,494 | 0.01% | Galata Wind Enerji A.S. | 721 | 690 | 0.00% |
| VGI PCL - Warrants 3/9/2025 | 2,330 | 115 | 0.00% | GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret A.S. | 342 | 1,161 | 0.00% |
| | | 641,988 | 1.97% | Girsim Elektrik Sanayi Taahut Ve Ticaret A.S. | 516 | 688 | 0.00% |
| Turkey 1.01% (30 June 2024: 1.22%) | | | | Global Yatirim Holding A.S. | 2,111 | 1,051 | 0.00% |
| Agrotech Yuksek Teknoloji VE Yatirim A.S. | 1,737 | 525 | 0.00% | Gubre Fabrikalari T.A.S. | 374 | 3,036 | 0.01% |
| Akbank T.A.S. | 14,324 | 26,270 | 0.08% | Hektas Ticaret T.A.S. | 17,145 | 1,876 | 0.01% |
| Akcansa Cimento A.S. | 234 | 1,191 | 0.01% | Imas Makina Sanayi A.S. | 3,328 | 278 | 0.00% |
| Akfen Yenilenebilir Enerji A.S. | 1,049 | 582 | 0.00% | Investco Holding A.S. | 132 | 1,082 | 0.00% |
| AKIS Gayrimenkul Yatirimi A.S. REIT | 8,293 | 1,759 | 0.01% | Is Finansal Kiralama A.S. | 727 | 270 | 0.00% |
| Aksigorta A.S. | 1,387 | 300 | 0.00% | Is Gayrimenkul Yatirim Ortakligi A.S. REIT | 1,825 | 968 | 0.00% |
| Albaraka Turk Katilim Bankasi A.S. | 7,354 | 1,337 | 0.01% | Is Yatirim Menkul Degerler A.S. | 2,624 | 3,636 | 0.01% |
| Alfa Solar Enerji Sanayi VE Ticaret A.S. | 373 | 717 | 0.00% | Iskenderun Demir ve Celik A.S. | 422 | 484 | 0.00% |
| Anadolu Anonim Turk Sigorta Sirketi | 924 | 2,718 | 0.01% | Izdemir Enerji Elektrik Uretim A.S. | 5,380 | 723 | 0.00% |
| Anadolu Isuzu Otomotiv Sanayi Ve Ticaret A.S. Class C | 282 | 527 | 0.00% | Kaleseramik Canakkale Kalebodur Seramik Sanayi A.S. | 718 | 717 | 0.00% |
| Arcelik A.S. | 941 | 3,779 | 0.01% | Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A | 1,397 | 1,161 | 0.00% |
| Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B | 1,153 | 3,714 | 0.01% | Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D | 3,961 | 3,036 | 0.01% |
| Aydem Yenilenebilir Enerji A.S. | 443 | 295 | 0.00% | Karsan Otomotiv Sanayii Ve Ticaret A.S. | 1,800 | 616 | 0.00% |
| Bagfas Bandirma Gubre Fabrikalari A.S. | 322 | 200 | 0.00% | Kartonsan Karton Sanayi ve Ticaret A.S. | 81 | 211 | 0.00% |
| Baskent Dogalgaz Dagitim Gayrimenkul Yatirim Ortakligi A.S. | 602 | 491 | 0.00% | Katilimevim Tasarruf Finansman A.S. | 465 | 690 | 0.00% |
| Baticim Bati Anadolu Cimento Sanayii A.S. | 331 | 1,325 | 0.01% | Kayseri Seker Fabrikasi A.S. | 910 | 509 | 0.00% |
| Bera Holding A.S. | 2,089 | 882 | 0.00% | Kerevitas Gida Sanayi ve Ticaret A.S. | 830 | 346 | 0.00% |
| Besiktas Futbol Yatirimlari Sanayi ve Ticaret A.S. | 3,925 | 522 | 0.00% | Kervan Gida Sanayi Ve Ticaret A.S. Class B | 5,886 | 381 | 0.00% |
| BIM Birlesik Magazalar A.S. | 2,094 | 31,297 | 0.10% | Kiler Holding A.S. | 932 | 868 | 0.00% |
| Biotrend Cevre VE Enerji Yatirimlari A.S. | 620 | 299 | 0.00% | Kimteks Poliuretan Sanayi VE Ticaret A.S. | 572 | 307 | 0.00% |
| Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S. | 164 | 1,999 | 0.01% | Kizilbuk Gayrimenkul Yatirim Ortakligi A.S. | 266 | 207 | 0.00% |
| Borusan Yatirim ve Pazarlama A.S. | 36 | 2,076 | 0.01% | Kocaer Celik Sanayi Ve Ticaret A.S. | 2,530 | 1,000 | 0.00% |
| Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S. | 112 | 287 | 0.00% | Kontrolmatik Enerji Ve Muhendislik A.S. | 1,250 | 1,364 | 0.01% |
| Bursa Cimento Fabrikasi A.S. | 3,546 | 920 | 0.00% | Konya Cimento Sanayii A.S. | 5 | 947 | 0.00% |
| Celebi Hava Servisi A.S. | 13 | 696 | 0.00% | Kordsa Teknik Tekstil A.S. | 247 | 500 | 0.00% |
| Cimsa Cimento Sanayi VE Ticaret A.S. | 1,507 | 1,986 | 0.01% | Koza Altin Isletmeleri A.S. | 4,170 | 2,663 | 0.01% |
| Coca-Cola Icecek A.S. | 4,123 | 6,990 | 0.02% | Koza Anadolu Metal Madencilik Isletmeleri A.S. | 854 | 1,793 | 0.01% |
| CW Enerji Muhendislik Ticaret VE Sanayi A.S. | 1,276 | 759 | 0.00% | Kuyumcukent Gayrimenkul Yatirimlari A.S. REIT | 1,512 | 885 | 0.00% |
| Dogan Sirketler Grubu Holding A.S. | 4,193 | 1,718 | 0.01% | LDR Turizm A.S. | 275 | 1,279 | 0.01% |
| Dogus Otomotiv Servis ve Ticaret A.S. | 325 | 1,781 | 0.01% | Logo Yazilim Sanayi Ve Ticaret A.S. | 337 | 1,028 | 0.00% |
| Ebebek Magazacilik A.S. Class B | 98 | 172 | 0.00% | Margun Enerji Uretim Sanayi VE Ticaret A.S. | 969 | 527 | 0.00% |
| Eczacibasi Yatirim Holding Ortakligi A.S. | 59 | 329 | 0.00% | Mavi Giyim Sanayi Ve Ticaret A.S. Class B | 1,275 | 3,144 | 0.01% |
| EGE Endustri VE Ticaret A.S. | 5 | 1,387 | 0.01% | MIA Teknoloji A.S. | 852 | 1,015 | 0.00% |
| EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S. | 451 | 607 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Migros Ticaret A.S. | 458 | 7,085 | 0.02% | Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri A.S. | 412 | 982 | 0.00% |
| MLP Saglik Hizmetleri A.S. Class B | 320 | 3,457 | 0.01% | Vestel Beyaz Esva Sanayi ve Ticaret A.S. | 1,281 | 614 | 0.00% |
| Nuh Cimento Sanayi A.S. | 300 | 2,545 | 0.01% | Vestel Elektronik Sanayi ve Ticaret A.S. | 431 | 869 | 0.00% |
| Oyak Cimento Fabrikalari A.S. | 4,715 | 3,200 | 0.01% | Yapi ve Kredi Bankasi A.S. | 15,405 | 13,340 | 0.04% |
| Oyak Yatirim Menkul Degerler A.S. | 331 | 333 | 0.00% | Yatas Yatak ve Yorgan Sanayi ve Ticaret A.S. | 496 | 387 | 0.00% |
| Ozak Gayrimenkul Yatirim Ortakligi REIT | 2,536 | 1,003 | 0.00% | Yayla Agro Gida Sanayi VE Nakliyat A.S. | 1,101 | 333 | 0.00% |
| Pegasus Hava Tasimaciligi A.S. | 861 | 5,186 | 0.02% | YEO Teknoloji Enerji VE Endustri A.S. | 506 | 740 | 0.00% |
| Peker Gayrimenkul Yatirim Ortakligi A.S. | 9,151 | 386 | 0.00% | Ziraat Gayrimenkul Yatirim Ortakligi A.S. | 4,597 | 1,758 | 0.01% |
| Penta Teknoloji Urunleri Dagitim Ticaret A.S. | 938 | 412 | 0.00% | | | 326,993 | 1.01% |
| Petkim Petrokimya Holding A.S. | 5,411 | 2,770 | 0.01% | United Arab Emirates 1.93% (30 June 2024: 1.70%) | | | |
| Polisan Holding A.S. | 3,874 | 1,327 | 0.01% | Abu Dhabi Commercial Bank PJSC | 13,922 | 39,495 | 0.12% |
| Politeknik Metal Sanayi ve Ticaret A.S. | 2 | 396 | 0.00% | Abu Dhabi Islamic Bank PJSC | 6,741 | 25,363 | 0.08% |
| Qua Granite Hayal | 2,486 | 228 | 0.00% | Abu Dhabi Ports Co. PJSC | 3,882 | 5,380 | 0.02% |
| Reeder Teknoloji Sanayi VE Ticaret A.S. | 1,249 | 507 | 0.00% | ADNOC Logistics & Services | 6,715 | 9,927 | 0.03% |
| Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S. | 1,693 | 904 | 0.00% | Agility Global plc | 13,787 | 4,917 | 0.02% |
| Sasa Polyester Sanayi A.S. | 54,021 | 6,218 | 0.02% | Agthia Group PJSC | 1,386 | 2,453 | 0.01% |
| Sekerbank Turk A.S. | 5,692 | 763 | 0.00% | Air Arabia PJSC | 11,067 | 9,280 | 0.03% |
| Selcuk Ecza Deposu Ticaret ve Sanayi A.S. | 421 | 952 | 0.00% | Ajman Bank PJSC | 4,532 | 2,110 | 0.01% |
| Sinpas Gayrimenkul Yatirim Ortakligi A.S. REIT | 9,949 | 883 | 0.00% | AL Seer Marine Supplies & Equipment Co. LLC | 1,097 | 1,090 | 0.00% |
| Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret A.S. | 702 | 807 | 0.00% | Aldar Properties PJSC | 17,468 | 36,524 | 0.11% |
| Sok Marketler Ticaret A.S. | 1,541 | 1,795 | 0.01% | Alpha Dhabi Holding PJSC | 6,395 | 20,719 | 0.06% |
| SUN Tekstil Sanayi Ve Ticaret A.S. | 801 | 862 | 0.00% | Amanat Holdings PJSC | 5,863 | 1,788 | 0.01% |
| Suwen Tekstil Sanayi Pazarlama A.S. | 788 | 685 | 0.00% | Americana Restaurants International plc - Foreign Co. | 14,113 | 8,491 | 0.03% |
| TAB Gida Sanayi Ve Ticaret A.S. | 263 | 1,114 | 0.00% | Apex Investment Co. PSC | 4,219 | 4,836 | 0.01% |
| Tat Gida Sanayi A.S. | 230 | 87 | 0.00% | Aramex PJSC | 2,936 | 1,758 | 0.01% |
| Tat Gida Sanayi A.S. - Rights Issue 9/1/2025 | 230 | 64 | 0.00% | Borouge plc | 13,966 | 9,125 | 0.03% |
| TAV Havalimanlari Holding A.S. | 756 | 5,858 | 0.02% | Burjeel Holdings plc | 3,400 | 1,814 | 0.01% |
| Tekfen Holding A.S. | 800 | 1,630 | 0.01% | Dubai Financial Market PJSC | 8,016 | 3,274 | 0.01% |
| Tofas Turk Otomobil Fabrikasi A.S. | 534 | 3,097 | 0.01% | Dubai Investments PJSC | 10,415 | 6,125 | 0.02% |
| Torunlar Gayrimenkul Yatirim Ortakligi A.S. REIT | 935 | 1,686 | 0.01% | Dubai Islamic Bank PJSC | 13,456 | 25,974 | 0.08% |
| Tukas Gida Sanayi ve Ticaret A.S. | 1,949 | 387 | 0.00% | Emaar Development PJSC | 3,912 | 14,591 | 0.05% |
| Turk Hava Yollari AO | 2,659 | 21,130 | 0.07% | Emaar Properties PJSC | 31,617 | 110,611 | 0.34% |
| Turk Telekomunikasyon A.S. | 2,312 | 2,843 | 0.01% | Emirates Central Cooling Systems Corp. | 8,796 | 4,358 | 0.01% |
| Turk Traktor ve Ziraat Makineleri A.S. | 132 | 2,800 | 0.01% | Emirates NBD Bank PJSC Emirates | 8,534 | 49,837 | 0.15% |
| Turkcell Iletisim Hizmetleri A.S. | 5,605 | 14,710 | 0.05% | Emirates Telecommunications Group Co. PJSC | 16,539 | 73,486 | 0.23% |
| Turkiye Garanti Bankasi A.S. | 2,798 | 9,843 | 0.03% | Fertiglobe plc | 5,016 | 3,346 | 0.01% |
| Turkiye Halk Bankasi A.S. | 2,100 | 962 | 0.00% | First Abu Dhabi Bank PJSC | 20,854 | 78,010 | 0.24% |
| Turkiye Is Bankasi A.S. Class C | 36,449 | 13,957 | 0.04% | GFH FINANCIAL GROUP BSC | 13,015 | 4,323 | 0.01% |
| Turkiye Sigorta A.S. | 3,928 | 2,036 | 0.01% | Ghitha Holding PJSC | 175 | 1,143 | 0.00% |
| Turkiye Sinai Kalkinma Bankasi A.S. | 4,958 | 1,713 | 0.01% | Modon Holding PJSC | 15,586 | 14,173 | 0.04% |
| Turkiye Sise ve Cam Fabrikalari A.S. | 7,275 | 8,542 | 0.03% | Multiply Group PJSC | 22,348 | 12,595 | 0.04% |
| Turkiye Vakiflar Bankasi TAO Class D | 2,983 | 1,967 | 0.01% | NMDC Group PJSC | 1,044 | 7,026 | 0.02% |
| Ulker Biskuvi Sanayi A.S. | 712 | 2,370 | 0.01% | Parkin Co. PJSC | 3,265 | 4,329 | 0.01% |
| Vakif Gayrimenkul Yatirim Ortakligi A.S. REIT | 13,582 | 795 | 0.00% | Phoenix Group plc | 3,975 | 1,288 | 0.00% |
| | | | | Pure Health Holding PJSC | 11,815 | 10,711 | 0.03% |
| | | | | RAK Properties PJSC | 9,276 | 2,879 | 0.01% |
| | | | | Salik Co. PJSC | 8,682 | 12,764 | 0.04% |
| | | | | | | 625,913 | 1.93% |
| | | | | United Kingdom 0.01% (30 June 2024: 0.00%) | | | |
| | | | | Pan African Resources plc | 8,427 | 3,657 | 0.01% |
| | | | | | | 3,657 | 0.01% |
| | | | | Total Equities | | 31,887,969 | 98.07% |
| | | | | Total Transferable Securities | | 31,887,969 | 98.07% |

| | | | Number of Contracts Long/ (Short) | | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---|----------|---|-------------------------------|--------------------|--|----------------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.06%) (30 June 2024: (0.00%)) | | | | | | | |
| Futures (0.06%) (30 June 2024: (0.00%)) | | | | | | | |
| MSCI Emerging Markets Index March 2025 | | | | 12 | \$663,373 | (19,093) | (0.06%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | | | | (19,093) | (0.06%) |
| OTC Financial Derivative Instruments (0.00%) (30 June 2024: (0.00%)) | | | | | | | |
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| Forward Currency Exchange Contracts (0.00%) (30 June 2024: (0.00%)) | | | | | | | |
| USD | 35,933 | INR | (3,071,834) | Bank of New York Mellon | 19/3/2025 | 292 | 0.00% |
| USD | 24,437 | TWD | (790,001) | JPMorgan Chase Bank | 19/3/2025 | 179 | 0.00% |
| USD | 23,673 | INR | (2,040,470) | State Street Bank & Trust Co. | 19/3/2025 | (1) | (0.00%) |
| INR | 16,574,227 | USD | (194,075) | Deutsche Bank AG | 19/3/2025 | (1,773) | (0.00%) |
| Total OTC Financial Derivative Instruments | | | | | | (1,303) | (0.00%) |
| Total Investments | | | | | | 31,867,573 | 98.01% |
| | | | | | | Fair Value US Dollars (\$) | % of Total Net Assets |
| Other Assets and Liabilities | | | | | | 648,881 | 1.99% |
| Net Assets | | | | | | 32,516,454 | 100.00% |
| Analysis of Total Assets | | | | | | US Dollars (\$) | % of Total Assets |
| (a) | Transferable securities admitted to an official stock exchange listing | | | | | 31,886,011 | 95.03% |
| (b) | Transferable securities dealt in on another regulated market | | | | | — | 0.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | | 1,958 | 0.01% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | | | | | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | | | | | 471 | 0.00% |
| (f) | Other Assets | | | | | 1,663,640 | 4.96% |
| Total Assets | | | | | | 33,552,080 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 31,887,969 | 41,409,904 |
| Financial Derivative Instruments | 17 | 471 | 454 |
| Cash | | 579,164 | 526,294 |
| Receivables: | | | |
| Interest and Dividends | | 31,585 | 132,590 |
| Capital Shares Issued | | 998,745 | 183,812 |
| Investments Sold | | 12,545 | 1,891 |
| Margin Cash Due from Broker | | 41,601 | 26,437 |
| Total Current Assets | | 33,552,080 | 42,281,382 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 20,867 | 1,641 |
| Bank Overdraft | | 9,955 | — |
| Unrealised Depreciation on Spot Currency Contracts | | 11 | — |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 183,807 |
| Investments Purchased | | 849,087 | 5,277 |
| Management Fees Payable | 12 | 6,679 | 7,483 |
| Deferred Capital Gains Tax | 5 | 149,027 | 218,965 |
| Total Current Liabilities | | 1,035,626 | 417,173 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 32,516,454 | 41,864,209 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating¹ | | | |
| Net Assets | \$21,746,802 | \$23,182,779 | \$11,102,951 |
| Number of Shares Outstanding | 3,266,042 | 3,651,667 | 1,949,863 |
| Net Asset Value Per Share² | \$6.66 | \$6.35 | \$5.69 |
| USD Distributing¹ | | | |
| Net Assets | \$10,769,652 | \$18,681,430 | \$11,937,927 |
| Number of Shares Outstanding | 1,697,560 | 3,048,962 | 2,120,180 |
| Net Asset Value Per Share² | \$6.34 | \$6.13 | \$5.63 |

¹ The share class launched on 11 October 2022.

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

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 22,833 | 10,238 |
| Dividend Income | | 560,614 | 342,500 |
| Other Income | | 29 | — |
| Net Gain on Financial Instruments | | 1,447,542 | 1,086,484 |
| Total Investment Income | | 2,031,018 | 1,439,222 |
| Expenses | | | |
| Management Fees | 12 | 46,925 | 29,809 |
| Transaction Fees and Commissions | | 34,857 | 8,329 |
| Other Expenses | | 9 | 102 |
| Total Expenses | | 81,791 | 38,240 |
| Finance Costs | | | |
| Interest Expense | | 2,633 | — |
| Distributions | 6 | 135,014 | 190,098 |
| Total Finance Costs | | 137,647 | 190,098 |
| Net Investment Income After Finance Costs | | 1,811,580 | 1,210,884 |
| Taxation | 5 | (146,505) | (135,245) |
| Net Increase in Net Assets | | 1,665,075 | 1,075,639 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 1,665,075 | 1,075,639 |
| Capital Transactions | | |
| Subscriptions | 10,274,158 | 5,618,524 |
| Redemptions | (21,286,988) | (989,352) |
| Total Capital Transactions | (11,012,830) | 4,629,172 |
| Total (Decrease)/Increase for the Period | (9,347,755) | 5,704,811 |
| Net Assets | | |
| Beginning of Period | 41,864,209 | 23,040,878 |
| End of Period | 32,516,454 | 28,745,689 |

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

Vanguard ESG Global All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark returned 6.10% for the six-month period.
- The United States, which represents more than 60% of the index, added the most to the benchmark's performance. China, Japan, Canada, Taiwan, the UK, India, Germany and Australia also contributed. France, Korea, the Netherlands and Switzerland were the biggest detractors among markets with larger weightings.
- Six of the index's 11 industry sectors posted positive returns. Consumer discretionary, financials and technology added most to returns. Health care, basic materials and consumer staples detracted most.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Global All Cap Choice Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|----------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| USD Accumulating | 6.01% | 6.96% |
| Benchmark | 6.10 | 7.02 |
| Tracking Difference* | -0.09 | |
| USD Distributing | 6.01% | 6.96% |
| Benchmark | 6.10 | 7.02 |
| Tracking Difference* | -0.09 | |

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

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

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

¹ Since-inception returns: 23 March 2021.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost US Dollars (\$) | | Shares | Proceeds US Dollars (\$) |
|---|--------|-------------------------|---|--------|-----------------------------|
| Purchases | | | Sales | | |
| Apple, Inc. | 35,618 | 8,342,577 | Apple, Inc. | 7,208 | 1,715,262 |
| Microsoft Corp. | 18,202 | 7,835,112 | NVIDIA Corp. | 8,085 | 1,072,825 |
| NVIDIA Corp. | 54,530 | 6,838,235 | Sherwin-Williams Co. | 2,662 | 1,007,620 |
| Amazon.com, Inc. | 24,038 | 4,888,762 | Microsoft Corp. | 2,267 | 943,797 |
| Meta Platforms, Inc. Class A | 5,359 | 3,041,350 | Eli Lilly & Co. | 690 | 638,545 |
| Alphabet, Inc. Class A | 13,322 | 2,357,349 | Alphabet, Inc. Class C | 3,407 | 579,318 |
| Alphabet, Inc. Class C | 13,152 | 2,324,737 | Amazon.com, Inc. | 2,862 | 540,403 |
| Tesla, Inc. | 6,791 | 2,238,673 | Meta Platforms, Inc. Class A | 687 | 405,296 |
| Broadcom, Inc. | 11,261 | 2,083,560 | JPMorgan Chase & Co. | 1,426 | 324,748 |
| Taiwan Semiconductor Manufacturing Co., Ltd. | 59,000 | 1,835,055 | Broadcom, Inc. | 1,497 | 274,624 |
| JPMorgan Chase & Co. | 7,028 | 1,600,693 | Taiwan Semiconductor Manufacturing Co., Ltd. | 8,000 | 259,692 |
| Eli Lilly & Co. | 1,893 | 1,529,895 | NIDEC Corp. | 6,000 | 244,765 |
| UnitedHealth Group, Inc. | 2,261 | 1,256,823 | Mastercard, Inc. Class A | 391 | 200,120 |
| Visa, Inc. Class A | 3,851 | 1,131,815 | Heidelberg Materials AG | 1,798 | 197,907 |
| Procter & Gamble Co. | 6,053 | 1,039,566 | Tesla, Inc. | 897 | 195,367 |
| Mastercard, Inc. Class A | 2,071 | 1,038,947 | UnitedHealth Group, Inc. | 298 | 178,219 |
| Costco Wholesale Corp. | 1,068 | 991,479 | Reliance, Inc. | 595 | 167,243 |
| Home Depot, Inc. | 2,431 | 961,495 | Toyota Motor Corp. | 9,300 | 161,952 |
| Novo Nordisk A/S Class B | 8,062 | 931,396 | Salesforce, Inc. | 516 | 157,992 |
| Netflix, Inc. | 1,046 | 839,897 | Procter & Gamble Co. | 923 | 157,234 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Transferable Securities 98.34% (30 June 2024: 99.03%) | | | | | | | |
| Equities 98.34% (30 June 2024: 99.03%) | | | | | | | |
| Australia 1.58% (30 June 2024: 1.69%) | | | | | | | |
| Abacus Group REIT | 468 | 319 | 0.00% | Data#3 Ltd. | 233 | 922 | 0.00% |
| Abacus Storage King REIT | 552 | 384 | 0.00% | de Grey Mining Ltd. | 12,222 | 13,356 | 0.00% |
| Accent Group Ltd. | 784 | 1,136 | 0.00% | Deterra Royalties Ltd. | 4,138 | 9,531 | 0.00% |
| Amotiv Ltd. | 339 | 2,225 | 0.00% | Dexus Industria REIT | 19,559 | 31,123 | 0.00% |
| AMP Ltd. | 15,413 | 15,126 | 0.00% | Dexus REIT | 18,374 | 75,766 | 0.01% |
| Ansell Ltd. | 1,487 | 31,137 | 0.00% | Domain Holdings Australia Ltd. | 591 | 926 | 0.00% |
| ANZ Group Holdings Ltd. | 36,101 | 637,924 | 0.07% | Domino's Pizza Enterprises Ltd. | 390 | 7,109 | 0.00% |
| ARB Corp., Ltd. | 448 | 11,264 | 0.00% | Downer EDI Ltd. | 7,002 | 22,760 | 0.00% |
| Arena REIT | 489 | 1,178 | 0.00% | Eagers Automotive Ltd. | 942 | 6,906 | 0.00% |
| ASX Ltd. | 2,348 | 94,611 | 0.01% | Elders Ltd. | 1,416 | 6,277 | 0.00% |
| Atlas Arteria Ltd. | 14,988 | 44,079 | 0.01% | EML Payments Ltd. | 251 | 130 | 0.00% |
| AUB Group Ltd. | 627 | 12,112 | 0.00% | Evolution Mining Ltd. | 23,865 | 71,073 | 0.01% |
| Audinate Group Ltd. | 956 | 4,386 | 0.00% | EVT Ltd. | 113 | 796 | 0.00% |
| Aurizon Holdings Ltd. | 18,329 | 36,882 | 0.01% | FleetPartners Group Ltd. | 10,080 | 16,788 | 0.00% |
| Australian Agricultural Co., Ltd. | 14,380 | 12,465 | 0.00% | Flight Centre Travel Group Ltd. | 1,922 | 19,849 | 0.00% |
| Australian Ethical Investment Ltd. | 291 | 969 | 0.00% | Fortescue Ltd. | 19,003 | 214,724 | 0.03% |
| AVZ Minerals Ltd. | 11,249 | 696 | 0.00% | G8 Education Ltd. | 14,930 | 12,063 | 0.00% |
| Baby Bunting Group Ltd. | 392 | 408 | 0.00% | GDI Property Group Partnership REIT | 43,341 | 15,430 | 0.00% |
| Bank of Queensland Ltd. | 13,177 | 54,662 | 0.01% | Genesis Minerals Ltd. | 23,899 | 36,549 | 0.01% |
| Bapcor Ltd. | 1,999 | 5,842 | 0.00% | Gold Road Resources Ltd. | 14,405 | 18,284 | 0.00% |
| Bega Cheese Ltd. | 1,647 | 5,884 | 0.00% | Goodman Group REIT | 23,225 | 512,495 | 0.06% |
| Bellevue Gold Ltd. | 18,973 | 13,216 | 0.00% | GPT Group REIT | 33,600 | 90,911 | 0.01% |
| Bendigo & Adelaide Bank Ltd. | 8,872 | 71,960 | 0.01% | GQG Partners, Inc. Class CDI | 3,995 | 5,120 | 0.00% |
| BlueScope Steel Ltd. | 6,784 | 78,504 | 0.01% | GrainCorp Ltd. Class A | 1,612 | 7,326 | 0.00% |
| Brambles Ltd. | 18,689 | 222,632 | 0.03% | Growthpoint Properties Australia Ltd. REIT | 496 | 731 | 0.00% |
| Bravura Solutions Ltd. | 822 | 1,145 | 0.00% | GWA Group Ltd. | 483 | 724 | 0.00% |
| Breville Group Ltd. | 1,384 | 30,317 | 0.00% | Hansen Technologies Ltd. | 189 | 626 | 0.00% |
| Brickworks Ltd. | 101 | 1,604 | 0.00% | Harvey Norman Holdings Ltd. | 15,841 | 45,803 | 0.01% |
| BWP Trust REIT | 1,640 | 3,331 | 0.00% | Healius Ltd. | 4,222 | 3,581 | 0.00% |
| Calix Ltd. | 948 | 440 | 0.00% | Helia Group Ltd. | 796 | 2,203 | 0.00% |
| Capricorn Metals Ltd. | 2,659 | 10,339 | 0.00% | HMC Capital Ltd. REIT | 3,535 | 21,581 | 0.00% |
| CAR Group Ltd. | 5,247 | 117,050 | 0.01% | HomeCo Daily Needs REIT | 21,792 | 15,449 | 0.00% |
| Cedar Woods Properties Ltd. | 2,415 | 8,224 | 0.00% | HUB24 Ltd. | 1,014 | 43,696 | 0.01% |
| Centuria Capital Group | 8,520 | 9,363 | 0.00% | IDP Education Ltd. | 4,260 | 33,313 | 0.00% |
| Centuria Industrial REIT | 2,407 | 4,203 | 0.00% | IGO Ltd. | 6,902 | 20,384 | 0.00% |
| Centuria Office REIT | 941 | 641 | 0.00% | Iluka Resources Ltd. | 4,371 | 13,667 | 0.00% |
| Chalice Mining Ltd. | 5,272 | 3,607 | 0.00% | Imugene Ltd. | 44,583 | 1,021 | 0.00% |
| Challenger Ltd. | 6,669 | 24,816 | 0.00% | Incitec Pivot Ltd. | 20,903 | 37,920 | 0.01% |
| Champion Iron Ltd. | 5,598 | 19,930 | 0.00% | Ingenia Communities Group REIT | 1,635 | 4,636 | 0.00% |
| Charter Hall Group REIT | 6,237 | 55,415 | 0.01% | Inghams Group Ltd. | 4,675 | 9,205 | 0.00% |
| Charter Hall Long Wale REIT | 19,653 | 45,509 | 0.01% | Insignia Financial Ltd. | 11,639 | 25,582 | 0.00% |
| Charter Hall Retail REIT | 2,689 | 5,244 | 0.00% | Insurance Australia Group Ltd. | 28,660 | 150,121 | 0.02% |
| Charter Hall Social Infrastructure REIT | 2,051 | 3,264 | 0.00% | Integral Diagnostics Ltd. | 482 | 868 | 0.00% |
| Cleanaway Waste Management Ltd. | 33,629 | 55,177 | 0.01% | ioneer Ltd. | 6,846 | 678 | 0.00% |
| Clinuvil Pharmaceuticals Ltd. | 50 | 373 | 0.00% | IPH Ltd. | 6,357 | 19,798 | 0.00% |
| Coast Entertainment Holdings Ltd. | 12,614 | 3,827 | 0.00% | IRESS Ltd. | 1,069 | 6,162 | 0.00% |
| Cochlear Ltd. | 750 | 134,609 | 0.02% | James Hardie Industries plc | 5,663 | 175,558 | 0.02% |
| Collins Foods Ltd. | 170 | 764 | 0.00% | JB Hi-Fi Ltd. | 1,859 | 106,675 | 0.01% |
| Commonwealth Bank of Australia | 20,871 | 1,980,339 | 0.22% | Johns Lyng Group Ltd. | 888 | 2,056 | 0.00% |
| Computershare Ltd. | 6,899 | 145,018 | 0.02% | Kelsian Group Ltd. | 143 | 324 | 0.00% |
| Corporate Travel Management Ltd. | 1,572 | 12,896 | 0.00% | Kogan.com Ltd. | 77 | 296 | 0.00% |
| Credit Corp. Group Ltd. | 282 | 2,792 | 0.00% | Lendlease Corp., Ltd. | 6,125 | 23,626 | 0.00% |
| Cromwell Property Group REIT | 42,679 | 10,041 | 0.00% | Life360, Inc. Class CDI | 2,904 | 40,527 | 0.01% |
| CSL Ltd. | 6,140 | 1,070,449 | 0.12% | Lifestyle Communities Ltd. | 460 | 2,438 | 0.00% |
| | | | | Liontown Resources Ltd. | 17,916 | 5,824 | 0.00% |
| | | | | Lovisa Holdings Ltd. | 1,123 | 20,970 | 0.00% |
| | | | | Lynas Rare Earths Ltd. | 11,223 | 44,680 | 0.01% |
| | | | | Macquarie Group Ltd. | 4,221 | 579,267 | 0.07% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Macquarie Technology Group Ltd. | 344 | 18,809 | 0.00% | Telstra Group Ltd. | 44,949 | 111,599 | 0.01% |
| Magellan Financial Group Ltd. | 983 | 6,768 | 0.00% | Temple & Webster Group Ltd. | 214 | 1,736 | 0.00% |
| Mayne Pharma Group Ltd. | 127 | 391 | 0.00% | TPG Telecom Ltd. | 1,137 | 3,161 | 0.00% |
| Medibank Pvt Ltd. | 39,736 | 93,244 | 0.01% | Transurban Group | 38,709 | 320,914 | 0.04% |
| Megaport Ltd. | 768 | 3,504 | 0.00% | Tyro Payments Ltd. | 358 | 181 | 0.00% |
| Mesoblast Ltd. | 18,575 | 35,652 | 0.00% | Vault Minerals Ltd. | 107,157 | 21,894 | 0.00% |
| Mineral Resources Ltd. | 2,369 | 50,237 | 0.01% | Ventia Services Group Pty Ltd. | 16,338 | 36,416 | 0.01% |
| Mirvac Group REIT | 63,612 | 73,848 | 0.01% | Vicinity Ltd. REIT | 65,907 | 85,693 | 0.01% |
| Monadelphous Group Ltd. | 167 | 1,448 | 0.00% | Waypoint Ltd. REIT | 3,457 | 4,987 | 0.00% |
| Nanosonics Ltd. | 591 | 1,101 | 0.00% | WEB Travel Group Ltd. | 6,722 | 19,103 | 0.00% |
| National Australia Bank Ltd. | 39,131 | 898,857 | 0.10% | Webjet Group Ltd. | 6,722 | 3,621 | 0.00% |
| National Storage REIT | 37,005 | 53,613 | 0.01% | Wesfarmers Ltd. | 13,976 | 618,966 | 0.07% |
| Netwealth Group Ltd. | 1,668 | 29,691 | 0.00% | West African Resources Ltd. | 7,846 | 6,971 | 0.00% |
| Neuren Pharmaceuticals Ltd. | 1,646 | 12,739 | 0.00% | Westgold Resources Ltd. | 12,615 | 22,104 | 0.00% |
| NEXTDC Ltd. | 8,494 | 79,254 | 0.01% | Westpac Banking Corp. | 42,641 | 853,286 | 0.10% |
| nib holdings Ltd. | 4,445 | 15,082 | 0.00% | WiseTech Global Ltd. | 2,518 | 188,735 | 0.02% |
| Nickel Industries Ltd. | 41,664 | 21,282 | 0.00% | Woolworths Group Ltd. | 14,841 | 280,167 | 0.03% |
| Nine Entertainment Co. Holdings Ltd. | 17,893 | 13,682 | 0.00% | Xero Ltd. | 2,029 | 211,754 | 0.02% |
| Northern Star Resources Ltd. | 14,504 | 138,654 | 0.02% | Zip Co., Ltd. | 13,528 | 24,793 | 0.00% |
| NRW Holdings Ltd. | 586 | 1,393 | 0.00% | | | 14,107,831 | 1.58% |
| Nufarm Ltd. | 5,049 | 11,066 | 0.00% | Austria 0.06% (30 June 2024: 0.06%) | | | |
| Nuix Ltd. | 4,630 | 18,117 | 0.00% | ANDRITZ AG | 931 | 47,219 | 0.01% |
| Omni Bridgeway Ltd. | 319 | 286 | 0.00% | AT&S Austria Technologie & Systemtechnik AG | 188 | 2,357 | 0.00% |
| oOh!media Ltd. | 657 | 480 | 0.00% | BAWAG Group AG | 1,295 | 108,820 | 0.01% |
| Orica Ltd. | 5,718 | 58,698 | 0.01% | CA Immobilien Anlagen AG | 734 | 17,724 | 0.00% |
| Orora Ltd. | 16,319 | 24,856 | 0.00% | DO & CO AG | 126 | 23,485 | 0.00% |
| Perenti Ltd. | 1,084 | 936 | 0.00% | Erste Group Bank AG | 3,933 | 242,973 | 0.03% |
| Perpetual Ltd. | 1,024 | 12,610 | 0.00% | Eurotelesites AG | 228 | 1,110 | 0.00% |
| Perseus Mining Ltd. | 8,472 | 13,481 | 0.00% | IMMOFINANZ AG | 313 | 4,836 | 0.00% |
| PEXA Group Ltd. | 2,235 | 18,072 | 0.00% | Lenzing AG | 102 | 3,116 | 0.00% |
| Pilbara Minerals Ltd. | 34,037 | 46,152 | 0.01% | Oesterreichische Post AG | 149 | 4,444 | 0.00% |
| Pinnacle Investment Management Group Ltd. | 102 | 1,443 | 0.00% | Porr AG | 806 | 14,806 | 0.00% |
| Platinum Asset Management Ltd. | 705 | 301 | 0.00% | Raiffeisen Bank International AG | 1,265 | 25,871 | 0.00% |
| PolyNovo Ltd. | 1,288 | 1,627 | 0.00% | Strabag SE | 80 | 3,272 | 0.00% |
| Premier Investments Ltd. | 1,987 | 39,528 | 0.01% | Telekom Austria AG Class A | 913 | 7,525 | 0.00% |
| Pro Medicus Ltd. | 585 | 90,594 | 0.01% | Vienna Insurance Group AG Wiener Versicherung Gruppe | 561 | 17,631 | 0.00% |
| Qantas Airways Ltd. | 7,657 | 42,525 | 0.01% | Wienerberger AG Class Bearer | 1,470 | 40,764 | 0.01% |
| QBE Insurance Group Ltd. | 20,335 | 241,736 | 0.03% | | | 565,953 | 0.06% |
| Qube Holdings Ltd. | 34,877 | 85,729 | 0.01% | Belgium 0.20% (30 June 2024: 0.21%) | | | |
| Ramelius Resources Ltd. | 15,882 | 20,355 | 0.00% | Ackermans & van Haaren NV | 250 | 49,316 | 0.01% |
| Ramsay Health Care Ltd. | 2,172 | 46,449 | 0.01% | Aedifica SA REIT | 901 | 52,434 | 0.01% |
| REA Group Ltd. | 832 | 120,186 | 0.01% | Ageas SA | 1,878 | 91,205 | 0.01% |
| Reece Ltd. | 2,807 | 38,895 | 0.01% | Argenx SE | 748 | 464,732 | 0.05% |
| Region RE Ltd. REIT | 5,640 | 7,228 | 0.00% | Azelis Group NV | 2,335 | 45,940 | 0.01% |
| Regis Resources Ltd. | 1,380 | 2,179 | 0.00% | Barco NV | 521 | 5,654 | 0.00% |
| Reliance Worldwide Corp., Ltd. | 8,268 | 25,698 | 0.00% | Bekaert SA | 231 | 8,004 | 0.00% |
| Resolute Mining Ltd. | 8,798 | 2,152 | 0.00% | bpost SA | 102 | 208 | 0.00% |
| Rural Funds Trust REIT | 769 | 826 | 0.00% | Cofinimmo SA REIT | 398 | 22,914 | 0.00% |
| Sandfire Resources Ltd. | 4,197 | 24,115 | 0.00% | Colruyt Group NV | 537 | 20,152 | 0.00% |
| Sayona Mining Ltd. | 55,226 | 923 | 0.00% | Deme Group NV | 61 | 8,704 | 0.00% |
| Scentre Group REIT | 72,891 | 154,797 | 0.02% | D'ieteren Group | 202 | 33,614 | 0.00% |
| Seek Ltd. | 6,503 | 90,874 | 0.01% | Elia Group SA | 349 | 26,887 | 0.00% |
| Select Harvests Ltd. | 8,861 | 23,317 | 0.00% | Fagron | 233 | 4,044 | 0.00% |
| Sigma Healthcare Ltd. | 20,526 | 33,297 | 0.00% | Gimv NV | 536 | 22,257 | 0.00% |
| Sims Ltd. | 958 | 7,047 | 0.00% | Groupe Bruxelles Lambert NV | 808 | 55,263 | 0.01% |
| Sonic Healthcare Ltd. | 7,261 | 121,427 | 0.01% | KBC Ancora | 387 | 20,237 | 0.00% |
| Spartan Resources Ltd. | 22,402 | 19,557 | 0.00% | KBC Group NV | 3,025 | 233,488 | 0.03% |
| St Barbara Ltd. | 647 | 90 | 0.00% | Kinopolis Group NV | 14 | 571 | 0.00% |
| Steadfast Group Ltd. | 17,631 | 63,314 | 0.01% | Lotus Bakeries NV | 5 | 55,813 | 0.01% |
| Stockland REIT | 30,402 | 90,352 | 0.01% | Melexis NV | 298 | 17,435 | 0.00% |
| Suncorp Group Ltd. | 17,909 | 210,790 | 0.02% | Montea NV REIT | 554 | 36,313 | 0.00% |
| Super Retail Group Ltd. | 683 | 6,419 | 0.00% | Ontex Group NV | 100 | 869 | 0.00% |
| Superloop Ltd. | 4,354 | 5,904 | 0.00% | Proximus SADP | 548 | 2,851 | 0.00% |
| Syrah Resources Ltd. | 4,554 | 578 | 0.00% | Retail Estates NV REIT | 16 | 982 | 0.00% |
| Technology One Ltd. | 5,142 | 99,681 | 0.01% | | | | |
| Telix Pharmaceuticals Ltd. | 2,683 | 40,882 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Shurgard Self Storage Ltd. REIT | 658 | 24,427 | 0.00% | Direcional Engenharia SA | 3,125 | 13,455 | 0.00% |
| Sofina SA | 151 | 34,149 | 0.00% | Energisa SA | 4,800 | 28,344 | 0.00% |
| Solvay SA | 770 | 24,845 | 0.00% | Equatorial Energia SA | 14,847 | 65,849 | 0.01% |
| Syensqo SA | 927 | 67,731 | 0.01% | Ez Tec Empreendimentos e Participacoes SA | 1,000 | 1,753 | 0.00% |
| UCB SA | 1,623 | 323,015 | 0.04% | Fleury SA | 2,181 | 4,261 | 0.00% |
| VGP NV | 38 | 2,810 | 0.00% | Gerdau SA - Preference Shares | 13,050 | 38,319 | 0.01% |
| Warehouses de Pauw CVA REIT | 2,226 | 43,795 | 0.01% | GPS Participacoes e Empreendimentos SA | 7,500 | 16,972 | 0.00% |
| Xior Student Housing NV REIT | 243 | 7,461 | 0.00% | Grendene SA | 900 | 711 | 0.00% |
| | | 1,808,120 | 0.20% | Grupo Mateus SA | 1,100 | 1,138 | 0.00% |
| | | | | Grupo SBF SA | 200 | 347 | 0.00% |
| Brazil 0.27% (30 June 2024: 0.34%) | | | | Hapvida Participacoes e Investimentos SA | 44,134 | 15,931 | 0.00% |
| Allos SA | 8,097 | 23,736 | 0.00% | Hidrovias do Brasil SA | 1,400 | 623 | 0.00% |
| Alpargatas SA - Preference Shares | 600 | 618 | 0.00% | Hypera SA | 5,600 | 16,398 | 0.00% |
| Alupar Investimento SA | 433 | 1,850 | 0.00% | Intelbras SA Industria de Telecommunicacao Electronica Brasileira | 2,500 | 5,172 | 0.00% |
| Ambipar Participacoes e Empreendimentos SA Class B | 600 | 12,626 | 0.00% | IRB-Brasil Resseguros SA | 76 | 522 | 0.00% |
| Anima Holding SA | 400 | 102 | 0.00% | Isa Energia Brasil sa - Preference Shares | 6,060 | 22,571 | 0.00% |
| Atacadao SA | 6,300 | 5,537 | 0.00% | Itau Unibanco Holding SA | 11,200 | 48,768 | 0.01% |
| Auren Energia SA | 772 | 1,096 | 0.00% | Itau Unibanco Holding SA - Preference Shares | 54,400 | 270,598 | 0.03% |
| Azul SA - Preference Shares | 4,800 | 2,750 | 0.00% | Itausa SA - Preference Shares | 65,753 | 93,981 | 0.01% |
| Azzas 2154 SA | 200 | 958 | 0.00% | Klabin SA | 15,880 | 59,635 | 0.01% |
| B3 SA - Brasil Bolsa Balcao | 69,952 | 116,854 | 0.01% | Localiza Rent a Car SA | 12,742 | 66,413 | 0.01% |
| Banco Bradesco SA | 20,482 | 35,276 | 0.01% | Lojas Quero-Quero SA | 418 | 146 | 0.00% |
| Banco Bradesco SA - Preference Shares | 73,312 | 137,181 | 0.02% | Lojas Quero-Quero SA - Rights Issue 27/1/2025 | 25 | 5 | 0.00% |
| Banco BTG Pactual SA | 15,000 | 66,042 | 0.01% | Lojas Renner SA | 11,420 | 22,404 | 0.00% |
| Banco do Brasil SA | 18,900 | 73,944 | 0.01% | LWSA SA | 800 | 430 | 0.00% |
| Banco do Estado do Rio Grande do Sul SA - Preference Shares Class B | 5,800 | 9,576 | 0.00% | M Dias Branco SA | 300 | 974 | 0.00% |
| Banco Pan SA - Preference Shares | 600 | 616 | 0.00% | Magazine Luiza SA | 2,695 | 2,836 | 0.00% |
| Banco Santander Brasil SA | 4,800 | 18,507 | 0.00% | Marcopolo SA - Preference Shares | 15,600 | 18,636 | 0.00% |
| BB Seguridade Participacoes SA | 6,800 | 39,824 | 0.01% | Marfrig Global Foods SA | 1,287 | 3,548 | 0.00% |
| Bradespar SA - Preference Shares | 3,803 | 10,206 | 0.00% | Metalurgica Gerdau SA - Preference Shares | 23,400 | 38,824 | 0.01% |
| BrasilAgro - Co. Brasileira de Propriedades Agricolas | 2,000 | 7,161 | 0.00% | MRV Engenharia e Participacoes SA | 8,600 | 7,392 | 0.00% |
| BRF SA | 8,684 | 35,648 | 0.01% | Multiplan Empreendimentos Imobiliarios SA | 500 | 1,706 | 0.00% |
| Caixa Seguridade Participacoes SA | 4,100 | 9,457 | 0.00% | Natura & Co. Holding SA | 8,300 | 17,143 | 0.00% |
| CCR SA | 46,200 | 76,055 | 0.01% | Odontoprev SA | 4,150 | 7,295 | 0.00% |
| Cogna Educacao SA | 3,600 | 635 | 0.00% | Pet Center Comercio e Participacoes SA | 600 | 395 | 0.00% |
| Compania Brasileira de Distribuicao | 362 | 149 | 0.00% | Porto Seguro SA | 3,500 | 20,707 | 0.00% |
| Compania de Ferro Ligas da Bahia FERBASA - Preference Shares | 13,300 | 17,632 | 0.00% | Raia Drogasil SA | 13,408 | 47,747 | 0.01% |
| Compania de Saneamento Basico do Estado de Sao Paulo SABESP | 5,400 | 77,357 | 0.01% | Raizen SA - Preference Shares | 11,200 | 3,916 | 0.00% |
| Compania de Saneamento de Minas Gerais Copasa MG | 500 | 1,685 | 0.00% | Randon SA Implementos e Participacoes - Preference Shares | 11,500 | 18,429 | 0.00% |
| Compania de Sanena Do Parana | 8,000 | 35,987 | 0.01% | Rede D'Or Sao Luiz SA | 8,003 | 32,930 | 0.00% |
| Compania Energetica de Minas Gerais | 2,260 | 5,352 | 0.00% | Rumo SA | 11,600 | 33,498 | 0.00% |
| Compania Energetica de Minas Gerais - Preference Shares | 25,872 | 46,527 | 0.01% | Santos Brasil Participacoes SA | 10,100 | 21,466 | 0.00% |
| Compania Siderurgica Nacional SA | 10,000 | 14,342 | 0.00% | Sao Martinho SA | 1,200 | 4,518 | 0.00% |
| CVC Brasil Operadora e Agencia de Viagens SA | 415 | 93 | 0.00% | Sendas Distribuidora SA | 17,735 | 16,162 | 0.00% |
| Cyrela Brazil Realty SA Empreendimentos e Participacoes | 6,100 | 16,736 | 0.00% | Serena Energia SA | 5,852 | 5,210 | 0.00% |
| Dexco SA | 363 | 350 | 0.00% | SLC Agricola SA | 3,520 | 9,971 | 0.00% |
| | | | | Suzano SA | 10,700 | 107,003 | 0.01% |
| | | | | Telefonica Brasil SA | 4,500 | 34,068 | 0.01% |
| | | | | TIM SA | 6,900 | 16,173 | 0.00% |
| | | | | TOTVS SA | 4,262 | 18,454 | 0.00% |
| | | | | Transmissora Alianca de Energia Eletrica SA | 1,800 | 9,574 | 0.00% |
| | | | | Tres Tentos Agroindustrial SA | 8,400 | 18,682 | 0.00% |
| | | | | Tupy SA | 7,100 | 27,467 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---------------------------------------|------------------|----------------------------|-----------------------|
| Unipar Carbochloro SA - Preference Shares Class B | 121 | 936 | 0.00% | First Quantum Minerals Ltd. | 8,853 | 114,063 | 0.01% |
| Usinas Siderurgicas de Minas Gerais SA Usiminas | 10,700 | 9,214 | 0.00% | FirstService Corp. | 532 | 96,320 | 0.01% |
| Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A | 6,800 | 5,856 | 0.00% | Franco-Nevada Corp. | 2,578 | 302,792 | 0.03% |
| Vivara Participacoes SA | 2,000 | 6,232 | 0.00% | George Weston Ltd. | 610 | 94,813 | 0.01% |
| WEG SA | 17,400 | 148,627 | 0.02% | GFL Environmental, Inc. | 2,657 | 118,384 | 0.01% |
| Wilson Sons SA | 6,200 | 16,368 | 0.00% | Gildan Activewear, Inc. Class A | 2,224 | 104,612 | 0.01% |
| YDUQS Participacoes SA | 7,500 | 10,380 | 0.00% | Granite REIT | 693 | 33,614 | 0.00% |
| Zamp SA | 1,187 | 434 | 0.00% | Great-West Lifeco, Inc. | 3,152 | 104,475 | 0.01% |
| | | 2,439,982 | 0.27% | H&R REIT | 3,328 | 21,474 | 0.00% |
| Canada 2.26% (30 June 2024: 2.18%) | | | | Hudbay Minerals, Inc. | 5,385 | 43,658 | 0.01% |
| Agnico Eagle Mines Ltd. | 6,418 | 501,855 | 0.06% | Hydro One Ltd. | 3,613 | 111,214 | 0.01% |
| Air Canada | 1,594 | 24,671 | 0.00% | iA Financial Corp., Inc. | 1,257 | 116,523 | 0.01% |
| Alamos Gold, Inc. Class A | 4,983 | 91,885 | 0.01% | IAMGOLD Corp. | 7,783 | 40,178 | 0.01% |
| Allied Properties REIT | 1,318 | 15,717 | 0.00% | IGM Financial, Inc. | 1,084 | 34,603 | 0.00% |
| Aritzia, Inc. | 1,054 | 39,164 | 0.01% | Innergex Renewable Energy, Inc. | 2,392 | 13,389 | 0.00% |
| B2Gold Corp. | 12,875 | 31,512 | 0.00% | Intact Financial Corp. | 2,193 | 399,092 | 0.05% |
| Bank of Montreal | 9,175 | 890,260 | 0.10% | Ivanhoe Mines Ltd. Class A | 8,149 | 96,664 | 0.01% |
| Bank of Nova Scotia | 15,003 | 805,230 | 0.09% | Kinaxis, Inc. | 244 | 29,374 | 0.00% |
| Bausch Health Cos, Inc. | 3,930 | 31,753 | 0.00% | Kinross Gold Corp. | 15,094 | 140,109 | 0.02% |
| BCE, Inc. | 4,217 | 97,699 | 0.01% | Lightspeed Commerce, Inc. | 2,330 | 35,512 | 0.00% |
| BlackBerry Ltd. | 5,947 | 22,577 | 0.00% | Linamar Corp. | 513 | 20,257 | 0.00% |
| Boardwalk REIT | 232 | 10,364 | 0.00% | Loblaw Cos Ltd. | 1,732 | 227,814 | 0.03% |
| Boralex, Inc. Class A | 1,437 | 28,686 | 0.00% | Lundin Gold, Inc. | 1,541 | 32,852 | 0.00% |
| Boyd Group Services, Inc. | 236 | 35,572 | 0.00% | Lundin Mining Corp. | 8,277 | 71,191 | 0.01% |
| Brookfield Asset Management Ltd. Class A | 5,378 | 291,523 | 0.03% | Magna International, Inc. | 3,794 | 158,492 | 0.02% |
| BRP, Inc. | 610 | 31,051 | 0.00% | Manulife Financial Corp. | 22,363 | 686,657 | 0.08% |
| Canadian Apartment Properties REIT | 1,995 | 59,134 | 0.01% | Maple Leaf Foods, Inc. | 279 | 3,946 | 0.00% |
| Canadian Imperial Bank of Commerce | 11,638 | 735,811 | 0.08% | Methanex Corp. | 762 | 38,058 | 0.01% |
| Canadian National Railway Co. | 7,097 | 720,310 | 0.08% | Metro, Inc. | 2,591 | 162,410 | 0.02% |
| Canadian Pacific Kansas City Ltd. | 11,547 | 835,636 | 0.09% | National Bank of Canada | 4,177 | 380,583 | 0.04% |
| Canadian Western Bank | 1,194 | 48,775 | 0.01% | North West Co., Inc. | 576 | 19,673 | 0.00% |
| Canfor Corp. | 125 | 1,319 | 0.00% | Novagold Resources, Inc. | 1,860 | 6,221 | 0.00% |
| Capstone Copper Corp. | 6,429 | 39,740 | 0.01% | Nutrien Ltd. | 6,088 | 272,271 | 0.03% |
| Cargojet, Inc. | 89 | 6,675 | 0.00% | OceanaGold Corp. | 4,518 | 12,503 | 0.00% |
| Celestica, Inc. | 1,511 | 139,375 | 0.02% | Onex Corp. | 745 | 58,162 | 0.01% |
| Centerra Gold, Inc. | 956 | 5,437 | 0.00% | Open Text Corp. | 3,602 | 101,884 | 0.01% |
| CGI, Inc. | 2,892 | 316,266 | 0.04% | Osisko Gold Royalties Ltd. | 2,663 | 48,198 | 0.01% |
| Chartwell Retirement Residences | 1,730 | 18,140 | 0.00% | Power Corp. of Canada | 6,901 | 215,158 | 0.02% |
| Choice Properties REIT | 817 | 7,584 | 0.00% | Premium Brands Holdings Corp. | 514 | 28,263 | 0.00% |
| CI Financial Corp. | 2,152 | 46,296 | 0.01% | Primaris REIT | 261 | 2,807 | 0.00% |
| Cogeco Communications, Inc. | 56 | 2,622 | 0.00% | Quebecor, Inc. Class B | 1,292 | 28,298 | 0.00% |
| Colliers International Group, Inc. | 638 | 86,717 | 0.01% | RB Global, Inc. | 2,356 | 212,535 | 0.02% |
| Constellation Software, Inc. | 251 | 775,742 | 0.09% | Restaurant Brands International, Inc. | 4,008 | 261,097 | 0.03% |
| Constellation Software, Inc. - Warrants 31/3/2040 | 172 | — | 0.00% | RioCan REIT | 4,019 | 51,083 | 0.01% |
| Definity Financial Corp. | 815 | 33,122 | 0.00% | Royal Bank of Canada | 17,007 | 2,049,543 | 0.23% |
| Descartes Systems Group, Inc. | 1,065 | 120,999 | 0.01% | Russel Metals, Inc. | 1,329 | 38,903 | 0.01% |
| Dollarama, Inc. | 3,428 | 334,362 | 0.04% | Saputo, Inc. | 2,436 | 42,328 | 0.01% |
| Dream Industrial REIT | 4,201 | 34,497 | 0.00% | Shopify, Inc. Class A | 15,235 | 1,620,639 | 0.18% |
| Eldorado Gold Corp. | 2,732 | 40,613 | 0.01% | SmartCentres REIT | 2,280 | 38,777 | 0.01% |
| Element Fleet Management Corp. | 5,155 | 104,161 | 0.01% | SSR Mining, Inc. | 1,434 | 10,011 | 0.00% |
| Enghouse Systems Ltd. | 302 | 5,689 | 0.00% | Stella-Jones, Inc. | 762 | 37,719 | 0.01% |
| Equinox Gold Corp. | 5,782 | 29,107 | 0.00% | Sun Life Financial, Inc. | 7,016 | 416,365 | 0.05% |
| Fairfax Financial Holdings Ltd. | 265 | 368,516 | 0.04% | TELUS Corp. | 6,927 | 93,872 | 0.01% |
| Finning International, Inc. | 1,505 | 39,859 | 0.01% | TFI International, Inc. | 1,054 | 142,351 | 0.02% |
| First Capital REIT | 1,589 | 18,738 | 0.00% | Thomson Reuters Corp. | 1,878 | 301,405 | 0.03% |
| First Majestic Silver Corp. | 4,597 | 25,251 | 0.00% | TMX Group Ltd. | 2,989 | 92,027 | 0.01% |
| First National Financial Corp. | 24 | 673 | 0.00% | Torex Gold Resources, Inc. | 1,053 | 20,735 | 0.00% |
| | | | | Toromont Industries Ltd. | 916 | 72,378 | 0.01% |
| | | | | Toronto-Dominion Bank | 22,053 | 1,173,492 | 0.13% |
| | | | | Transcontinental, Inc. Class A | 139 | 1,795 | 0.00% |
| | | | | Waste Connections, Inc. | 3,123 | 535,483 | 0.06% |
| | | | | West Fraser Timber Co., Ltd. | 882 | 76,382 | 0.01% |
| | | | | Westshore Terminals Investment Corp. | 61 | 956 | 0.00% |
| | | | | Wheaton Precious Metals Corp. | 5,943 | 334,340 | 0.04% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Winpak Ltd. | 264 | 8,761 | 0.00% | Asymchem Laboratories Tianjin Co., Ltd. Class A | 140 | 1,451 | 0.00% |
| | | 20,210,223 | 2.26% | Atour Lifestyle Holdings Ltd. ADR | 1,182 | 31,784 | 0.00% |
| Cayman Islands 0.00% (30 June 2024: 0.00%) | | 850 | 0.00% | Autohome, Inc. ADR | 328 | 8,512 | 0.00% |
| China Dili Group | 10,000 | 850 | 0.00% | BAIC Motor Corp., Ltd. Class H | 3,500 | 1,081 | 0.00% |
| | | 850 | 0.00% | Bank of Beijing Co., Ltd. Class A | 14,600 | 12,230 | 0.00% |
| Chile 0.05% (30 June 2024: 0.05%) | | | | Bank of China Ltd. Class A | 44,300 | 33,248 | 0.01% |
| Aguas Andinas SA Class A | 7,934 | 2,389 | 0.00% | Bank of China Ltd. Class H | 1,085,000 | 554,516 | 0.06% |
| Banco de Chile | 553,006 | 62,861 | 0.01% | Bank of Chongqing Co., Ltd. Class H | 1,000 | 783 | 0.00% |
| Banco de Credito e Inversiones SA | 807 | 22,396 | 0.00% | Bank of Communications Co., Ltd. Class A | 47,900 | 50,696 | 0.01% |
| Banco Santander Chile | 868,699 | 41,316 | 0.01% | Bank of Communications Co., Ltd. Class H | 47,000 | 38,663 | 0.01% |
| CAP SA | 152 | 804 | 0.00% | Bank of Hangzhou Co., Ltd. Class A | 12,300 | 24,478 | 0.00% |
| Cencosud SA | 19,331 | 42,762 | 0.01% | Bank of Jiangsu Co., Ltd. Class A | 28,200 | 37,720 | 0.01% |
| Cencosud Shopping SA | 736 | 1,151 | 0.00% | Bank of Nanjing Co., Ltd. Class A | 15,500 | 22,485 | 0.00% |
| Compania Sud Americana de Vapores SA | 118,344 | 6,390 | 0.00% | Bank of Ningbo Co., Ltd. Class A | 3,190 | 10,563 | 0.00% |
| Empresa Nacional de Telecomunicaciones SA | 285 | 846 | 0.00% | Bank of Shanghai Co., Ltd. Class A | 19,800 | 24,677 | 0.00% |
| Empresas CMPC SA | 20,179 | 31,671 | 0.00% | BBMG Corp. Class H | 75,000 | 7,724 | 0.00% |
| Falabella SA | 8,832 | 31,215 | 0.00% | BeiGene Ltd. | 10,300 | 144,795 | 0.02% |
| Latam Airlines Group SA | 1,779,831 | 24,572 | 0.00% | Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A | 29,400 | 13,135 | 0.00% |
| Parque Arauco SA | 12,120 | 19,363 | 0.00% | Beijing Capital International Airport Co., Ltd. Class H | 34,000 | 12,255 | 0.00% |
| Plaza SA | 27,036 | 44,314 | 0.01% | Beijing Enterprises Water Group Ltd. | 56,000 | 18,095 | 0.00% |
| Quinenco SA | 2,266 | 7,467 | 0.00% | Beijing Kingsoft Office Software, Inc. Class A | 280 | 10,923 | 0.00% |
| Ripley Corp. SA | 85,047 | 23,252 | 0.00% | Beijing New Building Materials plc Class A | 300 | 1,239 | 0.00% |
| Sociedad Quimica y Minera de Chile SA - Preference Shares Class B | 2,076 | 76,400 | 0.01% | Beijing SL Pharmaceutical Co., Ltd. Class A | 13,600 | 13,838 | 0.00% |
| SONDA SA | 12,261 | 4,522 | 0.00% | Beijing Tong Ren Tang Co., Ltd. Class A | 2,900 | 16,034 | 0.00% |
| | | 443,691 | 0.05% | Beijing-Shanghai High Speed Railway Co., Ltd. Class A | 55,400 | 46,484 | 0.01% |
| China 2.57% (30 June 2024: 2.30%) | | | | Bilibili, Inc. Class Z | 3,577 | 65,388 | 0.01% |
| 360 Security Technology, Inc. Class A | 5,400 | 7,613 | 0.00% | Blue Moon Group Holdings Ltd. | 25,500 | 10,176 | 0.00% |
| 3SBio, Inc. | 23,000 | 18,002 | 0.00% | BOE Technology Group Co., Ltd. Class A | 40,100 | 23,979 | 0.00% |
| Advanced Micro-Fabrication Equipment, Inc. China Class A | 465 | 11,981 | 0.00% | BOE Technology Group Co., Ltd. Class B | 36,600 | 12,816 | 0.00% |
| AECC Aviation Power Co., Ltd. Class A | 3,100 | 17,503 | 0.00% | BOE Varitronix Ltd. | 9,000 | 7,832 | 0.00% |
| Agile Group Holdings Ltd. | 6,000 | 572 | 0.00% | Bosideng International Holdings Ltd. | 22,000 | 10,989 | 0.00% |
| Agricultural Bank of China Ltd. Class A | 92,600 | 67,355 | 0.01% | Brilliance China Automotive Holdings Ltd. | 38,000 | 18,687 | 0.00% |
| Agricultural Bank of China Ltd. Class H | 343,000 | 195,610 | 0.02% | By-health Co., Ltd. Class A | 300 | 492 | 0.00% |
| Aier Eye Hospital Group Co., Ltd. Class A | 6,396 | 11,544 | 0.00% | C&D International Investment Group Ltd. | 4,000 | 6,725 | 0.00% |
| Air China Ltd. Class A | 35,200 | 37,926 | 0.01% | C&S Paper Co., Ltd. Class A | 22,400 | 20,778 | 0.00% |
| Air China Ltd. Class H | 20,000 | 13,260 | 0.00% | Cambricon Technologies Corp., Ltd. Class A | 314 | 28,143 | 0.00% |
| AK Medical Holdings Ltd. | 2,000 | 1,249 | 0.00% | Canaan, Inc. ADR | 395 | 810 | 0.00% |
| Akeso, Inc. | 8,000 | 62,513 | 0.01% | Canadian Solar, Inc. | 316 | 3,514 | 0.00% |
| Alibaba Group Holding Ltd. | 214,804 | 2,278,574 | 0.26% | Canmax Technologies Co., Ltd. Class A | 130 | 408 | 0.00% |
| Alibaba Health Information Technology Ltd. | 88,000 | 37,611 | 0.01% | CanSino Biologics, Inc. Class H | 600 | 2,433 | 0.00% |
| Alibaba Pictures Group Ltd. | 120,000 | 7,338 | 0.00% | Canvest Environmental Protection Group Co., Ltd. | 7,000 | 4,136 | 0.00% |
| A-Living Smart City Services Co., Ltd. | 5,750 | 2,110 | 0.00% | CECEP Solar Energy Co., Ltd. Class A | 19,200 | 12,449 | 0.00% |
| Alphamab Oncology | 4,000 | 1,802 | 0.00% | | | | |
| Angang Steel Co., Ltd. Class H | 80,000 | 15,139 | 0.00% | | | | |
| Angelalign Technology, Inc. | 200 | 1,516 | 0.00% | | | | |
| Anhui Construction Engineering Group Co., Ltd. Class A | 4,600 | 2,995 | 0.00% | | | | |
| Anhui Expressway Co., Ltd. Class H | 2,000 | 2,760 | 0.00% | | | | |
| Anhui Huilong Agricultural Means of Production Co., Ltd. Class A | 14,400 | 10,925 | 0.00% | | | | |
| Anhui Jianghuai Automobile Group Corp., Ltd. Class A | 7,400 | 37,799 | 0.01% | | | | |
| ANTA Sports Products Ltd. | 14,200 | 142,312 | 0.02% | | | | |
| Ascentage Pharma Group International | 5,600 | 32,765 | 0.01% | | | | |
| AsialInfo Technologies Ltd. | 800 | 651 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Central China Securities Co., Ltd. Class A | 45,200 | 26,597 | 0.00% | China Life Insurance Co., Ltd. Class H | 95,000 | 179,533 | 0.02% |
| Central China Securities Co., Ltd. Class H | 29,000 | 6,421 | 0.00% | China Lilang Ltd. | 3,000 | 1,491 | 0.00% |
| Changchun High-Tech Industry Group Co., Ltd. Class A | 100 | 1,354 | 0.00% | China Medical System Holdings Ltd. | 7,000 | 6,804 | 0.00% |
| Changjiang Securities Co., Ltd. Class A | 6,900 | 6,410 | 0.00% | China Meidong Auto Holdings Ltd. | 2,000 | 595 | 0.00% |
| Changzhou Qianhong Biopharma Co., Ltd. Class A | 105,000 | 88,674 | 0.01% | China Mengniu Dairy Co., Ltd. | 37,231 | 84,163 | 0.01% |
| Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A | 100 | 1,818 | 0.00% | China Merchants Bank Co., Ltd. Class A | 21,200 | 113,486 | 0.01% |
| Chaozhou Three-Circle Group Co., Ltd. Class A | 400 | 2,098 | 0.00% | China Merchants Bank Co., Ltd. Class H | 44,500 | 229,147 | 0.03% |
| Chengdu Xingrong Environment Co., Ltd. Class A | 12,900 | 13,337 | 0.00% | China Merchants Securities Co., Ltd. Class A | 1,400 | 3,654 | 0.00% |
| Chengzhi Co., Ltd. Class A | 34,100 | 35,997 | 0.01% | China Merchants Securities Co., Ltd. Class H | 13,000 | 26,777 | 0.00% |
| China BlueChemical Ltd. Class H | 2,000 | 554 | 0.00% | China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A | 7,800 | 10,879 | 0.00% |
| China Cinda Asset Management Co., Ltd. Class H | 169,000 | 27,630 | 0.00% | China Minsheng Banking Corp., Ltd. Class A | 66,100 | 37,185 | 0.01% |
| China CITIC Bank Corp., Ltd. Class A | 36,400 | 34,608 | 0.01% | China Minsheng Banking Corp., Ltd. Class H | 17,000 | 7,528 | 0.00% |
| China CITIC Bank Corp., Ltd. Class H | 118,000 | 81,574 | 0.01% | China Modern Dairy Holdings Ltd. | 56,000 | 6,632 | 0.00% |
| China CITIC Financial Asset Management Co., Ltd. Class H | 323,000 | 27,028 | 0.00% | China National Accord Medicines Corp., Ltd. Class B | 3,120 | 5,756 | 0.00% |
| China Communications Services Corp., Ltd. Class H | 38,000 | 22,307 | 0.00% | China National Building Material Co., Ltd. Class H | 38,000 | 17,317 | 0.00% |
| China Conch Venture Holdings Ltd. | 13,500 | 11,609 | 0.00% | China New Higher Education Group Ltd. | 2,000 | 312 | 0.00% |
| China Construction Bank Corp. Class A | 39,600 | 47,413 | 0.01% | China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A | 32,700 | 22,003 | 0.00% |
| China Construction Bank Corp. Class H | 1,087,000 | 906,772 | 0.10% | China Nonferrous Mining Corp., Ltd. | 12,000 | 8,095 | 0.00% |
| China East Education Holdings Ltd. | 500 | 176 | 0.00% | China Oriental Group Co., Ltd. | 4,000 | 592 | 0.00% |
| China Eastern Airlines Corp., Ltd. Class H | 14,000 | 4,668 | 0.00% | China Overseas Grand Oceans Group Ltd. | 3,000 | 684 | 0.00% |
| China Education Group Holdings Ltd. | 4,000 | 1,756 | 0.00% | China Overseas Land & Investment Ltd. | 49,000 | 78,219 | 0.01% |
| China Everbright Bank Co., Ltd. Class A | 43,400 | 22,878 | 0.00% | China Overseas Property Holdings Ltd. | 15,000 | 9,887 | 0.00% |
| China Everbright Bank Co., Ltd. Class H | 23,000 | 8,942 | 0.00% | China Pacific Insurance Group Co., Ltd. Class A | 12,500 | 58,026 | 0.01% |
| China Everbright Environment Group Ltd. | 44,000 | 21,921 | 0.00% | China Pacific Insurance Group Co., Ltd. Class H | 22,400 | 72,668 | 0.01% |
| China Everbright Ltd. | 2,000 | 1,365 | 0.00% | China Railway Group Ltd. Class A | 24,300 | 21,151 | 0.00% |
| China Feihe Ltd. | 98,000 | 68,757 | 0.01% | China Railway Group Ltd. Class H | 25,000 | 12,745 | 0.00% |
| China Foods Ltd. | 28,000 | 9,011 | 0.00% | China Railway Signal & Communication Corp., Ltd. Class H | 59,000 | 26,356 | 0.00% |
| China Galaxy Securities Co., Ltd. Class H | 66,500 | 60,696 | 0.01% | China Reinsurance Group Corp. Class H | 13,000 | 1,456 | 0.00% |
| China Gold International Resources Corp., Ltd. | 4,500 | 23,751 | 0.00% | China Resources Building Materials Technology Holdings Ltd. | 22,000 | 4,503 | 0.00% |
| China Hongqiao Group Ltd. | 28,500 | 43,146 | 0.01% | China Resources Double Crane Pharmaceutical Co., Ltd. Class A | 1,800 | 4,855 | 0.00% |
| China International Capital Corp., Ltd. Class H | 22,000 | 36,308 | 0.01% | China Resources Land Ltd. | 32,500 | 94,346 | 0.01% |
| China International Marine Containers Group Co., Ltd. Class A | 750 | 794 | 0.00% | China Resources Medical Holdings Co., Ltd. | 1,500 | 769 | 0.00% |
| China International Marine Containers Group Co., Ltd. Class H | 10,900 | 7,591 | 0.00% | China Resources Microelectronics Ltd. Class A | 3,653 | 23,481 | 0.00% |
| China Jinmao Holdings Group Ltd. | 40,000 | 5,046 | 0.00% | China Resources Mixc Lifestyle Services Ltd. | 3,800 | 14,138 | 0.00% |
| China Jushi Co., Ltd. Class A | 457 | 709 | 0.00% | | | | |
| China Kepei Education Group Ltd. | 2,000 | 348 | 0.00% | | | | |
| China Lesso Group Holdings Ltd. | 7,000 | 3,127 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| China Resources Pharmaceutical Group Ltd. | 26,500 | 19,445 | 0.00% | COSCO SHIPPING Energy Transportation Co., Ltd. Class A | 4,600 | 7,268 | 0.00% |
| China Risun Group Ltd. | 34,000 | 12,080 | 0.00% | COSCO SHIPPING Energy Transportation Co., Ltd. Class H | 16,000 | 12,812 | 0.00% |
| China Ruyi Holdings Ltd. | 144,000 | 45,417 | 0.01% | COSCO SHIPPING Holdings Co., Ltd. Class A | 20,600 | 43,492 | 0.01% |
| China Shineway Pharmaceutical Group Ltd. | 3,000 | 3,727 | 0.00% | COSCO SHIPPING Holdings Co., Ltd. Class H | 25,850 | 42,596 | 0.01% |
| China South Publishing & Media Group Co., Ltd. Class A | 7,200 | 14,721 | 0.00% | COSCO SHIPPING Ports Ltd. | 24,000 | 14,212 | 0.00% |
| China Southern Airlines Co., Ltd. Class H | 64,000 | 33,615 | 0.01% | Country Garden Holdings Co., Ltd. | 112,000 | 4,196 | 0.00% |
| China Taiping Insurance Holdings Co., Ltd. | 18,800 | 28,123 | 0.00% | Country Garden Services Holdings Co., Ltd. | 13,890 | 9,870 | 0.00% |
| China Three Gorges Renewables Group Co., Ltd. Class A | 94,000 | 55,953 | 0.01% | CRRC Corp., Ltd. Class H | 82,000 | 52,887 | 0.01% |
| China Tourism Group Duty Free Corp., Ltd. Class A | 3,100 | 28,295 | 0.00% | CSC Financial Co., Ltd. Class A | 3,900 | 13,679 | 0.00% |
| China Tourism Group Duty Free Corp., Ltd. Class H | 1,200 | 8,203 | 0.00% | CSC Financial Co., Ltd. Class H | 10,000 | 12,642 | 0.00% |
| China Tower Corp., Ltd. Class H | 558,000 | 80,454 | 0.01% | CSG Holding Co., Ltd. Class B | 2,000 | 587 | 0.00% |
| China Traditional Chinese Medicine Holdings Co., Ltd. | 28,000 | 8,326 | 0.00% | CSPC Pharmaceutical Group Ltd. | 94,000 | 57,843 | 0.01% |
| China United Network Communications Ltd. Class A | 27,200 | 19,673 | 0.00% | Dada Nexus Ltd. ADR | 127 | 154 | 0.00% |
| China Vanke Co., Ltd. Class A | 43,600 | 43,116 | 0.01% | Daqin Railway Co., Ltd. Class A | 11,593 | 10,706 | 0.00% |
| China Vanke Co., Ltd. Class H | 11,744 | 7,998 | 0.00% | Daqo New Energy Corp. ADR | 601 | 11,683 | 0.00% |
| China Water Affairs Group Ltd. | 10,000 | 6,578 | 0.00% | Digital China Holdings Ltd. | 2,000 | 850 | 0.00% |
| China Yangtze Power Co., Ltd. Class A | 32,600 | 131,217 | 0.02% | Digital China Information Service Group Co., Ltd. Class A | 11,100 | 16,934 | 0.00% |
| China Yongda Automobiles Services Holdings Ltd. | 8,000 | 2,667 | 0.00% | Dongyue Group Ltd. | 25,000 | 26,133 | 0.00% |
| Chinasoft International Ltd. | 42,000 | 28,061 | 0.00% | East Buy Holding Ltd. | 3,000 | 6,944 | 0.00% |
| Chongqing Changan Automobile Co., Ltd. Class A | 6,702 | 12,196 | 0.00% | East Money Information Co., Ltd. Class A | 17,217 | 60,552 | 0.01% |
| Chongqing Changan Automobile Co., Ltd. Class B | 34,000 | 15,757 | 0.00% | Eastern Air Logistics Co., Ltd. Class A | 3,600 | 8,272 | 0.00% |
| Chongqing Rural Commercial Bank Co., Ltd. Class A | 6,500 | 5,357 | 0.00% | Ecovacs Robotics Co., Ltd. Class A | 100 | 640 | 0.00% |
| Chongqing Rural Commercial Bank Co., Ltd. Class H | 6,000 | 3,592 | 0.00% | EHang Holdings Ltd. ADR | 143 | 2,252 | 0.00% |
| Chongqing Water Group Co., Ltd. Class A | 12,400 | 8,276 | 0.00% | Eoptolink Technology, Inc. Ltd. Class A | 1,100 | 17,318 | 0.00% |
| Chongqing Zhifei Biological Products Co., Ltd. Class A | 2,000 | 7,165 | 0.00% | Eve Energy Co., Ltd. Class A | 1,000 | 6,367 | 0.00% |
| Citic Pacific Special Steel Group Co., Ltd. Class A | 9,900 | 15,386 | 0.00% | Everbright Securities Co., Ltd. Class H | 11,400 | 11,741 | 0.00% |
| CITIC Securities Co., Ltd. Class A | 20,125 | 79,963 | 0.01% | Far East Horizon Ltd. | 18,000 | 13,139 | 0.00% |
| CITIC Securities Co., Ltd. Class H | 17,356 | 47,702 | 0.01% | Fenbi Ltd. | 19,000 | 6,262 | 0.00% |
| CMGE Technology Group Ltd. | 24,000 | 2,410 | 0.00% | FinVolution Group ADR | 843 | 5,724 | 0.00% |
| CMOC Group Ltd. Class H | 60,000 | 40,551 | 0.01% | First Capital Securities Co., Ltd. Class A | 12,600 | 14,331 | 0.00% |
| COFCO Joycome Foods Ltd. | 101,000 | 18,073 | 0.00% | Flat Glass Group Co., Ltd. Class A | 4,200 | 11,264 | 0.00% |
| Concord New Energy Group Ltd. | 20,000 | 1,313 | 0.00% | Flat Glass Group Co., Ltd. Class H | 1,000 | 1,406 | 0.00% |
| Consun Pharmaceutical Group Ltd. | 2,000 | 2,098 | 0.00% | Focus Media Information Technology Co., Ltd. Class A | 23,800 | 22,790 | 0.00% |
| Contemporary Amperex Technology Co., Ltd. Class A | 3,720 | 134,784 | 0.02% | Foshan Haitian Flavouring & Food Co., Ltd. Class A | 11,019 | 68,892 | 0.01% |
| COSCO SHIPPING Development Co., Ltd. Class A | 50,000 | 17,776 | 0.00% | Fosun International Ltd. | 43,500 | 25,424 | 0.00% |
| COSCO SHIPPING Development Co., Ltd. Class H | 22,000 | 2,945 | 0.00% | Founder Securities Co., Ltd. Class A | 25,200 | 28,593 | 0.00% |
| | | | | Foxconn Industrial Internet Co., Ltd. Class A | 10,200 | 29,871 | 0.00% |
| | | | | Fu Shou Yuan International Group Ltd. | 15,000 | 7,454 | 0.00% |
| | | | | Fufeng Group Ltd. | 5,000 | 3,527 | 0.00% |
| | | | | Full Truck Alliance Co., Ltd. ADR | 9,884 | 106,945 | 0.01% |
| | | | | Fuyao Glass Industry Group Co., Ltd. Class H | 8,800 | 63,383 | 0.01% |
| | | | | Ganfeng Lithium Group Co., Ltd. Class A | 1,180 | 5,627 | 0.00% |
| | | | | Ganfeng Lithium Group Co., Ltd. Class H | 6,760 | 17,492 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Gansu Yasheng Industrial Group Co., Ltd. Class A | 112,900 | 45,058 | 0.01% | Haichang Ocean Park Holdings Ltd. | 20,000 | 1,442 | 0.00% |
| Gaotu Techedu, Inc. ADR | 2,321 | 5,083 | 0.00% | Haier Smart Home Co., Ltd. Class A | 5,100 | 19,778 | 0.00% |
| GCL Technology Holdings Ltd. | 309,000 | 42,961 | 0.01% | Haier Smart Home Co., Ltd. Class H | 34,600 | 122,490 | 0.02% |
| GDS Holdings Ltd. Class A | 5,944 | 17,446 | 0.00% | Hainan Airlines Holding Co., Ltd. Class A | 170,100 | 39,388 | 0.01% |
| Geely Automobile Holdings Ltd. | 85,000 | 162,166 | 0.02% | Hainan Meilan International Airport Co., Ltd. Class H | 1,000 | 1,184 | 0.00% |
| Gemdale Properties & Investment Corp., Ltd. | 12,000 | 425 | 0.00% | Haitian International Holdings Ltd. | 4,000 | 10,865 | 0.00% |
| Genertec Universal Medical Group Co., Ltd. | 27,500 | 17,559 | 0.00% | Haitong Securities Co., Ltd. Class A | 17,700 | 26,810 | 0.00% |
| Genscript Biotech Corp. | 16,000 | 20,268 | 0.00% | Haitong Securities Co., Ltd. Class H | 60,800 | 53,615 | 0.01% |
| GF Securities Co., Ltd. Class A | 14,500 | 32,016 | 0.00% | Hangzhou Silan Microelectronics Co., Ltd. Class A | 2,300 | 8,152 | 0.00% |
| GF Securities Co., Ltd. Class H | 9,600 | 13,026 | 0.00% | Hangzhou Steam Turbine Power Group Co., Ltd. Class B | 1,560 | 2,062 | 0.00% |
| Giant Biogene Holding Co. Ltd. | 6,800 | 43,682 | 0.01% | Hangzhou Tigermed Consulting Co., Ltd. Class A | 7,100 | 52,823 | 0.01% |
| GigaDevice Semiconductor, Inc. Class A | 240 | 3,491 | 0.00% | Hangzhou Tigermed Consulting Co., Ltd. Class H | 500 | 1,982 | 0.00% |
| Ginlong Technologies Co., Ltd. Class A | 300 | 2,496 | 0.00% | Hansoh Pharmaceutical Group Co., Ltd. | 20,000 | 44,490 | 0.01% |
| GoerTek, Inc. Class A | 1,400 | 4,922 | 0.00% | Health & Happiness H&H International Holdings Ltd. | 500 | 570 | 0.00% |
| Goldwind Science & Technology Co., Ltd. Class A | 10,900 | 15,337 | 0.00% | Hello Group, Inc. ADR | 1,283 | 9,892 | 0.00% |
| Goldwind Science & Technology Co., Ltd. Class H | 9,600 | 8,082 | 0.00% | Henan Shuanghui Investment & Development Co., Ltd. Class A | 7,100 | 25,106 | 0.00% |
| Grand Pharmaceutical Group Ltd. | 3,500 | 2,163 | 0.00% | Hengan International Group Co., Ltd. | 8,500 | 24,566 | 0.00% |
| Great Wall Motor Co., Ltd. Class A | 4,600 | 16,498 | 0.00% | Hisense Home Appliances Group Co., Ltd. Class A | 400 | 1,575 | 0.00% |
| Great Wall Motor Co., Ltd. Class H | 28,000 | 49,238 | 0.01% | Hisense Home Appliances Group Co., Ltd. Class H | 3,000 | 9,481 | 0.00% |
| Gree Electric Appliances, Inc. of Zhuhai Class A | 5,700 | 35,288 | 0.01% | Hithink RoyalFlush Information Network Co., Ltd. Class A | 500 | 19,580 | 0.00% |
| Greentown China Holdings Ltd. | 8,000 | 9,537 | 0.00% | Hopson Development Holdings Ltd. | 2,283 | 914 | 0.00% |
| Greentown Service Group Co., Ltd. | 2,000 | 986 | 0.00% | Hoshine Silicon Industry Co., Ltd. Class A | 100 | 757 | 0.00% |
| Guangdong Haid Group Co., Ltd. Class A | 5,200 | 34,742 | 0.01% | Hoyuan Green Energy Co., Ltd. Class A | 2,419 | 5,354 | 0.00% |
| Guangshen Railway Co., Ltd. Class H | 16,000 | 4,449 | 0.00% | Hua Hong Semiconductor Ltd. | 10,000 | 27,871 | 0.00% |
| Guangxi Liugong Machinery Co., Ltd. Class A | 16,200 | 26,612 | 0.00% | Huadong Medicine Co., Ltd. Class A | 200 | 943 | 0.00% |
| Guangxi Wuzhou Zhongheng Group Co., Ltd. Class A | 100,200 | 33,575 | 0.01% | Hualan Biological Engineering, Inc. Class A | 5,000 | 11,476 | 0.00% |
| Guangzhou Automobile Group Co., Ltd. Class A | 5,900 | 7,506 | 0.00% | Huatai Securities Co., Ltd. Class A | 9,000 | 21,564 | 0.00% |
| Guangzhou Automobile Group Co., Ltd. Class H | 82,000 | 35,997 | 0.01% | Huatai Securities Co., Ltd. Class H | 16,400 | 27,699 | 0.00% |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H | 6,000 | 14,058 | 0.00% | Huaxi Securities Co., Ltd. Class A | 6,900 | 7,810 | 0.00% |
| Guangzhou Haige Communications Group, Inc. Co. Class A | 15,100 | 22,584 | 0.00% | Huaxia Bank Co., Ltd. Class A | 22,100 | 24,112 | 0.00% |
| Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A | 100 | 375 | 0.00% | Huaxin Cement Co., Ltd. Class H | 12,100 | 12,197 | 0.00% |
| Guangzhou R&F Properties Co., Ltd. Class H | 37,200 | 6,513 | 0.00% | Huayu Automotive Systems Co., Ltd. Class A | 500 | 1,199 | 0.00% |
| Guangzhou Tinci Materials Technology Co., Ltd. Class A | 1,200 | 3,223 | 0.00% | Huizhou Desay Sv Automotive Co., Ltd. Class A | 300 | 4,499 | 0.00% |
| Guizhou Xintang Pharmaceutical Co., Ltd. Class A | 77,300 | 47,908 | 0.01% | Hundsun Technologies, Inc. Class A | 364 | 1,388 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class A | 6,800 | 17,274 | 0.00% | Hygeia Healthcare Holdings Co., Ltd. | 2,447 | 4,492 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class H | 32,000 | 45,973 | 0.01% | | | | |
| Gushengtang Holdings Ltd. | 2,000 | 8,702 | 0.00% | | | | |
| H World Group Ltd. | 26,350 | 88,196 | 0.01% | | | | |

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|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Hygon Information Technology Co., Ltd. Class A | 3,006 | 61,332 | 0.01% | Kingssoft Cloud Holdings Ltd. Kingssoft Corp., Ltd. | 2,610 | 2,003 | 0.00% |
| Iflytek Co., Ltd. Class A | 2,100 | 13,822 | 0.00% | Kuaishou Technology Class B | 36,400 | 193,763 | 0.02% |
| Imeik Technology Development Co., Ltd. Class A | 280 | 6,960 | 0.00% | Kuang-Chi Technologies Co., Ltd. Class A | 500 | 3,255 | 0.00% |
| Industrial & Commercial Bank of China Ltd. Class A | 71,400 | 67,301 | 0.01% | Lao Feng Xiang Co., Ltd. Class B | 5,700 | 20,258 | 0.00% |
| Industrial & Commercial Bank of China Ltd. Class H | 974,000 | 653,266 | 0.07% | LB Group Co., Ltd. Class A | 2,600 | 6,258 | 0.00% |
| Industrial Bank Co., Ltd. Class A | 16,600 | 43,323 | 0.01% | Lee & Man Paper Manufacturing Ltd. | 3,000 | 931 | 0.00% |
| Industrial Securities Co., Ltd. Class A | 1,820 | 1,552 | 0.00% | Legend Holdings Corp. Class H | 11,400 | 11,682 | 0.00% |
| INESA Intelligent Tech, Inc. Class B | 74,200 | 49,566 | 0.01% | Lens Technology Co., Ltd. Class A | 12,100 | 36,095 | 0.01% |
| Inner Mongolia Yili Industrial Group Co., Ltd. Class A | 7,700 | 31,654 | 0.00% | Lepu Medical Technology Beijing Co., Ltd. Class A | 4,000 | 6,179 | 0.00% |
| InnoCare Pharma Ltd. | 8,000 | 6,303 | 0.00% | Li Auto, Inc. Class A | 15,788 | 190,949 | 0.02% |
| Innovent Biologics, Inc. | 20,500 | 96,589 | 0.01% | Li Ning Co., Ltd. | 25,128 | 53,245 | 0.01% |
| J&T Global Express Ltd. | 98,400 | 77,651 | 0.01% | Liaoning Chengda Biotechnology Co., Ltd. Class A | 9,168 | 32,194 | 0.00% |
| JA Solar Technology Co., Ltd. Class A | 1,768 | 3,311 | 0.00% | Lifetech Scientific Corp. | 36,000 | 6,442 | 0.00% |
| Jafron Biomedical Co., Ltd. Class A | 100 | 400 | 0.00% | Lingyi iTech Guangdong Co. Class A | 3,100 | 3,378 | 0.00% |
| JCET Group Co., Ltd. Class A | 1,800 | 10,018 | 0.00% | Linklogis, Inc. Class B | 9,500 | 2,091 | 0.00% |
| JD Health International, Inc. | 13,400 | 48,474 | 0.01% | Livzon Pharmaceutical Group, Inc. Class A | 1,998 | 10,342 | 0.00% |
| JD Logistics, Inc. | 16,800 | 27,683 | 0.00% | Longfor Group Holdings Ltd. | 34,500 | 44,413 | 0.01% |
| JD.com, Inc. Class A | 32,787 | 574,029 | 0.07% | LONGi Green Energy Technology Co., Ltd. Class A | 4,000 | 8,560 | 0.00% |
| Jiangsu Asia-Pacific Light Alloy Technology Co., Ltd. Class A | 41,600 | 34,905 | 0.01% | Lonking Holdings Ltd. | 3,000 | 583 | 0.00% |
| Jiangsu Expressway Co., Ltd. Class H | 22,000 | 24,300 | 0.00% | Lufax Holding Ltd. ADR | 1,104 | 2,639 | 0.00% |
| Jiangsu Hengli Hydraulic Co., Ltd. Class A | 2,200 | 15,813 | 0.00% | Luxshare Precision Industry Co., Ltd. Class A | 9,300 | 51,634 | 0.01% |
| Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A | 5,500 | 34,387 | 0.01% | Luye Pharma Group Ltd. | 17,500 | 4,889 | 0.00% |
| Jiangsu Linyang Energy Co., Ltd. Class A | 19,800 | 19,068 | 0.00% | Maanshan Iron & Steel Co., Ltd. Class H | 64,000 | 12,111 | 0.00% |
| Jiangsu Shagang Co., Ltd. Class A | 4,500 | 3,837 | 0.00% | Mango Excellent Media Co., Ltd. Class A | 300 | 1,099 | 0.00% |
| Jiangsu Zhongtian Technology Co., Ltd. Class A | 8,300 | 16,190 | 0.00% | Maoyan Entertainment | 3,000 | 3,086 | 0.00% |
| Jiangxi Copper Co., Ltd. Class A | 10,000 | 28,114 | 0.00% | Maxscend Microelectronics Co., Ltd. Class A | 160 | 1,955 | 0.00% |
| Jiangxi Copper Co., Ltd. Class H | 9,000 | 14,436 | 0.00% | Meitu, Inc. | 33,000 | 12,617 | 0.00% |
| Jilin Aodong Pharmaceutical Group Co., Ltd. Class A | 13,900 | 32,698 | 0.01% | Meituan Class B | 69,572 | 1,358,669 | 0.15% |
| Jinko Solar Co., Ltd. Class A | 20,679 | 20,027 | 0.00% | Microport Scientific Corp. | 11,200 | 9,213 | 0.00% |
| JinkoSolar Holding Co., Ltd. ADR | 233 | 5,802 | 0.00% | Midea Group Co., Ltd. | 6,400 | 62,245 | 0.01% |
| Jinneng Science&Technology Co., Ltd. Class A | 49,300 | 37,807 | 0.01% | Midea Real Estate Holding Ltd. | 600 | 232 | 0.00% |
| Jinxin Fertility Group Ltd. | 13,500 | 4,675 | 0.00% | Ming Yuan Cloud Group Holdings Ltd. | 6,000 | 2,039 | 0.00% |
| Jiumaojiu International Holdings Ltd. | 5,000 | 2,208 | 0.00% | MINISO Group Holding Ltd. | 8,772 | 53,131 | 0.01% |
| Joinn Laboratories China Co., Ltd. Class H | 784 | 944 | 0.00% | Minth Group Ltd. | 6,000 | 11,679 | 0.00% |
| JOYY, Inc. ADR | 234 | 9,793 | 0.00% | Montage Technology Co., Ltd. Class A | 451 | 4,171 | 0.00% |
| JS Global Lifestyle Co., Ltd. | 12,500 | 2,237 | 0.00% | Muyuan Foods Co., Ltd. Class A | 5,100 | 26,704 | 0.00% |
| Kangji Medical Holdings Ltd. | 1,000 | 807 | 0.00% | National Silicon Industry Group Co., Ltd. Class A | 7,220 | 18,509 | 0.00% |
| Kanzhun Ltd. ADR | 4,270 | 58,926 | 0.01% | NAURA Technology Group Co., Ltd. Class A | 300 | 15,978 | 0.00% |
| KE Holdings, Inc. ADR | 7,328 | 134,982 | 0.02% | NetDragon Websoft Holdings Ltd. | 500 | 658 | 0.00% |
| Keymed Biosciences, Inc. | 1,000 | 3,978 | 0.00% | NetEase, Inc. | 23,030 | 410,321 | 0.05% |
| Kingboard Holdings Ltd. | 8,000 | 19,238 | 0.00% | New China Life Insurance Co., Ltd. Class A | 4,800 | 32,495 | 0.01% |
| Kingboard Laminates Holdings Ltd. | 6,000 | 5,569 | 0.00% | New China Life Insurance Co., Ltd. Class H | 8,200 | 24,913 | 0.00% |
| Kingdee International Software Group Co., Ltd. | 41,000 | 45,022 | 0.01% | New Hope Liuhe Co., Ltd. Class A | 300 | 367 | 0.00% |
| | | | | New Horizon Health Ltd. | 3,000 | 5,461 | 0.00% |
| | | | | New Oriental Education & Technology Group, Inc. | 19,440 | 122,502 | 0.02% |

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|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Nine Dragons Paper Holdings Ltd. | 22,000 | 8,921 | 0.00% | SenseTime Group, Inc. Class B | 376,000 | 72,122 | 0.01% |
| Ningbo Deye Technology Co., Ltd. Class A | 504 | 5,822 | 0.00% | Seres Group Co., Ltd. Class A | 2,100 | 38,156 | 0.01% |
| Ningbo Tuopu Group Co., Ltd. Class A | 1,015 | 6,774 | 0.00% | SF Holding Co., Ltd. Class A | 6,100 | 33,485 | 0.01% |
| NIO, Inc. Class A | 24,767 | 110,955 | 0.01% | SG Micro Corp. Class A | 195 | 2,172 | 0.00% |
| Nongfu Spring Co., Ltd. Class H | 22,800 | 99,648 | 0.01% | Shandong Gold Mining Co., Ltd. Class A | 1,900 | 5,857 | 0.00% |
| Nuode New Materials Co., Ltd. Class A | 28,600 | 15,583 | 0.00% | Shandong Gold Mining Co., Ltd. Class H | 6,250 | 10,106 | 0.00% |
| Offcn Education Technology Co., Ltd. Class A | 400 | 185 | 0.00% | Shandong Hualu Hengsheng Chemical Co., Ltd. Class A | 400 | 1,177 | 0.00% |
| Orient Securities Co., Ltd. Class A | 14,420 | 20,742 | 0.00% | Shandong Nanshan Aluminum Co., Ltd. Class A | 73,700 | 39,252 | 0.01% |
| Ovctek China, Inc. Class A | 140 | 361 | 0.00% | Shandong Weigao Group Medical Polymer Co., Ltd. Class H | 21,200 | 12,554 | 0.00% |
| PAX Global Technology Ltd. | 1,000 | 691 | 0.00% | Shanghai Baosight Software Co., Ltd. Class A | 561 | 2,236 | 0.00% |
| PDD Holdings, Inc. ADR | 9,052 | 877,953 | 0.10% | Shanghai Baosight Software Co., Ltd. Class B | 6,475 | 10,392 | 0.00% |
| People's Insurance Co. Group of China Ltd. Class H | 153,000 | 76,225 | 0.01% | Shanghai Bright Meat Group Co., Ltd. Class A | 23,500 | 22,215 | 0.00% |
| Pharmaron Beijing Co., Ltd. Class A | 17,175 | 60,124 | 0.01% | Shanghai Electric Wind Power Group Co., Ltd. Class A | 37,293 | 45,718 | 0.01% |
| Pharmaron Beijing Co., Ltd. Class H | 675 | 1,225 | 0.00% | Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A | 9,500 | 32,156 | 0.00% |
| PICC Property & Casualty Co., Ltd. Class H | 88,000 | 138,889 | 0.02% | Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H | 8,000 | 14,542 | 0.00% |
| Ping An Bank Co., Ltd. Class A | 11,200 | 17,849 | 0.00% | Shanghai Fudan Microelectronics Group Co., Ltd. Class H | 2,000 | 3,893 | 0.00% |
| Ping An Healthcare & Technology Co., Ltd. | 5,400 | 4,310 | 0.00% | Shanghai Haohai Biological Technology Co., Ltd. Class H | 140 | 480 | 0.00% |
| Ping An Insurance Group Co. of China Ltd. Class A | 10,900 | 78,170 | 0.01% | Shanghai International Airport Co., Ltd. Class A | 2,300 | 10,699 | 0.00% |
| Ping An Insurance Group Co. of China Ltd. Class H | 75,500 | 447,579 | 0.05% | Shanghai Jinjiang International Hotels Co., Ltd. Class B | 600 | 906 | 0.00% |
| Poly Developments & Holdings Group Co., Ltd. Class A | 6,200 | 7,482 | 0.00% | Shanghai Junshi Biosciences Co., Ltd. Class H | 1,200 | 1,789 | 0.00% |
| Poly Property Group Co., Ltd. | 6,000 | 1,189 | 0.00% | Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A | 10,100 | 13,537 | 0.00% |
| Poly Property Services Co., Ltd. Class H | 200 | 783 | 0.00% | Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B | 2,100 | 1,050 | 0.00% |
| Pop Mart International Group Ltd. | 10,000 | 115,410 | 0.01% | Shanghai MicroPort MedBot Group Co., Ltd. | 3,000 | 3,673 | 0.00% |
| Postal Savings Bank of China Co., Ltd. Class A | 41,700 | 32,263 | 0.00% | Shanghai Pharmaceuticals Holding Co., Ltd. Class H | 17,600 | 28,593 | 0.00% |
| Postal Savings Bank of China Co., Ltd. Class H | 99,000 | 58,371 | 0.01% | Shanghai Pudong Development Bank Co., Ltd. Class A | 22,800 | 31,957 | 0.00% |
| Q Technology Group Co., Ltd. | 1,000 | 834 | 0.00% | Shanghai Putailai New Energy Technology Co., Ltd. Class A | 4,450 | 9,644 | 0.00% |
| Qifu Technology, Inc. ADR | 1,282 | 49,203 | 0.01% | Shanghai RAAS Blood Products Co., Ltd. Class A | 29,400 | 28,913 | 0.00% |
| Qingdao East Steel Tower Stock Co., Ltd. Class A | 25,100 | 24,035 | 0.00% | Shanghai Rural Commercial Bank Co., Ltd. Class A | 9,100 | 10,548 | 0.00% |
| Qinghai Salt Lake Industry Co., Ltd. Class A | 4,800 | 10,762 | 0.00% | Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A | 900 | 788 | 0.00% |
| Red Star Macalline Group Corp., Ltd. Class H | 16,600 | 3,804 | 0.00% | Shanying International Holding Co., Ltd. Class A | 68,200 | 18,208 | 0.00% |
| Remegen Co., Ltd. Class H | 500 | 927 | 0.00% | Shengyi Technology Co., Ltd. Class A | 3,400 | 11,138 | 0.00% |
| RiseSun Real Estate Development Co., Ltd. Class A | 17,700 | 3,978 | 0.00% | Shenwan Hongyuan Group Co., Ltd. Class A | 49,200 | 35,854 | 0.01% |
| SAIC Motor Corp., Ltd. Class A | 12,900 | 36,478 | 0.01% | Shenwan Hongyuan Group Co., Ltd. Class H | 25,600 | 7,613 | 0.00% |
| Sanan Optoelectronics Co., Ltd. Class A | 14,000 | 23,208 | 0.00% | | | | |
| Sany Heavy Equipment International Holdings Co., Ltd. | 14,000 | 8,128 | 0.00% | | | | |
| Sany Heavy Industry Co., Ltd. Class A | 6,500 | 14,591 | 0.00% | | | | |
| Satellite Chemical Co., Ltd. Class A | 2,986 | 7,642 | 0.00% | | | | |
| Sealand Securities Co., Ltd. Class A | 16,300 | 9,503 | 0.00% | | | | |
| Seazen Group Ltd. | 20,190 | 4,730 | 0.00% | | | | |
| Seazen Holdings Co., Ltd. Class A | 3,200 | 5,213 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Shenzhen Airport Co., Ltd. Class A | 8,900 | 8,353 | 0.00% | Thunder Software Technology Co., Ltd. Class A | 400 | 3,245 | 0.00% |
| Shenzhen Expressway Corp., Ltd. Class H | 2,000 | 1,885 | 0.00% | Tiangong International Co., Ltd. | 2,000 | 484 | 0.00% |
| Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A | 13,400 | 19,512 | 0.00% | Tianjin Teda Co., Ltd. Class A | 62,500 | 35,245 | 0.01% |
| Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H | 14,000 | 7,137 | 0.00% | Tianneng Power International Ltd. | 2,000 | 2,122 | 0.00% |
| Shenzhen Huaqiang Industry Co., Ltd. Class A | 3,000 | 9,153 | 0.00% | Tianqi Lithium Corp. Class A | 2,500 | 11,237 | 0.00% |
| Shenzhen Inovance Technology Co., Ltd. Class A | 2,650 | 21,145 | 0.00% | Tingyi Cayman Islands Holding Corp. | 22,000 | 28,661 | 0.00% |
| Shenzhen International Holdings Ltd. | 20,000 | 18,666 | 0.00% | Tong Ren Tang Technologies Co., Ltd. Class H | 12,000 | 8,018 | 0.00% |
| Shenzhen Investment Ltd. | 34,000 | 3,808 | 0.00% | Tongcheng Travel Holdings Ltd. | 16,000 | 37,487 | 0.01% |
| Shenzhen Kangtai Biological Products Co., Ltd. Class A | 160 | 374 | 0.00% | Tongkun Group Co., Ltd. Class A | 4,500 | 7,233 | 0.00% |
| Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A | 1,100 | 38,207 | 0.01% | Tongling Jingda Special Magnet Wire Co., Ltd. Class A | 29,600 | 29,392 | 0.00% |
| Shenzhen Overseas Chinese Town Co., Ltd. Class A | 1,100 | 400 | 0.00% | Tongwei Co., Ltd. Class A | 2,800 | 8,433 | 0.00% |
| Shenzhen Topband Co., Ltd. Class A | 20,200 | 37,448 | 0.01% | Topchoice Medical Corp. Class A | 140 | 847 | 0.00% |
| Shenzhen Transsion Holdings Co., Ltd. Class A | 809 | 10,469 | 0.00% | Topsports International Holdings Ltd. | 31,000 | 11,892 | 0.00% |
| Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A | 4,000 | 8,723 | 0.00% | Transfar Zhilian Co., Ltd. Class A | 21,600 | 13,328 | 0.00% |
| Shoucheng Holdings Ltd. | 8,000 | 1,112 | 0.00% | TravelSky Technology Ltd. Class H | 8,000 | 10,711 | 0.00% |
| Shui On Land Ltd. | 11,000 | 949 | 0.00% | Trina Solar Co., Ltd. Class A | 1,199 | 3,152 | 0.00% |
| Sichuan Expressway Co., Ltd. Class H | 20,000 | 9,089 | 0.00% | Trip.com Group Ltd. | 8,172 | 568,088 | 0.06% |
| Sichuan Road & Bridge Group Co., Ltd. Class A | 13,820 | 13,704 | 0.00% | Tuhu Car, Inc. Class A | 9,400 | 21,782 | 0.00% |
| Sihuan Pharmaceutical Holdings Group Ltd. | 81,000 | 6,882 | 0.00% | Unigroup Guoxin Microelectronics Co., Ltd. Class A | 419 | 3,674 | 0.00% |
| Sino Biopharmaceutical Ltd. | 152,000 | 62,616 | 0.01% | Uni-President China Holdings Ltd. | 26,000 | 26,141 | 0.00% |
| Sino-Ocean Group Holding Ltd. | 9,500 | 302 | 0.00% | Venus MedTech Hangzhou, Inc. Class H | 500 | 362 | 0.00% |
| Sinopharm Group Co., Ltd. Class H | 17,200 | 47,163 | 0.01% | Vipshop Holdings Ltd. ADR | 4,520 | 60,884 | 0.01% |
| Sinotrans Ltd. Class A | 18,800 | 13,700 | 0.00% | Vnet Group, Inc. ADR | 245 | 1,161 | 0.00% |
| Sinotrans Ltd. Class H | 6,000 | 2,835 | 0.00% | Walvax Biotechnology Co., Ltd. Class A | 200 | 329 | 0.00% |
| Sinotruk Hong Kong Ltd. | 6,000 | 17,611 | 0.00% | Wanhua Chemical Group Co., Ltd. Class A | 2,800 | 27,212 | 0.00% |
| Skshu Paint Co., Ltd. Class A | 140 | 812 | 0.00% | Want Want China Holdings Ltd. | 52,000 | 30,525 | 0.00% |
| Skyworth Group Ltd. | 6,000 | 2,448 | 0.00% | Wanxiang Qianchao Co., Ltd. Class A | 35,100 | 29,403 | 0.00% |
| SOHO China Ltd. | 93,500 | 8,305 | 0.00% | Weichai Power Co., Ltd. Class A | 17,100 | 31,910 | 0.00% |
| Sohu.com Ltd. ADR | 95 | 1,252 | 0.00% | Weichai Power Co., Ltd. Class H | 24,000 | 36,705 | 0.01% |
| SSY Group Ltd. | 2,000 | 919 | 0.00% | Weifu High-Technology Group Co., Ltd. Class B | 3,600 | 5,904 | 0.00% |
| Sun Art Retail Group Ltd. | 3,500 | 1,117 | 0.00% | Weimob, Inc. | 17,000 | 7,156 | 0.00% |
| Sunac China Holdings Ltd. | 102,000 | 30,464 | 0.00% | Wens Foodstuff Group Co., Ltd. Class A | 14,200 | 31,934 | 0.00% |
| Sunac Services Holdings Ltd. | 1,400 | 299 | 0.00% | West China Cement Ltd. | 10,000 | 2,034 | 0.00% |
| Sungrow Power Supply Co., Ltd. Class A | 1,260 | 12,671 | 0.00% | Will Semiconductor Co., Ltd. Shanghai Class A | 540 | 7,680 | 0.00% |
| Sunny Optical Technology Group Co., Ltd. | 7,500 | 66,475 | 0.01% | Wingtech Technology Co., Ltd. Class A | 400 | 2,113 | 0.00% |
| Suzhou Maxwell Technologies Co., Ltd. Class A | 256 | 3,667 | 0.00% | WUS Printed Circuit Kunshan Co., Ltd. Class A | 4,400 | 23,764 | 0.00% |
| TAL Education Group ADR | 4,540 | 45,491 | 0.01% | WuXi AppTec Co., Ltd. Class A | 1,680 | 12,595 | 0.00% |
| Tangrenshen Group Co., Ltd. Class A | 3,900 | 2,709 | 0.00% | WuXi AppTec Co., Ltd. Class H | 3,460 | 25,166 | 0.00% |
| Tangshan Jidong Cement Co., Ltd. Class A | 3,800 | 2,707 | 0.00% | Wuxi Biologics Cayman, Inc. | 40,500 | 91,553 | 0.01% |
| TCL Electronics Holdings Ltd. | 13,000 | 10,627 | 0.00% | XCMG Construction Machinery Co., Ltd. Class A | 19,200 | 20,739 | 0.00% |
| TCL Technology Group Corp. Class A | 60,350 | 41,349 | 0.01% | XD, Inc. | 2,400 | 7,770 | 0.00% |
| TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A | 1,900 | 2,296 | 0.00% | Xiamen Port Development Co., Ltd. Class A | 25,900 | 25,260 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Xiaomi Corp. Class B | 210,400 | 934,455 | 0.11% | ZhongAn Online P&C Insurance Co., Ltd. Class H | 5,600 | 8,492 | 0.00% |
| Xinhua Winshare Publishing & Media Co., Ltd. Class H | 2,000 | 3,038 | 0.00% | Zhongji Innolight Co., Ltd. Class A | 1,280 | 21,534 | 0.00% |
| Xinjiang Joinworld Co., Ltd. Class A | 39,100 | 37,814 | 0.01% | Zhongshan Broad Ocean Motor Co., Ltd. Class A | 85,600 | 68,443 | 0.01% |
| Xinte Energy Co., Ltd. Class H | 2,800 | 2,700 | 0.00% | Zhongsheng Group Holdings Ltd. | 6,000 | 10,783 | 0.00% |
| Xinyi Energy Holdings Ltd. | 4,400 | 447 | 0.00% | ZhongYeDa Electric Co., Ltd. Class A | 23,100 | 24,480 | 0.00% |
| Xinyi Solar Holdings Ltd. | 40,000 | 16,169 | 0.00% | Zhou Hei Ya International Holdings Co., Ltd. | 2,000 | 451 | 0.00% |
| XPeng, Inc. Class A | 17,893 | 107,455 | 0.01% | Zhuzhou CRRC Times Electric Co., Ltd. Class A | 3,260 | 21,279 | 0.00% |
| Xtep International Holdings Ltd. | 9,500 | 6,898 | 0.00% | Zhuzhou CRRC Times Electric Co., Ltd. Class H | 3,900 | 16,468 | 0.00% |
| Yadea Group Holdings Ltd. | 30,000 | 49,975 | 0.01% | Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A | 3,900 | 3,841 | 0.00% |
| Yangzijiang Financial Holding Ltd. | 11,300 | 3,438 | 0.00% | Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H | 20,200 | 14,822 | 0.00% |
| Yangzijiang Shipbuilding Holdings Ltd. | 32,000 | 70,136 | 0.01% | ZTE Corp. Class A | 2,400 | 13,207 | 0.00% |
| Yanlord Land Group Ltd. | 10,000 | 4,838 | 0.00% | ZTE Corp. Class H | 13,200 | 41,378 | 0.01% |
| Yeahka Ltd. | 400 | 633 | 0.00% | | | 22,957,327 | 2.57% |
| Yealink Network Technology Corp., Ltd. Class A | 280 | 1,472 | 0.00% | Colombia 0.01% (30 June 2024: 0.01%) | | | |
| Yibin Tianyuan Group Co., Ltd. Class A | 71,300 | 44,383 | 0.01% | Bancolombia SA - Preference Shares | 5,601 | 44,726 | 0.01% |
| Yidu Tech, Inc. | 1,600 | 987 | 0.00% | Cementos Argos SA | 8,148 | 18,865 | 0.00% |
| Yihai International Holding Ltd. | 4,000 | 7,765 | 0.00% | | | 63,591 | 0.01% |
| Yihai Kerry Arawana Holdings Co., Ltd. Class A | 10,389 | 46,147 | 0.01% | Czech Republic 0.01% (30 June 2024: 0.01%) | | | |
| Yonyou Network Technology Co., Ltd. Class A | 4,300 | 6,285 | 0.00% | Komerční Banka A.S. | 1,652 | 57,656 | 0.01% |
| Youdao, Inc. ADR | 65 | 481 | 0.00% | Moneta Money Bank A.S. | 7,209 | 36,709 | 0.00% |
| YTO Express Group Co., Ltd. Class A | 2,500 | 4,832 | 0.00% | | | 94,365 | 0.01% |
| Yuexiu Property Co., Ltd. | 19,760 | 12,948 | 0.00% | Denmark 0.65% (30 June 2024: 0.94%) | | | |
| Yuexiu REIT | 32,705 | 4,042 | 0.00% | ALK-Abello A/S | 1,785 | 39,435 | 0.00% |
| Yuexiu Transport Infrastructure Ltd. | 20,000 | 9,913 | 0.00% | Alm Brand A/S | 4,293 | 8,363 | 0.00% |
| Yum China Holdings, Inc. | 4,729 | 227,807 | 0.03% | Ambu A/S Class B | 2,085 | 30,110 | 0.00% |
| Yunnan Baiyao Group Co., Ltd. Class A | 6,140 | 50,139 | 0.01% | AP Moller-Maersk A/S Class A | 23 | 36,856 | 0.00% |
| Yunnan Copper Co., Ltd. Class A | 7,900 | 13,117 | 0.00% | AP Moller-Maersk A/S Class B | 58 | 95,880 | 0.01% |
| Zai Lab Ltd. | 8,420 | 22,654 | 0.00% | Bavarian Nordic A/S | 503 | 13,225 | 0.00% |
| Zhangzhou Pientzheuang Pharmaceutical Co., Ltd. Class A | 400 | 11,687 | 0.00% | Chemometec A/S | 117 | 7,899 | 0.00% |
| Zhaojin Mining Industry Co., Ltd. Class H | 13,000 | 18,342 | 0.00% | Coloplast A/S Class B | 1,625 | 177,402 | 0.02% |
| Zhejiang Dahua Technology Co., Ltd. Class A | 600 | 1,308 | 0.00% | D/S Norden A/S | 189 | 5,574 | 0.00% |
| Zhejiang Expressway Co., Ltd. Class H | 5,520 | 3,972 | 0.00% | Danske Bank A/S | 8,798 | 248,855 | 0.03% |
| Zhejiang Hailide New Material Co., Ltd. Class A | 88,300 | 51,598 | 0.01% | Demant A/S | 1,359 | 49,857 | 0.01% |
| Zhejiang Hisun Pharmaceutical Co., Ltd. Class A | 23,900 | 27,020 | 0.00% | Dfds A/S | 163 | 3,022 | 0.00% |
| Zhejiang Huayou Cobalt Co., Ltd. Class A | 2,860 | 11,399 | 0.00% | DSV A/S | 2,378 | 504,883 | 0.06% |
| Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A | 1,600 | 6,952 | 0.00% | Genmab A/S | 830 | 172,014 | 0.02% |
| Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A | 6,700 | 11,682 | 0.00% | GN Store Nord A/S | 2,042 | 37,925 | 0.00% |
| Zhejiang Leapmotor Technology Co., Ltd. | 9,000 | 37,713 | 0.01% | H Lundbeck A/S | 2,689 | 15,428 | 0.00% |
| Zhejiang NHU Co., Ltd. Class A | 2,520 | 7,541 | 0.00% | H Lundbeck A/S Class A | 115 | 533 | 0.00% |
| Zhejiang Runtu Co., Ltd. Class A | 20,200 | 18,462 | 0.00% | Jyske Bank A/S | 412 | 29,177 | 0.00% |
| Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A | 900 | 2,882 | 0.00% | Netcompany Group A/S | 840 | 39,541 | 0.01% |
| Zhejiang Supor Co., Ltd. Class A | 400 | 2,899 | 0.00% | NKT A/S | 723 | 51,653 | 0.01% |
| | | | | Novo Nordisk A/S Class B | 38,806 | 3,363,517 | 0.38% |
| | | | | Novonesis (Novozymes) B Class B | 4,301 | 243,490 | 0.03% |
| | | | | NTG Nordic Transport Group A/S | 45 | 1,603 | 0.00% |
| | | | | Pandora A/S | 972 | 177,755 | 0.02% |
| | | | | Ringkjøbing Landbobank A/S | 301 | 50,323 | 0.01% |
| | | | | ROCKWOOL A/S Class B | 87 | 30,830 | 0.00% |
| | | | | Schouw & Co. A/S | 333 | 24,877 | 0.00% |
| | | | | Spar Nord Bank A/S | 711 | 20,338 | 0.00% |
| | | | | Sydbank A/S | 551 | 29,074 | 0.00% |
| | | | | TORM plc Class A | 337 | 6,476 | 0.00% |
| | | | | Tryg A/S | 4,009 | 84,337 | 0.01% |
| | | | | Vestas Wind Systems A/S | 12,935 | 176,164 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Zealand Pharma A/S | 740 | 73,521 | 0.01% | Fnac Darty SA | 112 | 3,311 | 0.00% |
| | | 5,849,937 | 0.65% | Forvia SE | 1,050 | 9,438 | 0.00% |
| Egypt 0.01% (30 June 2024: 0.01%) | | | | Gecina SA REIT | 960 | 89,915 | 0.01% |
| Commercial International Bank - Egypt (CIB) GDR | 25,259 | 39,009 | 0.01% | Getlink SE | 4,761 | 75,947 | 0.01% |
| EFG Holding SAE | 3,251 | 1,324 | 0.00% | Hermes International SCA | 438 | 1,053,141 | 0.12% |
| Talaat Moustafa Group | 10,374 | 11,429 | 0.00% | ICADE REIT | 1,198 | 28,507 | 0.00% |
| | | 51,762 | 0.01% | ID Logistics Group SACA | 36 | 14,147 | 0.00% |
| Finland 0.21% (30 June 2024: 0.23%) | | | | Imerys SA | 682 | 19,915 | 0.00% |
| Citycon OYJ | 248 | 826 | 0.00% | Interparfums SA | 128 | 5,408 | 0.00% |
| Elisa OYJ | 1,675 | 72,500 | 0.01% | Ipsen SA | 467 | 53,532 | 0.01% |
| Finnair OYJ | 144 | 330 | 0.00% | IPSOS SA | 572 | 27,199 | 0.00% |
| F-Secure OYJ | 152 | 281 | 0.00% | JCDecaux SE | 407 | 6,389 | 0.00% |
| Huhtamaki OYJ | 1,784 | 63,142 | 0.01% | Kering SA | 921 | 227,218 | 0.03% |
| Kemira OYJ | 1,827 | 36,929 | 0.00% | Klepierre SA REIT | 2,913 | 83,856 | 0.01% |
| Kesko OYJ Class B | 3,288 | 61,898 | 0.01% | Legrand SA | 3,121 | 303,918 | 0.04% |
| Kojamo OYJ | 1,618 | 15,732 | 0.00% | LISI SA | 26 | 592 | 0.00% |
| Kone OYJ Class B | 4,022 | 195,745 | 0.02% | L'Oreal SA | 1,757 | 621,953 | 0.07% |
| Mandatum OYJ | 3,949 | 18,320 | 0.00% | L'Oreal SA - EUR | 720 | 254,870 | 0.03% |
| Nokia OYJ | 66,179 | 292,924 | 0.03% | L'Oreal SA (Prime De Fidelite) | 455 | 161,063 | 0.02% |
| Nokian Renkaat OYJ | 936 | 7,120 | 0.00% | Mercialys SA REIT | 1,926 | 20,163 | 0.00% |
| Nordea Bank Abp | 41,378 | 449,893 | 0.05% | Metropole Television SA | 554 | 6,448 | 0.00% |
| Orion OYJ Class B | 1,272 | 56,348 | 0.01% | Neoen SA | 342 | 14,066 | 0.00% |
| QT Group OYJ | 141 | 9,812 | 0.00% | Nexity SA | 265 | 3,567 | 0.00% |
| Revenio Group OYJ | 91 | 2,505 | 0.00% | Opmobility | 110 | 1,142 | 0.00% |
| Sampo OYJ Class A | 6,076 | 247,703 | 0.03% | Orange SA | 23,405 | 233,343 | 0.03% |
| Sanoma OYJ | 332 | 2,637 | 0.00% | Peugeot Invest SA | 141 | 10,673 | 0.00% |
| Stora Enso OYJ Class R | 9,038 | 90,949 | 0.01% | Pluxee NV | 751 | 14,555 | 0.00% |
| Terveystalo OYJ | 814 | 8,867 | 0.00% | Publicis Groupe SA | 2,967 | 316,450 | 0.04% |
| TietoEVRY OYJ | 1,461 | 25,749 | 0.00% | Quadiant SA | 33 | 641 | 0.00% |
| Tokmanni Group Corp. | 195 | 2,445 | 0.00% | Renault SA | 2,281 | 111,131 | 0.01% |
| UPM-Kymmene OYJ | 7,226 | 198,736 | 0.02% | Rexel SA | 3,228 | 82,228 | 0.01% |
| Valmet OYJ | 2,090 | 50,491 | 0.01% | Rubis SCA | 846 | 20,920 | 0.00% |
| YIT OYJ | 293 | 755 | 0.00% | Sanofi SA | 13,704 | 1,330,217 | 0.15% |
| | | 1,912,637 | 0.21% | Sartorius Stedim Biotech | 372 | 72,688 | 0.01% |
| France 1.22% (30 June 2024: 1.33%) | | | | SCOR SE | 1,679 | 41,101 | 0.01% |
| Accor SA | 3,024 | 147,299 | 0.02% | SEB SA | 128 | 11,598 | 0.00% |
| Aeroports de Paris SA | 270 | 31,230 | 0.00% | SEB SA (Prime De Fidelite) | 58 | 5,255 | 0.00% |
| Air France-KLM | 892 | 7,504 | 0.00% | SEB SA (XPAR) | 132 | 11,960 | 0.00% |
| Alstom SA | 4,719 | 105,353 | 0.01% | SES SA Class A | 3,911 | 12,384 | 0.00% |
| Amundi SA | 798 | 53,050 | 0.01% | Societe BIC SA | 238 | 15,723 | 0.00% |
| Antin Infrastructure Partners SA | 458 | 5,236 | 0.00% | Societe Generale SA | 8,779 | 246,902 | 0.03% |
| ARGAN SA REIT | 278 | 17,416 | 0.00% | Sodexo SA | 158 | 13,015 | 0.00% |
| Arkema SA | 977 | 74,409 | 0.01% | Sodexo SA (XPAR) | 641 | 52,802 | 0.01% |
| AXA SA | 22,518 | 800,253 | 0.09% | Sodexo SA 2026 | 315 | 25,948 | 0.00% |
| Ayvens SA | 1,220 | 8,268 | 0.00% | SOITEC | 266 | 24,005 | 0.00% |
| Beneteau SACA | 66 | 603 | 0.00% | Sopra Steria Group | 190 | 33,643 | 0.01% |
| BioMerieux | 464 | 49,729 | 0.01% | STMicroelectronics NV | 8,008 | 201,295 | 0.02% |
| BNP Paribas SA | 12,366 | 758,312 | 0.09% | Teleperformance SE | 894 | 76,947 | 0.01% |
| Carmila SA REIT | 1,068 | 17,717 | 0.00% | Television Francaise 1 SA | 2,980 | 22,573 | 0.00% |
| Carrefour SA | 6,543 | 93,025 | 0.01% | Trigano SA | 95 | 12,031 | 0.00% |
| Cie Generale des Etablissements Michelin SCA | 8,665 | 285,329 | 0.03% | Ubisoft Entertainment SA | 1,331 | 18,124 | 0.00% |
| Coface SA | 2,222 | 33,087 | 0.01% | Unibail-Rodamco-Westfield REIT | 1,430 | 107,681 | 0.01% |
| Covivio SA REIT | 614 | 31,001 | 0.00% | Valeo SE | 2,016 | 19,439 | 0.00% |
| Credit Agricole SA | 11,917 | 163,999 | 0.02% | Valneva SE | 446 | 998 | 0.00% |
| Danone SA | 7,869 | 530,620 | 0.06% | Verallia SA | 681 | 17,122 | 0.00% |
| Edenred SE | 3,668 | 120,593 | 0.01% | Vicat SACA | 32 | 1,214 | 0.00% |
| Elior Group SA | 112 | 327 | 0.00% | Virbac SACA | 51 | 16,715 | 0.00% |
| Elis SA | 2,364 | 46,266 | 0.01% | Vivendi SE | 7,960 | 21,208 | 0.00% |
| Equasens | 278 | 12,738 | 0.00% | Voltaia SA | 47 | 347 | 0.00% |
| EssilorLuxottica SA | 3,770 | 919,743 | 0.10% | VusionGroup | 70 | 12,881 | 0.00% |
| Eurazeo SA | 139 | 10,356 | 0.00% | Wendel SE | 343 | 33,014 | 0.01% |
| Eurazeo SE | 256 | 19,073 | 0.00% | Worldline SA | 2,268 | 19,911 | 0.00% |
| Eurazeo SE (XPAR) | 208 | 15,497 | 0.00% | | | 10,922,703 | 1.22% |
| Eurofins Scientific SE | 1,934 | 98,751 | 0.01% | Germany 1.60% (30 June 2024: 1.67%) | | | |
| Euronext NV | 952 | 106,762 | 0.01% | 1&1 AG | 123 | 1,605 | 0.00% |
| Eutelsat Communications SACA | 2,031 | 4,770 | 0.00% | Adesso SE | 26 | 2,369 | 0.00% |
| | | | | Adidas AG | 2,055 | 503,899 | 0.06% |
| | | | | Aixtron SE | 1,039 | 16,375 | 0.00% |
| | | | | Allianz SE | 4,744 | 1,453,583 | 0.16% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Aroundtown SA | 6,094 | 18,433 | 0.00% | K+S AG | 1,532 | 16,594 | 0.00% |
| Atoss Software SE | 177 | 20,931 | 0.00% | KION Group AG | 584 | 19,267 | 0.00% |
| Aurubis AG | 273 | 21,682 | 0.00% | Knorr-Bremse AG | 987 | 71,900 | 0.01% |
| Auto1 Group SE | 1,917 | 30,967 | 0.00% | Kontron AG | 105 | 2,116 | 0.00% |
| Bayer AG | 12,200 | 243,996 | 0.03% | Krones AG | 258 | 32,059 | 0.00% |
| Bayerische Motoren Werke AG | 3,439 | 281,254 | 0.03% | KWS Saat SE & Co. KGaA | 357 | 21,737 | 0.00% |
| Bayerische Motoren Werke AG - Preference Shares | 799 | 59,901 | 0.01% | LANXESS AG | 654 | 15,969 | 0.00% |
| BayWa AG | 37 | 407 | 0.00% | LEG Immobilien SE | 1,060 | 89,786 | 0.01% |
| Bechtle AG | 874 | 28,146 | 0.00% | Mercedes-Benz Group AG | 10,847 | 604,285 | 0.07% |
| Befesa SA | 249 | 5,353 | 0.00% | Merck KGaA | 1,607 | 232,800 | 0.03% |
| Beiersdorf AG | 1,263 | 162,172 | 0.02% | METRO AG | 944 | 4,052 | 0.00% |
| Brenntag SE | 1,656 | 99,252 | 0.01% | Nagarro SE | 86 | 7,049 | 0.00% |
| Cancom SE | 157 | 3,778 | 0.00% | Nemetschek SE | 840 | 81,415 | 0.01% |
| Carl Zeiss Meditec AG | 370 | 17,440 | 0.00% | Nordex SE | 2,430 | 28,358 | 0.00% |
| Ceconomy AG | 169 | 461 | 0.00% | Norma Group SE | 242 | 3,744 | 0.00% |
| Commerzbank AG | 12,100 | 197,027 | 0.02% | PATRIZIA SE | 310 | 2,536 | 0.00% |
| CompuGroup Medical SE & Co. KgaA | 299 | 6,737 | 0.00% | Pentixapharm Holding AG | 34 | 104 | 0.00% |
| Continental AG | 1,307 | 87,727 | 0.01% | PNE AG | 579 | 6,643 | 0.00% |
| Covestro AG | 1,960 | 117,342 | 0.01% | ProSiebenSat.1 Media SE | 1,735 | 8,904 | 0.00% |
| CTS Eventim AG & Co. KGaA | 708 | 59,860 | 0.01% | Puma SE | 1,187 | 54,525 | 0.01% |
| Daimler Truck Holding AG | 6,764 | 258,102 | 0.03% | QIAGEN NV | 2,711 | 120,838 | 0.01% |
| Delivery Hero SE Class A | 2,287 | 64,225 | 0.01% | Rational AG | 62 | 52,902 | 0.01% |
| Dermapharm Holding SE | 33 | 1,329 | 0.00% | Redcare Pharmacy NV | 318 | 43,367 | 0.01% |
| Deutsche Bank AG | 25,463 | 438,746 | 0.05% | RTL Group SA | 370 | 10,230 | 0.00% |
| Deutsche Beteiligungs AG | 41 | 977 | 0.00% | Salzgitter AG | 202 | 3,313 | 0.00% |
| Deutsche Boerse AG | 2,260 | 520,467 | 0.06% | SAP SE | 13,670 | 3,344,894 | 0.38% |
| Deutsche EuroShop AG | 65 | 1,245 | 0.00% | Sartorius AG | 126 | 22,494 | 0.00% |
| Deutsche Lufthansa AG | 5,967 | 38,160 | 0.01% | Sartorius AG - Preference Shares | 250 | 55,710 | 0.01% |
| Deutsche Pfandbriefbank AG | 685 | 3,396 | 0.00% | Schott Pharma AG & Co. KGaA | 892 | 23,239 | 0.00% |
| Deutsche Post AG | 12,860 | 452,496 | 0.05% | Scout24 SE | 1,138 | 100,282 | 0.01% |
| Deutsche Telekom AG | 40,958 | 1,225,283 | 0.14% | Secunet Security Networks AG | 4 | 482 | 0.00% |
| Deutsche Wohnen SE | 205 | 4,893 | 0.00% | Siemens Healthineers AG | 3,342 | 177,185 | 0.02% |
| Deutz AG | 175 | 732 | 0.00% | Siltronic AG | 126 | 6,067 | 0.00% |
| Draegerwerk AG & Co. KGaA | 126 | 5,376 | 0.00% | Sixt SE | 467 | 38,009 | 0.01% |
| Draegerwerk AG & Co. KGaA - Preference Shares | 135 | 6,500 | 0.00% | SMA Solar Technology AG | 106 | 1,488 | 0.00% |
| Duerr AG | 659 | 14,631 | 0.00% | Stabilus SE | 249 | 7,800 | 0.00% |
| DWS Group GmbH & Co. KGaA | 729 | 30,044 | 0.00% | STRATEC SE | 41 | 1,265 | 0.00% |
| Eckert & Ziegler SE | 34 | 1,567 | 0.00% | Stroer SE & Co. KGaA | 619 | 29,523 | 0.00% |
| Encavis AG | 140 | 2,515 | 0.00% | Suedzucker AG | 327 | 3,515 | 0.00% |
| Evonik Industries AG | 2,380 | 41,231 | 0.01% | Symrise AG Class A | 1,621 | 172,303 | 0.02% |
| Evotec SE | 1,193 | 10,124 | 0.00% | TAG Immobilien AG | 1,682 | 25,011 | 0.00% |
| Fielmann Group AG | 184 | 7,888 | 0.00% | Takkt AG | 511 | 4,074 | 0.00% |
| flatexDEGIRO AG | 468 | 7,160 | 0.00% | Talanx AG | 682 | 58,015 | 0.01% |
| Fraport AG Frankfurt Airport Services Worldwide | 492 | 29,804 | 0.00% | TeamViewer SE | 1,681 | 16,613 | 0.00% |
| Freenet AG | 2,108 | 60,115 | 0.01% | TUI AG | 4,754 | 41,095 | 0.01% |
| Fresenius Medical Care AG | 2,801 | 128,083 | 0.02% | United Internet AG | 1,183 | 19,196 | 0.00% |
| Fresenius SE & Co. KGaA | 5,211 | 180,982 | 0.02% | Verbio SE | 171 | 2,095 | 0.00% |
| FUCHS SE | 152 | 5,005 | 0.00% | Vonovia SE | 8,938 | 271,365 | 0.03% |
| FUCHS SE - Preference Shares | 1,083 | 46,720 | 0.01% | Vossloh AG | 23 | 1,025 | 0.00% |
| GEA Group AG | 2,335 | 115,624 | 0.01% | Wacker Chemie AG | 114 | 8,268 | 0.00% |
| Gerresheimer AG | 463 | 34,040 | 0.01% | Wacker Neuson SE | 261 | 3,957 | 0.00% |
| GFT Technologies SE | 144 | 3,295 | 0.00% | Zalando SE | 2,471 | 82,877 | 0.01% |
| Grand City Properties SA | 486 | 5,913 | 0.00% | | | 14,317,866 | 1.60% |
| GRENKE AG | 63 | 1,006 | 0.00% | Greece 0.05% (30 June 2024: 0.05%) | | | |
| Hannover Rueck SE | 724 | 180,978 | 0.02% | Alpha Services & Holdings SA | 34,745 | 58,177 | 0.01% |
| HelloFresh SE | 1,651 | 20,105 | 0.00% | Eurobank Ergasias Services & Holdings SA | 30,568 | 70,587 | 0.01% |
| Henkel AG & Co. KGaA | 1,179 | 90,832 | 0.01% | Fourlis Holdings SA | 2,709 | 10,407 | 0.00% |
| Henkel AG & Co. KGaA - Preference Shares | 2,119 | 185,851 | 0.02% | Hellenic Exchanges - Athens Stock Exchange SA | 2,104 | 9,826 | 0.00% |
| Hornbach Holding AG & Co. KGaA | 47 | 3,533 | 0.00% | Hellenic Telecommunications Organization SA | 1,878 | 28,937 | 0.00% |
| HUGO BOSS AG | 645 | 29,908 | 0.00% | Holding Co. ADMIE IPTO SA | 7,026 | 18,734 | 0.00% |
| Hypoport SE | 15 | 2,611 | 0.00% | JUMBO SA | 1,123 | 29,723 | 0.01% |
| Infineon Technologies AG | 16,676 | 542,215 | 0.06% | LAMDA Development SA | 148 | 1,120 | 0.00% |
| Jenoptik AG | 909 | 21,122 | 0.00% | National Bank of Greece SA | 12,005 | 95,223 | 0.01% |
| | | | | Piraeus Financial Holdings SA | 14,531 | 57,930 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Terna Energy SA | 514 | 10,613 | 0.00% | Powerlong Real Estate Holdings Ltd. | 3,000 | 172 | 0.00% |
| Titan Cement International SA | 364 | 15,152 | 0.00% | Prada SpA | 7,200 | 55,752 | 0.01% |
| Viohalco SA | 620 | 3,493 | 0.00% | Prosperity REIT | 14,000 | 2,235 | 0.00% |
| | | 409,922 | 0.05% | Samsonite International SA | 20,700 | 57,560 | 0.01% |
| Hong Kong 0.45% (30 June 2024: 0.44%) | | | | Shangri-La Asia Ltd. | 22,000 | 15,010 | 0.00% |
| AAC Technologies Holdings, Inc. | 6,000 | 28,965 | 0.00% | Shenzhou International Group Holdings Ltd. | 12,900 | 102,962 | 0.01% |
| AIA Group Ltd. | 140,200 | 1,016,132 | 0.11% | Sino Land Co., Ltd. | 44,000 | 44,465 | 0.01% |
| Asia Cement China Holdings Corp. | 1,500 | 456 | 0.00% | SITC International Holdings Co., Ltd. | 19,000 | 50,631 | 0.01% |
| ASMPT Ltd. | 3,700 | 35,676 | 0.01% | Stella International Holdings Ltd. | 18,000 | 37,817 | 0.01% |
| Bank of East Asia Ltd. | 5,400 | 6,854 | 0.00% | Sun Hung Kai Properties Ltd. | 19,000 | 182,590 | 0.02% |
| BOC Aviation Ltd. | 1,100 | 8,546 | 0.00% | SUNeVision Holdings Ltd. | 2,000 | 1,099 | 0.00% |
| BOC Hong Kong Holdings Ltd. | 43,500 | 139,718 | 0.02% | Sunlight REIT | 78,000 | 18,677 | 0.00% |
| Cafe de Coral Holdings Ltd. | 4,000 | 4,022 | 0.00% | Swire Pacific Ltd. Class A | 3,000 | 27,208 | 0.00% |
| Cathay Pacific Airways Ltd. | 29,000 | 35,616 | 0.00% | Swire Pacific Ltd. Class B | 15,000 | 21,627 | 0.00% |
| Champion REIT | 2,000 | 445 | 0.00% | Swire Properties Ltd. | 5,800 | 11,812 | 0.00% |
| China Travel International Investment Hong Kong Ltd. | 244,000 | 31,411 | 0.00% | Techtronic Industries Co., Ltd. | 20,000 | 263,905 | 0.03% |
| Chow Tai Fook Jewellery Group Ltd. | 13,600 | 11,783 | 0.00% | Texhong International Group Ltd. | 1,000 | 514 | 0.00% |
| CITIC Telecom International Holdings Ltd. | 40,000 | 11,998 | 0.00% | United Laboratories International Holdings Ltd. | 14,000 | 22,276 | 0.00% |
| C-Mer Medical Holdings Ltd. | 2,000 | 518 | 0.00% | Value Partners Group Ltd. | 17,000 | 3,348 | 0.00% |
| Cowell e Holdings, Inc. | 2,000 | 7,286 | 0.00% | Vitasoy International Holdings Ltd. | 8,000 | 10,484 | 0.00% |
| Dah Sing Banking Group Ltd. | 20,800 | 21,957 | 0.00% | Vobile Group Ltd. | 4,000 | 1,921 | 0.00% |
| DFI Retail Group Holdings Ltd. | 600 | 1,386 | 0.00% | VTech Holdings Ltd. | 2,200 | 14,954 | 0.00% |
| ESR Group Ltd. | 36,000 | 55,335 | 0.01% | WH Group Ltd. | 109,875 | 85,009 | 0.01% |
| Everest Medicines Ltd. | 500 | 3,115 | 0.00% | Wharf Holdings Ltd. | 8,000 | 22,503 | 0.00% |
| Fortune REIT | 54,000 | 27,737 | 0.00% | Wharf Real Estate Investment Co., Ltd. | 24,000 | 61,360 | 0.01% |
| Hang Lung Group Ltd. | 46,000 | 61,942 | 0.01% | Xinyi Glass Holdings Ltd. | 22,000 | 22,346 | 0.00% |
| Hang Lung Properties Ltd. | 19,000 | 15,238 | 0.00% | Yue Yuen Industrial Holdings Ltd. | 6,000 | 13,440 | 0.00% |
| Hang Seng Bank Ltd. | 8,900 | 109,475 | 0.01% | | | 4,049,307 | 0.45% |
| Henderson Land Development Co., Ltd. | 15,000 | 45,572 | 0.01% | Hungary 0.02% (30 June 2024: 0.02%) | | | |
| HKBN Ltd. | 7,000 | 4,587 | 0.00% | Magyar Telekom Telecommunications plc ADR | 1,542 | 4,945 | 0.00% |
| Hong Kong Exchanges & Clearing Ltd. | 15,400 | 584,443 | 0.07% | OTP Bank Nyrt | 2,982 | 162,813 | 0.02% |
| Hong Kong Technology Venture Co., Ltd. | 772 | 142 | 0.00% | Richter Gedeon Nyrt | 1,844 | 48,275 | 0.00% |
| Hongkong Land Holdings Ltd. | 13,000 | 57,850 | 0.01% | | | 216,033 | 0.02% |
| Hutchison Telecommunications Hong Kong Holdings Ltd. | 382,000 | 45,242 | 0.01% | Iceland 0.01% (30 June 2024: 0.01%) | | | |
| HUTCHMED China Ltd. | 5,500 | 15,966 | 0.00% | Alvotek SA | 1,645 | 21,012 | 0.00% |
| Hysan Development Co., Ltd. | 21,000 | 32,008 | 0.00% | Arion Banki HF | 34,395 | 41,335 | 0.01% |
| IGG, Inc. | 1,000 | 521 | 0.00% | Hagar hf | 24,444 | 18,646 | 0.00% |
| IMAX China Holding, Inc. | 2,600 | 2,467 | 0.00% | Icelandair Group HF | 1,334,586 | 14,022 | 0.00% |
| Johnson Electric Holdings Ltd. | 500 | 702 | 0.00% | Islandsbanki HF | 10,588 | 9,448 | 0.00% |
| K Wah International Holdings Ltd. | 5,000 | 1,139 | 0.00% | Marel HF | 4,916 | 21,439 | 0.00% |
| Kerry Logistics Network Ltd. | 1,000 | 886 | 0.00% | | | 125,902 | 0.01% |
| Kerry Properties Ltd. | 4,000 | 8,012 | 0.00% | India 1.99% (30 June 2024: 1.99%) | | | |
| Lenovo Group Ltd. | 96,000 | 124,573 | 0.01% | 360 ONE WAM Ltd. | 3,831 | 56,149 | 0.01% |
| Link REIT | 32,400 | 137,017 | 0.02% | Aarti Industries Ltd. | 1,287 | 6,164 | 0.00% |
| LK Technology Holdings Ltd. | 2,500 | 872 | 0.00% | Aavas Financiers Ltd. | 843 | 16,538 | 0.00% |
| Luk Fook Holdings International Ltd. | 7,000 | 12,922 | 0.00% | ACC Ltd. | 1,260 | 30,207 | 0.00% |
| Man Wah Holdings Ltd. | 6,000 | 3,715 | 0.00% | Adani Green Energy Ltd. | 4,108 | 49,936 | 0.01% |
| MMG Ltd. | 28,000 | 9,228 | 0.00% | Adani Ports & Special Economic Zone Ltd. | 8,835 | 127,045 | 0.02% |
| MTR Corp., Ltd. | 21,500 | 75,007 | 0.01% | Aditya Birla Capital Ltd. | 19,131 | 39,735 | 0.01% |
| Nexteer Automotive Group Ltd. | 10,000 | 4,274 | 0.00% | Aditya Birla Fashion & Retail Ltd. | 4,522 | 14,787 | 0.00% |
| Orient Overseas International Ltd. | 1,000 | 14,817 | 0.00% | Aditya Birla Real Estate Ltd. | 947 | 27,749 | 0.00% |
| Pacific Basin Shipping Ltd. | 65,000 | 13,723 | 0.00% | Affle India Ltd. | 160 | 3,333 | 0.00% |
| PCCW Ltd. | 114,000 | 66,334 | 0.01% | AIA Engineering Ltd. | 274 | 10,890 | 0.00% |
| | | | | Ajanta Pharma Ltd. | 680 | 23,289 | 0.00% |
| | | | | Akzo Nobel India Ltd. | 213 | 8,929 | 0.00% |
| | | | | Alembic Pharmaceuticals Ltd. | 402 | 5,007 | 0.00% |
| | | | | Alkem Laboratories Ltd. | 716 | 47,117 | 0.01% |
| | | | | Alok Industries Ltd. | 7,220 | 1,773 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Amara Raja Energy & Mobility Ltd. | 1,850 | 25,929 | 0.00% | Crompton Greaves Consumer Electricals Ltd. | 6,853 | 31,682 | 0.00% |
| Amber Enterprises India Ltd. | 409 | 35,292 | 0.01% | Dabur India Ltd. | 7,651 | 45,309 | 0.01% |
| Anant Raj Ltd. | 3,461 | 34,578 | 0.01% | Dalmia Bharat Ltd. | 996 | 20,560 | 0.00% |
| Angel One Ltd. | 1,199 | 41,057 | 0.01% | DCB Bank Ltd. | 4,536 | 6,412 | 0.00% |
| APL Apollo Tubes Ltd. | 1,607 | 29,437 | 0.00% | DCM Shriram Ltd. | 266 | 3,579 | 0.00% |
| Apollo Hospitals Enterprise Ltd. | 1,300 | 110,791 | 0.01% | Deepak Fertilisers & Petrochemicals Corp., Ltd. | 2,145 | 29,976 | 0.00% |
| Apollo Tyres Ltd. | 5,916 | 36,582 | 0.01% | Deepak Nitrite Ltd. | 399 | 11,625 | 0.00% |
| Aptus Value Housing Finance India Ltd. | 2,295 | 7,759 | 0.00% | Delhivery Ltd. | 5,906 | 23,879 | 0.00% |
| Asahi India Glass Ltd. | 1,594 | 14,200 | 0.00% | Devyani International Ltd. | 7,731 | 16,475 | 0.00% |
| Ashok Leyland Ltd. | 20,665 | 53,223 | 0.01% | Dhani Services Ltd. | 3,048 | 3,343 | 0.00% |
| Asian Paints Ltd. | 5,835 | 155,485 | 0.02% | Divi's Laboratories Ltd. | 1,780 | 126,800 | 0.02% |
| Aster DM Healthcare Ltd. | 1,470 | 8,825 | 0.00% | Dixon Technologies India Ltd. | 446 | 93,438 | 0.01% |
| Astral Ltd. | 940 | 18,141 | 0.00% | DLF Ltd. | 8,515 | 82,043 | 0.01% |
| AstraZeneca Pharma India Ltd. | 126 | 10,751 | 0.00% | Dr Lal PathLabs Ltd. | 67 | 2,348 | 0.00% |
| Atul Ltd. | 88 | 7,154 | 0.00% | Dr Reddy's Laboratories Ltd. | 6,575 | 106,635 | 0.01% |
| AU Small Finance Bank Ltd. | 5,416 | 35,369 | 0.01% | Edelweiss Financial Services Ltd. | 18,785 | 27,161 | 0.00% |
| Aurobindo Pharma Ltd. | 3,596 | 56,052 | 0.01% | Eicher Motors Ltd. | 1,684 | 94,846 | 0.01% |
| Avenue Supermarts Ltd. | 2,034 | 84,622 | 0.01% | EID Parry India Ltd. | 272 | 2,839 | 0.00% |
| Axis Bank Ltd. | 29,087 | 361,728 | 0.04% | Elgi Equipments Ltd. | 2,096 | 14,195 | 0.00% |
| Bajaj Auto Ltd. | 751 | 77,181 | 0.01% | Emami Ltd. | 2,608 | 18,300 | 0.00% |
| Bajaj Consumer Care Ltd. | 1,964 | 4,529 | 0.00% | Embassy Office Parks REIT | 17,931 | 77,390 | 0.01% |
| Bajaj Finance Ltd. | 3,117 | 248,410 | 0.03% | Endurance Technologies Ltd. | 326 | 8,187 | 0.00% |
| Bajaj Finserv Ltd. | 4,396 | 80,517 | 0.01% | Equinox India Developments Ltd. | 12,651 | 17,122 | 0.00% |
| Bajaj Holdings & Investment Ltd. | 462 | 64,145 | 0.01% | Equitas Small Finance Bank Ltd. | 15,077 | 11,274 | 0.00% |
| Balkrishna Industries Ltd. | 1,493 | 50,749 | 0.01% | Escorts Kubota Ltd. | 162 | 6,306 | 0.00% |
| Balrampur Chini Mills Ltd. | 352 | 2,178 | 0.00% | Exide Industries Ltd. | 7,734 | 37,629 | 0.01% |
| Bandhan Bank Ltd. | 5,806 | 10,787 | 0.00% | Federal Bank Ltd. | 27,284 | 63,744 | 0.01% |
| Bank of Baroda | 9,058 | 25,450 | 0.00% | Finolex Cables Ltd. | 1,527 | 21,082 | 0.00% |
| Bank of India | 13,103 | 15,596 | 0.00% | Finolex Industries Ltd. | 8,049 | 23,650 | 0.00% |
| Bata India Ltd. | 413 | 6,633 | 0.00% | Firstsource Solutions Ltd. | 1,849 | 8,120 | 0.00% |
| Bayer CropScience Ltd. | 33 | 2,140 | 0.00% | Five-Star Business Finance Ltd. | 3,924 | 35,466 | 0.01% |
| Berger Paints India Ltd. | 5,295 | 27,742 | 0.00% | Fortis Healthcare Ltd. | 4,986 | 41,923 | 0.01% |
| Bharti Airtel Ltd. | 36,865 | 634,585 | 0.07% | FSN E-Commerce Ventures Ltd. | 15,498 | 29,644 | 0.00% |
| Bharti Hexacom Ltd. | 1,757 | 29,899 | 0.00% | Gateway Distriparks Ltd. | 18,140 | 16,942 | 0.00% |
| Biocon Ltd. | 2,430 | 10,370 | 0.00% | GE Vernova T&D India Ltd. | 1,120 | 27,157 | 0.00% |
| Birlasoft Ltd. | 288 | 1,885 | 0.00% | General Insurance Corp. of India | 7,747 | 40,199 | 0.01% |
| Blue Dart Express Ltd. | 125 | 10,173 | 0.00% | GlaxoSmithKline Pharmaceuticals Ltd. | 78 | 2,052 | 0.00% |
| Blue Star Ltd. | 1,478 | 36,929 | 0.01% | Glenmark Pharmaceuticals Ltd. | 1,306 | 24,546 | 0.00% |
| Bosch Ltd. | 173 | 68,906 | 0.01% | Global Health Ltd. | 865 | 10,897 | 0.00% |
| Brigade Enterprises Ltd. | 1,950 | 28,311 | 0.00% | GMR Airports Ltd. | 73,006 | 66,991 | 0.01% |
| Britannia Industries Ltd. | 1,399 | 77,827 | 0.01% | Godrej Consumer Products Ltd. | 5,601 | 70,790 | 0.01% |
| BSE Ltd. | 768 | 47,772 | 0.01% | Godrej Properties Ltd. | 1,841 | 59,920 | 0.01% |
| Can Finance Homes Ltd. | 6,037 | 53,542 | 0.01% | Gokaldas Exports Ltd. | 2,462 | 32,562 | 0.00% |
| Canara Bank | 25,047 | 29,291 | 0.00% | Granules India Ltd. | 3,781 | 26,158 | 0.00% |
| Carborundum Universal Ltd. | 917 | 13,706 | 0.00% | Graphite India Ltd. | 95 | 627 | 0.00% |
| Care Ratings Ltd. | 416 | 6,704 | 0.00% | Grasim Industries Ltd. | 4,951 | 141,260 | 0.02% |
| Central Depository Services India Ltd. | 2,065 | 42,419 | 0.01% | Great Eastern Shipping Co., Ltd. | 1,103 | 12,394 | 0.00% |
| CG Power & Industrial Solutions Ltd. | 9,311 | 79,174 | 0.01% | Grindwell Norton Ltd. | 339 | 7,602 | 0.00% |
| Chambal Fertilisers & Chemicals Ltd. | 177 | 1,021 | 0.00% | Gujarat Fluorochemicals Ltd. | 473 | 23,014 | 0.00% |
| Cholamandalam Financial Holdings Ltd. | 1,358 | 22,188 | 0.00% | Gujarat Narmada Valley Fertilizers & Chemicals Ltd. | 5,999 | 39,169 | 0.01% |
| Cholamandalam Investment & Finance Co., Ltd. | 4,856 | 67,267 | 0.01% | Happiest Minds Technologies Ltd. | 5,942 | 50,995 | 0.01% |
| Cipla Ltd. | 6,702 | 119,693 | 0.01% | Havells India Ltd. | 3,972 | 77,715 | 0.01% |
| City Union Bank Ltd. | 3,722 | 7,492 | 0.00% | HCL Technologies Ltd. | 13,550 | 303,465 | 0.04% |
| Coforge Ltd. | 866 | 97,743 | 0.01% | HDFC Asset Management Co., Ltd. | 1,773 | 86,959 | 0.01% |
| Colgate-Palmolive India Ltd. | 2,150 | 67,319 | 0.01% | HDFC Bank Ltd. | 70,845 | 1,467,026 | 0.17% |
| Computer Age Management Services Ltd. | 366 | 21,697 | 0.00% | HDFC Life Insurance Co., Ltd. | 16,073 | 115,844 | 0.01% |
| Concord Biotech Ltd. | 1,264 | 32,639 | 0.00% | Hero MotoCorp Ltd. | 1,811 | 88,010 | 0.01% |
| Coromandel International Ltd. | 1,253 | 27,514 | 0.00% | | | | |
| Craftsman Automation Ltd. | 376 | 23,650 | 0.00% | | | | |
| CRISIL Ltd. | 265 | 20,593 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Himadri Speciality Chemical Ltd. | 3,702 | 25,283 | 0.00% | Mahindra Lifespace Developers Ltd. | 5,676 | 30,729 | 0.00% |
| Hindustan Copper Ltd. | 5,008 | 14,504 | 0.00% | Manappuram Finance Ltd. | 2,029 | 4,466 | 0.00% |
| Hindustan Unilever Ltd. | 11,004 | 299,072 | 0.03% | Mankind Pharma Ltd. | 721 | 24,257 | 0.00% |
| Hindustan Zinc Ltd. | 3,767 | 19,536 | 0.00% | Marico Ltd. | 6,299 | 47,051 | 0.01% |
| Hitachi Energy India Ltd. | 119 | 20,032 | 0.00% | Maruti Suzuki India Ltd. | 1,774 | 224,997 | 0.03% |
| Housing & Urban Development Corp., Ltd. | 8,643 | 23,695 | 0.00% | Max Financial Services Ltd. | 4,503 | 58,587 | 0.01% |
| ICICI Bank Ltd. | 57,439 | 859,870 | 0.10% | Max Healthcare Institute Ltd. | 9,606 | 126,580 | 0.02% |
| ICICI Lombard General Insurance Co., Ltd. | 3,729 | 77,867 | 0.01% | Medplus Health Services Ltd. | 1,165 | 11,306 | 0.00% |
| ICICI Prudential Life Insurance Co., Ltd. | 2,855 | 21,838 | 0.00% | Metropolis Healthcare Ltd. | 33 | 800 | 0.00% |
| ICICI Securities Ltd. | 188 | 1,880 | 0.00% | Motherson Sumi Wiring India Ltd. | 18,614 | 12,662 | 0.00% |
| IDFC First Bank Ltd. | 41,731 | 30,777 | 0.00% | Motilal Oswal Financial Services Ltd. | 1,898 | 21,145 | 0.00% |
| IIFL Finance Ltd. | 3,168 | 15,301 | 0.00% | Mphasis Ltd. | 1,282 | 42,635 | 0.01% |
| IndiaMart InterMesh Ltd. | 576 | 15,130 | 0.00% | MRF Ltd. | 26 | 39,672 | 0.01% |
| Indian Bank | 2,745 | 16,992 | 0.00% | Multi Commodity Exchange of India Ltd. | 382 | 27,816 | 0.00% |
| Indian Energy Exchange Ltd. | 1,900 | 4,034 | 0.00% | Muthoot Finance Ltd. | 1,788 | 44,612 | 0.01% |
| Indian Hotels Co., Ltd. Class A | 11,231 | 115,119 | 0.01% | Narayana Hrudayalaya Ltd. | 1,614 | 23,995 | 0.00% |
| Indian Railway Catering & Tourism Corp., Ltd. | 3,673 | 33,760 | 0.00% | Natco Pharma Ltd. | 1,719 | 27,855 | 0.00% |
| Indian Railway Finance Corp., Ltd. | 21,616 | 37,630 | 0.01% | Navin Fluorine International Ltd. | 326 | 12,359 | 0.00% |
| Indian Renewable Energy Development Agency Ltd. | 9,919 | 24,938 | 0.00% | Nazara Technologies Ltd. | 1,492 | 17,662 | 0.00% |
| Indus Towers Ltd. | 22,044 | 88,007 | 0.01% | NBCC India Ltd. | 10,864 | 11,795 | 0.00% |
| Infibeam Avenues Ltd. | 4,918 | 1,495 | 0.00% | NCC Ltd. | 6,031 | 19,295 | 0.00% |
| Info Edge India Ltd. | 1,122 | 113,719 | 0.01% | Nestle India Ltd. | 4,171 | 105,722 | 0.01% |
| Infosys Ltd. | 44,284 | 972,436 | 0.11% | Neuland Laboratories Ltd. | 154 | 24,686 | 0.00% |
| Inox Wind Ltd. | 9,873 | 20,875 | 0.00% | Newgen Software Technologies Ltd. | 1,506 | 29,936 | 0.00% |
| Intellect Design Arena Ltd. | 2,100 | 23,448 | 0.00% | Nexus Select Trust REIT | 32,860 | 52,280 | 0.01% |
| InterGlobe Aviation Ltd. | 2,382 | 126,711 | 0.02% | NHPC Ltd. | 36,671 | 34,562 | 0.00% |
| Ipca Laboratories Ltd. | 1,093 | 21,642 | 0.00% | Nippon Life India Asset Management Ltd. | 3,101 | 26,333 | 0.00% |
| IRB Infrastructure Developers Ltd. | 39,224 | 26,225 | 0.00% | NOCIL Ltd. | 4,710 | 13,407 | 0.00% |
| IRB InvIT Fund | 17,347 | 12,155 | 0.00% | Oberoi Realty Ltd. | 2,338 | 63,124 | 0.01% |
| JB Chemicals & Pharmaceuticals Ltd. | 162 | 3,490 | 0.00% | Olectra Greentech Ltd. | 992 | 16,761 | 0.00% |
| JBM Auto Ltd. | 423 | 7,547 | 0.00% | One 97 Communications Ltd. | 4,014 | 47,722 | 0.01% |
| Jio Financial Services Ltd. | 39,373 | 137,369 | 0.02% | Onesource Speciality Pharma Ltd. | 38 | 741 | 0.00% |
| Jubilant Foodworks Ltd. | 2,603 | 21,833 | 0.00% | Oracle Financial Services Software Ltd. | 312 | 46,608 | 0.01% |
| Jubilant Ingrevia Ltd. | 298 | 2,865 | 0.00% | Orient Electric Ltd. | 303 | 824 | 0.00% |
| Jubilant Pharmova Ltd. Class A | 1,909 | 24,644 | 0.00% | Page Industries Ltd. | 71 | 39,404 | 0.01% |
| Jupiter Wagons Ltd. | 1,812 | 10,603 | 0.00% | Patanjali Foods Ltd. | 1,189 | 24,748 | 0.00% |
| Just Dial Ltd. | 16 | 186 | 0.00% | PB Fintech Ltd. | 4,205 | 103,578 | 0.01% |
| Jyothy Labs Ltd. | 3,911 | 18,140 | 0.00% | Persistent Systems Ltd. | 1,259 | 94,964 | 0.01% |
| Kajaria Ceramics Ltd. | 554 | 7,500 | 0.00% | Pfizer Ltd. | 98 | 6,046 | 0.00% |
| Kalpataru Projects International Ltd. | 984 | 14,909 | 0.00% | PG Electroplast Ltd. | 2,360 | 27,031 | 0.00% |
| Kalyan Jewellers India Ltd. | 4,004 | 35,836 | 0.01% | Phoenix Mills Ltd. | 2,838 | 54,165 | 0.01% |
| Kansai Nerolac Paints Ltd. | 448 | 1,387 | 0.00% | PI Industries Ltd. | 713 | 30,694 | 0.00% |
| Kaynes Technology India Ltd. | 450 | 38,987 | 0.01% | Pidilite Industries Ltd. | 1,902 | 64,521 | 0.01% |
| KEC International Ltd. | 3,125 | 43,758 | 0.01% | Piramal Enterprises Ltd. | 1,647 | 21,252 | 0.00% |
| KEI Industries Ltd. | 927 | 48,039 | 0.01% | Piramal Pharma Ltd. | 11,778 | 36,628 | 0.01% |
| Kfin Technologies Ltd. | 1,876 | 33,685 | 0.00% | PNB Housing Finance Ltd. | 3,456 | 35,430 | 0.01% |
| Kotak Mahindra Bank Ltd. | 12,402 | 258,727 | 0.03% | Poly Medicure Ltd. | 364 | 11,119 | 0.00% |
| KPIT Technologies Ltd. | 2,332 | 39,896 | 0.01% | Poonawalla Fincorp Ltd. | 3,683 | 13,523 | 0.00% |
| KPR Mill Ltd. | 913 | 10,602 | 0.00% | Power Finance Corp., Ltd. | 16,983 | 88,968 | 0.01% |
| Krishna Institute of Medical Sciences Ltd. | 5,290 | 36,950 | 0.01% | Power Grid Corp. of India Ltd. | 51,179 | 184,538 | 0.02% |
| Laurus Labs Ltd. | 4,420 | 31,116 | 0.00% | Prestige Estates Projects Ltd. | 1,962 | 38,821 | 0.01% |
| LIC Housing Finance Ltd. | 3,505 | 24,484 | 0.00% | Procter & Gamble Health Ltd. | 119 | 7,281 | 0.00% |
| Linde India Ltd. | 341 | 23,882 | 0.00% | Punjab National Bank | 31,200 | 37,456 | 0.01% |
| LMW Ltd. | 81 | 16,721 | 0.00% | PVR Inox Ltd. | 824 | 12,559 | 0.00% |
| LT Foods Ltd. | 5,713 | 27,967 | 0.00% | Quess Corp., Ltd. | 87 | 673 | 0.00% |
| Lupin Ltd. | 3,542 | 97,460 | 0.01% | Rail Vikas Nigam Ltd. | 7,228 | 35,687 | 0.01% |
| Macrotech Developers Ltd. | 3,123 | 50,682 | 0.01% | Rajesh Exports Ltd. | 741 | 1,996 | 0.00% |
| Mahindra & Mahindra Financial Services Ltd. | 5,209 | 16,120 | 0.00% | Rallis India Ltd. | 4,325 | 14,953 | 0.00% |
| | | | | Raymond Ltd. | 463 | 9,067 | 0.00% |
| | | | | RBL Bank Ltd. | 7,122 | 13,144 | 0.00% |
| | | | | REC Ltd. | 18,107 | 105,896 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Redington Ltd. | 11,501 | 26,877 | 0.00% | Wipro Ltd. | 36,360 | 128,195 | 0.02% |
| Relaxo Footwears Ltd. | 1,278 | 9,255 | 0.00% | Yes Bank Ltd. | 246,720 | 56,454 | 0.01% |
| Sammaan Capital Ltd. | 4,272 | 7,538 | 0.00% | Zee Entertainment Enterprises Ltd. | 7,481 | 10,598 | 0.00% |
| Samvardhana Motherson International Ltd. | 36,475 | 66,514 | 0.01% | Zensar Technologies Ltd. | 3,360 | 29,499 | 0.00% |
| SBI Cards & Payment Services Ltd. | 2,529 | 19,610 | 0.00% | ZF Commercial Vehicle Control Systems India Ltd. | 47 | 6,612 | 0.00% |
| SBI Life Insurance Co., Ltd. | 4,989 | 81,023 | 0.01% | Zomato Ltd. | 88,731 | 288,174 | 0.03% |
| Schaeffler India Ltd. | 547 | 21,760 | 0.00% | Zydus Lifesciences Ltd. | 3,255 | 36,944 | 0.01% |
| Sheela Foam Ltd. | 2,831 | 32,788 | 0.00% | Zydus Wellness Ltd. | 285 | 6,562 | 0.00% |
| Shriram Finance Ltd. | 3,790 | 127,899 | 0.02% | | | 17,761,939 | 1.99% |
| SJVN Ltd. | 12,130 | 14,793 | 0.00% | Indonesia 0.17% (30 June 2024: 0.18%) | | | |
| SKF India Ltd. | 119 | 6,225 | 0.00% | Amman Mineral Internasional PT | 153,600 | 80,880 | 0.01% |
| Sobha Ltd. | 834 | 15,359 | 0.00% | Aspirasi Hidup Indonesia Tbk PT | 11,600 | 569 | 0.00% |
| Sona Blw Precision Forgings Ltd. | 5,680 | 39,462 | 0.01% | Avia Avian Tbk PT | 61,900 | 1,538 | 0.00% |
| Sonata Software Ltd. | 2,438 | 17,069 | 0.00% | Bank Central Asia Tbk PT | 682,700 | 410,384 | 0.05% |
| SRF Ltd. | 2,972 | 77,688 | 0.01% | Bank Jago Tbk PT | 111,800 | 16,879 | 0.00% |
| Star Health & Allied Insurance Co., Ltd. | 3,427 | 19,012 | 0.00% | Bank Mandiri Persero Tbk PT | 562,500 | 199,208 | 0.02% |
| State Bank of India | 21,496 | 199,597 | 0.02% | Bank Negara Indonesia Persero Tbk PT | 181,600 | 49,081 | 0.01% |
| Sterlite Technologies Ltd. | 3,645 | 4,878 | 0.00% | Bank Neo Commerce Tbk PT | 50,983 | 691 | 0.00% |
| Strides Pharma Science Ltd. | 76 | 585 | 0.00% | Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT | 6,000 | 339 | 0.00% |
| Sun Pharmaceutical Industries Ltd. | 12,966 | 285,683 | 0.03% | Bank Rakyat Indonesia Persero Tbk PT | 855,218 | 216,793 | 0.03% |
| Sun TV Network Ltd. | 3,408 | 27,202 | 0.00% | Barito Pacific Tbk PT | 192,692 | 11,014 | 0.00% |
| Sundaram Finance Ltd. | 807 | 39,059 | 0.01% | BFI Finance Indonesia Tbk PT | 49,700 | 2,918 | 0.00% |
| Sundram Fasteners Ltd. | 1,022 | 12,644 | 0.00% | Bukalapak.com PT Tbk | 1,047,000 | 8,131 | 0.00% |
| Supreme Industries Ltd. | 678 | 37,225 | 0.01% | Bumi Resources Minerals Tbk PT | 1,836,400 | 39,478 | 0.01% |
| Suven Pharmaceuticals Ltd. | 252 | 3,352 | 0.00% | Bumi Serpong Damai Tbk PT | 89,000 | 5,226 | 0.00% |
| Suzlon Energy Ltd. | 146,263 | 106,297 | 0.01% | Charoen Pokphand Indonesia Tbk PT | 50,300 | 14,876 | 0.00% |
| Swan Energy Ltd. | 2,231 | 18,742 | 0.00% | Ciputra Development Tbk PT | 150,200 | 9,145 | 0.00% |
| Symphony Ltd. | 367 | 5,768 | 0.00% | Dayamitra Telekomunikasi PT | 253,700 | 10,167 | 0.00% |
| Syngene International Ltd. | 3,728 | 37,381 | 0.01% | Elang Mahkota Teknologi Tbk PT | 168,300 | 5,145 | 0.00% |
| Tamilnad Mercantile Bank Ltd. | 4,341 | 22,913 | 0.00% | GoTo Gojek Tokopedia Tbk PT Class A | 14,340,700 | 62,370 | 0.01% |
| Tanla Platforms Ltd. | 351 | 2,756 | 0.00% | Indah Kiat Pulp & Paper Tbk PT | 19,500 | 8,239 | 0.00% |
| Tata Chemicals Ltd. | 1,860 | 22,860 | 0.00% | Indocement Tunggal Prakarsa Tbk PT | 13,500 | 6,207 | 0.00% |
| Tata Communications Ltd. | 694 | 13,808 | 0.00% | Indofood CBP Sukses Makmur Tbk PT | 41,000 | 28,976 | 0.01% |
| Tata Consumer Products Ltd. | 8,528 | 91,113 | 0.01% | Indofood Sukses Makmur Tbk PT | 56,200 | 26,887 | 0.00% |
| Tata Elxsi Ltd. | 249 | 19,767 | 0.00% | Indosat Tbk PT | 40,400 | 6,225 | 0.00% |
| Tata Technologies Ltd. | 3,684 | 38,355 | 0.01% | Japfa Comfeed Indonesia Tbk PT | 210,800 | 25,409 | 0.00% |
| Tata Teleservices Maharashtra Ltd. | 2,886 | 2,545 | 0.00% | Jasa Marga Persero Tbk PT | 5,400 | 1,453 | 0.00% |
| Tejas Networks Ltd. | 1,429 | 19,791 | 0.00% | Kalbe Farma Tbk PT | 202,600 | 17,119 | 0.00% |
| Thermax Ltd. | 357 | 16,845 | 0.00% | Matahari Department Store Tbk PT | 15,400 | 1,344 | 0.00% |
| Titan Co., Ltd. | 5,465 | 207,659 | 0.02% | Mayora Indah Tbk PT | 6,500 | 1,123 | 0.00% |
| Torrent Pharmaceuticals Ltd. | 1,414 | 55,495 | 0.01% | Merdeka Copper Gold Tbk PT | 189,000 | 18,965 | 0.00% |
| Trent Ltd. | 2,240 | 186,375 | 0.02% | Mitra Adiperkasa Tbk PT | 110,500 | 9,680 | 0.00% |
| Trident Ltd. | 7,889 | 3,081 | 0.00% | Mitra Keluarga Karyasehat Tbk PT | 44,600 | 7,038 | 0.00% |
| Triveni Turbine Ltd. | 1,651 | 14,296 | 0.00% | Pakuwon Jati Tbk PT | 822,900 | 20,349 | 0.00% |
| TTK Prestige Ltd. | 3,244 | 30,688 | 0.00% | PT Tower Bersama Infrastructure Tbk | 52,612 | 6,865 | 0.00% |
| Tube Investments of India Ltd. | 1,230 | 51,379 | 0.01% | Sarana Menara Nusantara Tbk PT | 124,900 | 5,083 | 0.00% |
| TVS Motor Co., Ltd. | 2,448 | 67,724 | 0.01% | Siloam International Hospitals Tbk PT | 96,900 | 19,506 | 0.00% |
| UltraTech Cement Ltd. | 1,370 | 182,846 | 0.02% | Sumber Alfaria Trijaya Tbk PT | 260,100 | 46,057 | 0.01% |
| Union Bank of India Ltd. | 13,407 | 18,850 | 0.00% | Summarecon Agung Tbk PT | 18,308 | 557 | 0.00% |
| UNO Minda Ltd. | 2,788 | 34,297 | 0.00% | Surya Citra Media Tbk PT | 44,000 | 457 | 0.00% |
| UPL Ltd. | 5,395 | 31,571 | 0.00% | | | | |
| UTI Asset Management Co., Ltd. | 642 | 10,068 | 0.00% | | | | |
| VA Tech Wabag Ltd. | 1,050 | 20,152 | 0.00% | | | | |
| Vaibhav Global Ltd. | 70 | 227 | 0.00% | | | | |
| Vardhman Textiles Ltd. | 1,290 | 7,624 | 0.00% | | | | |
| Varun Beverages Ltd. | 14,949 | 111,488 | 0.01% | | | | |
| Vedant Fashions Ltd. | 1,024 | 15,425 | 0.00% | | | | |
| V-Guard Industries Ltd. | 281 | 1,387 | 0.00% | | | | |
| Vinati Organics Ltd. | 158 | 3,328 | 0.00% | | | | |
| Vodafone Idea Ltd. | 303,615 | 28,158 | 0.00% | | | | |
| Voltas Ltd. | 3,444 | 72,005 | 0.01% | | | | |
| Welspun Corp., Ltd. | 2,000 | 19,011 | 0.00% | | | | |
| Whirlpool of India Ltd. | 1,395 | 29,984 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Telkom Indonesia Persero Tbk PT | 674,300 | 113,535 | 0.01% | Rami Levy Chain Stores Hashikma Marketing 2006 Ltd. | 24 | 1,628 | 0.00% |
| Unilever Indonesia Tbk PT | 37,300 | 4,369 | 0.00% | Sapiens International Corp. NV | 46 | 1,245 | 0.00% |
| Vale Indonesia Tbk PT | 15,304 | 3,442 | 0.00% | Shapir Engineering & Industry Ltd. | 4,562 | 34,206 | 0.00% |
| Waskita Karya Persero Tbk PT | 229,000 | 2,874 | 0.00% | Shikun & Binui Ltd. | 958 | 3,522 | 0.00% |
| XL Axiata Tbk PT | 8,699 | 1,216 | 0.00% | Shufersal Ltd. | 3,369 | 35,089 | 0.01% |
| | | 1,527,807 | 0.17% | Strauss Group Ltd. | 216 | 4,088 | 0.00% |
| Ireland 0.07% (30 June 2024: 0.07%) | | | | Summit Real Estate Holdings Ltd. | 353 | 5,425 | 0.00% |
| AIB Group plc | 22,088 | 121,908 | 0.01% | Tower Semiconductor Ltd. | 1,696 | 87,927 | 0.01% |
| Bank of Ireland Group plc | 13,894 | 126,694 | 0.02% | | | 1,727,725 | 0.19% |
| Dalata Hotel Group plc | 504 | 2,437 | 0.00% | Italy 0.55% (30 June 2024: 0.58%) | | | |
| Glanbia plc | 2,757 | 38,056 | 0.01% | Alerion Cleanpower SpA | 1,294 | 21,439 | 0.00% |
| Kerry Group plc Class A | 1,772 | 171,105 | 0.02% | Amplifon SpA | 1,142 | 29,386 | 0.00% |
| Kingspan Group plc | 1,728 | 126,059 | 0.01% | Anima Holding SpA | 2,365 | 16,237 | 0.00% |
| | | 586,259 | 0.07% | Ariston Holding NV | 2,843 | 10,162 | 0.00% |
| Israel 0.19% (30 June 2024: 0.14%) | | | | Arnoldo Mondadori Editore SpA | 11,048 | 24,253 | 0.00% |
| AFI Properties Ltd. | 419 | 19,917 | 0.00% | Azimut Holding SpA | 2,117 | 52,590 | 0.01% |
| Airport City Ltd. | 403 | 6,476 | 0.00% | Banca Generali SpA | 865 | 40,181 | 0.01% |
| Alony Hetz Properties & Investments Ltd. | 681 | 5,682 | 0.00% | Banca IFIS SpA | 1,391 | 30,507 | 0.00% |
| Amot Investments Ltd. | 6,000 | 33,988 | 0.00% | Banca Mediolanum SpA | 2,027 | 24,117 | 0.00% |
| Ashtrom Group Ltd. | 76 | 1,326 | 0.00% | Banca Monte dei Paschi di Siena SpA | 12,657 | 89,202 | 0.01% |
| AudioCodes Ltd. | 50 | 495 | 0.00% | Banca Popolare di Sondrio SpA | 3,539 | 29,830 | 0.00% |
| Azrieli Group Ltd. | 785 | 64,827 | 0.01% | Banco BPM SpA | 16,315 | 131,977 | 0.02% |
| Bank Hapoalim BM | 18,139 | 219,143 | 0.03% | BFF Bank SpA | 1,477 | 14,071 | 0.00% |
| Bank Leumi Le-Israel BM | 20,579 | 244,837 | 0.03% | BPER Banca SpA | 14,512 | 92,177 | 0.01% |
| Bezeq The Israeli Telecommunication Corp., Ltd. | 31,376 | 44,692 | 0.01% | Brembo NV | 1,046 | 9,849 | 0.00% |
| Big Shopping Centers Ltd. Camtek Ltd. | 234 | 34,699 | 0.00% | Brunello Cucinelli SpA | 295 | 32,197 | 0.00% |
| Clal Insurance Enterprises Holdings Ltd. | 360 | 8,467 | 0.00% | Buzzi SpA | 878 | 32,348 | 0.00% |
| Danel Adir Yeoshua Ltd. | 134 | 14,968 | 0.00% | Carel Industries SpA | 762 | 14,629 | 0.00% |
| Delta Galil Ltd. | 61 | 3,365 | 0.00% | Cementir Holding NV | 84 | 917 | 0.00% |
| Elco Ltd. | 464 | 19,025 | 0.00% | Credito Emiliano SpA | 192 | 2,163 | 0.00% |
| Electra Ltd. | 4 | 2,251 | 0.00% | Danieli & C Officine Meccaniche SpA | 94 | 2,351 | 0.00% |
| Energix-Renewable Energies Ltd. | 192 | 659 | 0.00% | Danieli & C Officine Meccaniche SpA - RSP | 65 | 1,290 | 0.00% |
| Enlight Renewable Energy Ltd. | 1,965 | 34,002 | 0.00% | De' Longhi SpA | 818 | 25,513 | 0.00% |
| FIBI Holdings Ltd. | 45 | 2,303 | 0.00% | DiaSorin SpA | 329 | 33,918 | 0.01% |
| First International Bank Of Israel Ltd. | 1,410 | 69,423 | 0.01% | El.En. SpA | 730 | 8,829 | 0.00% |
| Fox Wizel Ltd. | 38 | 3,118 | 0.00% | Enav SpA | 4,081 | 17,233 | 0.00% |
| Gav-Yam Lands Corp., Ltd. | 119 | 934 | 0.00% | Ferrari NV | 1,485 | 634,155 | 0.07% |
| Harel Insurance Investments & Financial Services Ltd. | 551 | 7,620 | 0.00% | FinecoBank Banca Fineco SpA | 8,072 | 140,340 | 0.02% |
| Hilan Ltd. | 30 | 1,781 | 0.00% | Generali | 15,863 | 447,941 | 0.05% |
| ICL Group Ltd. | 14,572 | 71,987 | 0.01% | GVS SpA | 122 | 618 | 0.00% |
| Isracard Ltd. | 457 | 2,031 | 0.00% | Infrastrutture Wireless Italiane SpA | 3,884 | 39,475 | 0.01% |
| Israel Canada T.R Ltd. | 1,481 | 5,739 | 0.00% | Interpump Group SpA | 1,161 | 51,286 | 0.01% |
| Israel Corp., Ltd. | 49 | 12,842 | 0.00% | Intesa Sanpaolo SpA | 200,902 | 803,635 | 0.09% |
| Israel Discount Bank Ltd. Class A | 14,380 | 98,349 | 0.01% | Juventus Football Club SpA | 496 | 1,552 | 0.00% |
| Matrix IT Ltd. | 1,394 | 32,711 | 0.00% | Maire SpA | 1,591 | 13,608 | 0.00% |
| Mega Or Holdings Ltd. | 51 | 1,621 | 0.00% | MARR SpA | 46 | 479 | 0.00% |
| Melisron Ltd. | 166 | 14,761 | 0.00% | Mediobanca Banca di Credito Finanziario SpA | 6,870 | 100,128 | 0.01% |
| Menora Mivtachim Holdings Ltd. | 246 | 10,053 | 0.00% | MFE-MediaForEurope NV Class B | 4,999 | 21,317 | 0.00% |
| Mivne Real Estate KD Ltd. | 19,982 | 59,721 | 0.01% | Multiply Group SpA | 20 | 753 | 0.00% |
| Mizrahi Tefahot Bank Ltd. | 1,922 | 83,133 | 0.01% | Moncler SpA | 3,060 | 161,537 | 0.02% |
| Nice Ltd. | 768 | 130,935 | 0.02% | Nexi SpA | 9,188 | 50,996 | 0.01% |
| Nova Ltd. | 395 | 77,956 | 0.01% | Piaggio & C SpA | 220 | 497 | 0.00% |
| One Software Technologies Ltd. | 1,402 | 26,323 | 0.00% | Pirelli & C SpA | 4,076 | 23,104 | 0.00% |
| OPC Energy Ltd. | — | 3 | 0.00% | Poste Italiane SpA | 5,209 | 73,465 | 0.01% |
| Partner Communications Co., Ltd. | 674 | 4,421 | 0.00% | RAI Way SpA | 208 | 1,185 | 0.00% |
| Perion Network Ltd. | 275 | 2,353 | 0.00% | Recordati Industria Chimica e Farmaceutica SpA | 1,325 | 69,425 | 0.01% |
| Phoenix Financial Ltd. | 2,819 | 41,144 | 0.01% | Reply SpA | 220 | 34,946 | 0.01% |
| | | | | Salvatore Ferragamo SpA | 359 | 2,517 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Sesa SpA | 44 | 2,836 | 0.00% | Awa Bank Ltd. | 200 | 3,464 | 0.00% |
| SOL SpA | 669 | 25,736 | 0.00% | Azbil Corp. | 8,300 | 64,827 | 0.01% |
| Stellantis NV | 24,778 | 323,029 | 0.04% | AZ-COM MARUWA Holdings, Inc. | 100 | 706 | 0.00% |
| Tamburi Investment Partners SpA | 206 | 1,790 | 0.00% | Bandai Namco Holdings, Inc. | 6,907 | 166,083 | 0.02% |
| Technogym SpA | 1,223 | 13,234 | 0.00% | Bank of the Ryukyus Ltd. | 3,400 | 23,062 | 0.00% |
| Technoprobe SpA | 2,122 | 12,624 | 0.00% | BayCurrent, Inc. | 1,320 | 44,683 | 0.01% |
| Telecom Italia SpA | 107,089 | 27,346 | 0.00% | Belluna Co., Ltd. | 200 | 990 | 0.00% |
| Telecom Italia SpA (Non CVA) | 77,302 | 23,173 | 0.00% | Bic Camera, Inc. | 1,200 | 13,072 | 0.00% |
| Terna - Rete Elettrica Nazionale | 17,296 | 136,474 | 0.02% | BIPROGY, Inc. | 900 | 27,287 | 0.00% |
| Tinexta SpA | 30 | 246 | 0.00% | BML, Inc. | 100 | 1,849 | 0.00% |
| UniCredit SpA | 19,983 | 797,174 | 0.09% | Bridgestone Corp. | 6,700 | 227,653 | 0.03% |
| Unipol Gruppo SpA | 5,595 | 69,697 | 0.01% | Brother Industries Ltd. | 3,200 | 54,925 | 0.01% |
| Webuild SpA | 7,867 | 23,184 | 0.00% | Bunka Shutter Co., Ltd. | 200 | 2,475 | 0.00% |
| Webuild SpA - Warrants 31/8/2030 | 57 | 51 | 0.00% | CAC Holdings Corp. | 700 | 7,358 | 0.00% |
| Zignago Vetro SpA | 49 | 477 | 0.00% | Calbee, Inc. | 400 | 8,017 | 0.00% |
| | | 4,917,396 | 0.55% | Canon Electronics, Inc. | 2,200 | 33,512 | 0.00% |
| Japan 5.57% (30 June 2024: 5.77%) | | | | Canon Marketing Japan, Inc. | 100 | 3,290 | 0.00% |
| 77 Bank Ltd. | 800 | 23,146 | 0.00% | Canon, Inc. | 11,500 | 377,650 | 0.04% |
| ABC-Mart, Inc. | 1,200 | 24,365 | 0.00% | Capcom Co., Ltd. | 5,100 | 112,735 | 0.01% |
| Acom Co., Ltd. | 1,700 | 4,152 | 0.00% | Casio Computer Co., Ltd. | 1,400 | 11,683 | 0.00% |
| Activia Properties, Inc. REIT | 5 | 10,451 | 0.00% | Central Glass Co., Ltd. | 100 | 2,113 | 0.00% |
| Adastria Co., Ltd. | 100 | 2,205 | 0.00% | Central Japan Railway Co. | 11,100 | 209,414 | 0.02% |
| ADEKA Corp. | 2,100 | 37,848 | 0.01% | Central Security Patrols Co., Ltd. | 700 | 13,309 | 0.00% |
| Advance Residence Investment Corp. REIT | 20 | 37,211 | 0.01% | Central Sports Co., Ltd. | 1,100 | 17,022 | 0.00% |
| Advantest Corp. | 9,400 | 550,148 | 0.06% | Change Holdings, Inc. | 100 | 761 | 0.00% |
| Aeon Co., Ltd. | 8,700 | 204,546 | 0.02% | Chiba Bank Ltd. | 7,500 | 58,340 | 0.01% |
| AEON Financial Service Co., Ltd. | 900 | 7,307 | 0.00% | Chiyoda Co., Ltd. | 3,900 | 32,285 | 0.00% |
| AEON Investment Corp. REIT | 14 | 11,287 | 0.00% | Chiyoda Integre Co., Ltd. | 400 | 8,297 | 0.00% |
| Aeon Mall Co., Ltd. | 1,000 | 12,949 | 0.00% | Chofu Seisakusho Co., Ltd. | 1,000 | 12,319 | 0.00% |
| Ai Holdings Corp. | 100 | 1,358 | 0.00% | Chori Co., Ltd. | 700 | 17,349 | 0.00% |
| Aica Kogyo Co., Ltd. | 300 | 6,303 | 0.00% | Chubu Shiryō Co., Ltd. | 2,800 | 23,660 | 0.00% |
| Aichi Financial Group, Inc. | 1,000 | 15,990 | 0.00% | Chudenko Corp. | 700 | 14,921 | 0.00% |
| Aiful Corp. | 7,000 | 15,055 | 0.00% | Chugai Pharmaceutical Co., Ltd. | 8,500 | 378,541 | 0.04% |
| Ain Holdings, Inc. | 300 | 8,319 | 0.00% | Chugin Financial Group, Inc. | 2,500 | 26,072 | 0.00% |
| Air Water, Inc. | 3,600 | 43,900 | 0.01% | Citizen Watch Co., Ltd. | 4,800 | 28,526 | 0.00% |
| Airport Facilities Co., Ltd. | 5,800 | 21,257 | 0.00% | CKD Corp. | 1,000 | 16,512 | 0.00% |
| Aisin Corp. | 6,900 | 78,040 | 0.01% | Coca-Cola Bottlers Japan Holdings, Inc. | 1,300 | 20,655 | 0.00% |
| Ajinomoto Co., Inc. | 5,900 | 242,217 | 0.03% | COLOPL, Inc. | 2,300 | 7,025 | 0.00% |
| Alconix Corp. | 3,600 | 35,024 | 0.01% | Comforia Residential, Inc. REIT | 10 | 17,683 | 0.00% |
| Alfresa Holdings Corp. | 1,800 | 24,785 | 0.00% | COMSYS Holdings Corp. | 1,200 | 24,739 | 0.00% |
| Alps Alpine Co., Ltd. | 2,800 | 28,729 | 0.00% | Concordia Financial Group Ltd. | 15,800 | 87,576 | 0.01% |
| Amada Co., Ltd. | 4,300 | 42,053 | 0.01% | Cosmos Pharmaceutical Corp. | 600 | 25,568 | 0.00% |
| Amano Corp. | 400 | 10,909 | 0.00% | CRE Logistics, Inc. REIT | 1 | 875 | 0.00% |
| Amuse, Inc. | 600 | 5,471 | 0.00% | Credit Saison Co., Ltd. | 2,000 | 47,060 | 0.01% |
| Amvis Holdings, Inc. | 300 | 1,390 | 0.00% | Curves Holdings Co., Ltd. | 200 | 989 | 0.00% |
| ANA Holdings, Inc. | 1,200 | 21,880 | 0.00% | CyberAgent, Inc. | 5,200 | 36,264 | 0.01% |
| Anicom Holdings, Inc. | 100 | 410 | 0.00% | Cybozu, Inc. | 100 | 1,843 | 0.00% |
| Anritsu Corp. | 1,900 | 17,046 | 0.00% | Dai Nippon Printing Co., Ltd. | 6,000 | 84,735 | 0.01% |
| Aozora Bank Ltd. | 900 | 14,225 | 0.00% | Daicel Corp. | 2,000 | 17,899 | 0.00% |
| Appier Group, Inc. | 1,400 | 13,006 | 0.00% | Daifuku Co., Ltd. | 3,995 | 83,886 | 0.01% |
| Arakawa Chemical Industries Ltd. | 4,000 | 28,099 | 0.00% | Daihen Corp. | 200 | 10,295 | 0.00% |
| Arcs Co., Ltd. | 100 | 1,657 | 0.00% | Daiho Corp. | 100 | 2,122 | 0.00% |
| ARE Holdings, Inc. | 500 | 5,440 | 0.00% | Dai-ichi Life Holdings, Inc. | 11,700 | 315,281 | 0.04% |
| Ariake Japan Co., Ltd. | 100 | 3,557 | 0.00% | Daiichi Sankyo Co., Ltd. | 23,400 | 647,982 | 0.07% |
| Artnature, Inc. | 5,400 | 28,209 | 0.00% | Daichikoshō Co., Ltd. | 200 | 2,344 | 0.00% |
| As One Corp. | 400 | 6,747 | 0.00% | Daiki Aluminium Industry Co., Ltd. | 3,500 | 23,651 | 0.00% |
| Asahi Intecc Co., Ltd. | 2,300 | 37,699 | 0.01% | Daikyonishikawa Corp. | 7,800 | 32,012 | 0.00% |
| Asahi Kasei Corp. | 14,200 | 98,712 | 0.01% | Dainichiseika Color & Chemicals Manufacturing Co., Ltd. | 1,400 | 26,947 | 0.00% |
| Asanuma Corp. | 7,400 | 31,453 | 0.00% | Daio Paper Corp. | 1,200 | 6,353 | 0.00% |
| Asics Corp. | 7,600 | 150,395 | 0.02% | Daiseki Co., Ltd. | 420 | 9,634 | 0.00% |
| ASKA Pharmaceutical Holdings Co., Ltd. | 1,300 | 17,363 | 0.00% | Daishi Hokuetsu Financial Group, Inc. | 1,600 | 29,422 | 0.00% |
| ASKUL Corp. | 100 | 1,072 | 0.00% | | | | |
| Astellas Pharma, Inc. | 21,600 | 210,901 | 0.02% | | | | |
| Autobacs Seven Co., Ltd. | 100 | 934 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Daito Trust Construction Co., Ltd. | 600 | 67,097 | 0.01% | Fujitec Co., Ltd. | 700 | 27,366 | 0.00% |
| Daiwa House Industry Co., Ltd. | 7,900 | 244,198 | 0.03% | Fujitsu General Ltd. | 600 | 8,884 | 0.00% |
| Daiwa House Investment Corp. REIT Class A | 26 | 38,348 | 0.01% | Fujitsu Ltd. | 22,900 | 407,919 | 0.05% |
| Daiwa Office Investment Corp. REIT Class A | 10 | 18,077 | 0.00% | Fukuoka Corp. REIT | 1 | 923 | 0.00% |
| Daiwa Securities Group, Inc. | 18,800 | 125,365 | 0.02% | Fukuoka Financial Group, Inc. | 2,200 | 55,224 | 0.01% |
| Daiwa Securities Living Investments Corp. REIT Class A | 17 | 9,638 | 0.00% | Fukuyama Transporting Co., Ltd. | 100 | 2,354 | 0.00% |
| Daiwabo Holdings Co., Ltd. | 1,600 | 31,428 | 0.00% | Funai Soken Holdings, Inc. | 100 | 1,521 | 0.00% |
| DCM Holdings Co., Ltd. | 800 | 7,289 | 0.00% | Furukawa Electric Co., Ltd. | 900 | 38,283 | 0.01% |
| DeNA Co., Ltd. | 2,100 | 41,890 | 0.01% | Fuso Chemical Co., Ltd. | 100 | 2,268 | 0.00% |
| Denka Co., Ltd. | 800 | 11,359 | 0.00% | Fuso Pharmaceutical Industries Ltd. | 1,900 | 30,732 | 0.00% |
| Denso Corp. | 25,600 | 360,723 | 0.04% | Futaba Corp. | 6,700 | 21,657 | 0.00% |
| Dentsu Group, Inc. | 3,100 | 75,192 | 0.01% | Fuyo General Lease Co., Ltd. | 200 | 14,889 | 0.00% |
| Dentsu Soken, Inc. | 100 | 3,722 | 0.00% | Gakken Holdings Co., Ltd. | 1,400 | 9,469 | 0.00% |
| Denyo Co., Ltd. | 900 | 17,100 | 0.00% | Global One Real Estate Investment Corp. REIT | 1 | 630 | 0.00% |
| Dexerials Corp. | 2,800 | 44,033 | 0.01% | Glory Ltd. | 700 | 11,558 | 0.00% |
| DIC Corp. | 500 | 10,766 | 0.00% | GLP J REIT | 62 | 48,682 | 0.01% |
| Digital Arts, Inc. | 100 | 3,843 | 0.00% | GMO internet group, Inc. | 400 | 6,821 | 0.00% |
| Digital Garage, Inc. | 600 | 14,737 | 0.00% | GMO Payment Gateway, Inc. | 300 | 15,216 | 0.00% |
| dip Corp. | 100 | 1,593 | 0.00% | Goldcrest Co., Ltd. | 900 | 17,953 | 0.00% |
| Disco Corp. | 1,120 | 304,515 | 0.04% | Goldwin, Inc. | 400 | 22,512 | 0.00% |
| DKK Co., Ltd. | 3,400 | 35,545 | 0.01% | GS Yuasa Corp. | 1,300 | 21,929 | 0.00% |
| DKS Co., Ltd. | 300 | 7,311 | 0.00% | G-Tekt Corp. | 2,700 | 30,185 | 0.00% |
| DMG Mori Co., Ltd. | 1,200 | 19,417 | 0.00% | GungHo Online Entertainment, Inc. | 100 | 2,121 | 0.00% |
| Doutor Nichires Holdings Co., Ltd. | 700 | 10,418 | 0.00% | Gunma Bank Ltd. | 6,000 | 40,697 | 0.01% |
| Dowa Holdings Co., Ltd. | 300 | 8,506 | 0.00% | Gunze Ltd. | 200 | 6,948 | 0.00% |
| DTS Corp. | 100 | 2,669 | 0.00% | Gurunavi, Inc. | 2,600 | 4,450 | 0.00% |
| Duskin Co., Ltd. | 100 | 2,362 | 0.00% | H.U. Group Holdings, Inc. | 500 | 8,141 | 0.00% |
| Earth Corp. | 100 | 3,563 | 0.00% | H2O Retailing Corp. | 1,700 | 25,020 | 0.00% |
| East Japan Railway Co. | 12,900 | 229,419 | 0.03% | Hachijuni Bank Ltd. | 6,000 | 38,655 | 0.01% |
| EDIION Corp. | 1,100 | 12,536 | 0.00% | Hakuhodo DY Holdings, Inc. | 1,500 | 11,439 | 0.00% |
| eGuarantee, Inc. | 100 | 1,133 | 0.00% | Hamamatsu Photonics KK | 4,400 | 49,429 | 0.01% |
| Eiken Chemical Co., Ltd. | 100 | 1,365 | 0.00% | Hankyu Hanshin Holdings, Inc. | 2,500 | 65,491 | 0.01% |
| Eisai Co., Ltd. | 3,500 | 96,408 | 0.01% | Hankyu Hanshin, Inc. REIT Class A | 1 | 776 | 0.00% |
| Elecom Co., Ltd. | 100 | 948 | 0.00% | Hanwa Co., Ltd. | 600 | 19,012 | 0.00% |
| EM Systems Co., Ltd. | 4,200 | 20,898 | 0.00% | Harmonic Drive Systems, Inc. | 600 | 12,770 | 0.00% |
| en-japan, Inc. | 100 | 1,350 | 0.00% | Haseko Corp. | 3,900 | 50,450 | 0.01% |
| Enplas Corp. | 100 | 3,102 | 0.00% | Hazama Ando Corp. | 800 | 6,058 | 0.00% |
| eRex Co., Ltd. | 100 | 472 | 0.00% | Heiwa Real Estate Co., Ltd. | 100 | 2,774 | 0.00% |
| ES-Con Japan Ltd. | 3,300 | 20,473 | 0.00% | Heiwa Real Estate, Inc. REIT | 5 | 3,824 | 0.00% |
| ESPEC Corp. | 500 | 8,628 | 0.00% | Hikari Tsushin, Inc. | 300 | 65,818 | 0.01% |
| euglena Co., Ltd. | 200 | 528 | 0.00% | Hino Motors Ltd. | 1,500 | 5,402 | 0.00% |
| Exedy Corp. | 1,200 | 33,596 | 0.01% | Hirogin Holdings, Inc. | 6,100 | 45,160 | 0.01% |
| EXEO Group, Inc. | 4,300 | 47,389 | 0.01% | Hirose Electric Co., Ltd. | 500 | 59,621 | 0.01% |
| Ezaki Glico Co., Ltd. | 700 | 20,907 | 0.00% | HIS Co., Ltd. | 100 | 919 | 0.00% |
| FAN Communications, Inc. | 1,400 | 3,572 | 0.00% | Hisaka Works Ltd. | 900 | 6,087 | 0.00% |
| FANUC Corp. | 11,756 | 312,302 | 0.04% | Hisamitsu Pharmaceutical Co., Inc. | 500 | 12,996 | 0.00% |
| Fast Retailing Co., Ltd. | 2,345 | 803,054 | 0.09% | Hogy Medical Co., Ltd. | 100 | 3,022 | 0.00% |
| Ferrotec Holdings Corp. | 800 | 13,153 | 0.00% | Hokkoku Financial Holdings, Inc. | 200 | 6,834 | 0.00% |
| FIDEA Holdings Co., Ltd. | 1,600 | 14,365 | 0.00% | Hokuetsu Corp. | 2,200 | 21,404 | 0.00% |
| Financial Partners Group Co., Ltd. | 1,300 | 23,947 | 0.00% | Hokuhoku Financial Group, Inc. | 600 | 7,332 | 0.00% |
| FP Corp. | 300 | 5,333 | 0.00% | Hokuto Corp. | 1,300 | 14,906 | 0.00% |
| Frontier Real Estate Investment Corp. REIT | 30 | 14,832 | 0.00% | Honda Motor Co., Ltd. | 58,400 | 570,400 | 0.07% |
| Fuji Co., Ltd. | 500 | 6,547 | 0.00% | Hoosiers Holdings Co., Ltd. | 5,900 | 39,156 | 0.01% |
| Fuji Corp. | 2,000 | 30,688 | 0.00% | Hoshino Resorts, Inc. REIT | 2 | 2,843 | 0.00% |
| Fuji Kyuko Co., Ltd. | 100 | 1,423 | 0.00% | Hoshizaki Corp. | 1,200 | 47,829 | 0.01% |
| Fuji Oil Holdings, Inc. | 100 | 2,259 | 0.00% | House Foods Group, Inc. | 700 | 12,899 | 0.00% |
| Fuji Pharma Co., Ltd. | 1,300 | 13,227 | 0.00% | Hoya Corp. | 4,500 | 567,368 | 0.06% |
| Fuji Seal International, Inc. | 100 | 1,617 | 0.00% | Hulic Co., Ltd. | 5,319 | 46,367 | 0.01% |
| Fuji Soft, Inc. | 400 | 25,185 | 0.00% | Hulic, Inc. REIT | 13 | 11,357 | 0.00% |
| FUJIFILM Holdings Corp. | 14,100 | 296,875 | 0.03% | Hyakugo Bank Ltd. | 400 | 1,609 | 0.00% |
| Fujikura Ltd. | 3,700 | 154,159 | 0.02% | Ibiden Co., Ltd. | 900 | 27,345 | 0.00% |
| Fujimi, Inc. | 300 | 4,599 | 0.00% | Ichibanya Co., Ltd. | 500 | 3,258 | 0.00% |
| Fujita Kanko, Inc. | 200 | 10,244 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Ichigo Office Investment Corp. REIT | 2 | 1,017 | 0.00% | Kakaku.com, Inc. | 800 | 12,319 | 0.00% |
| Ichigo, Inc. | 4,700 | 11,245 | 0.00% | Kaken Pharmaceutical Co., Ltd. | 200 | 5,743 | 0.00% |
| Ichiyoshi Securities Co., Ltd. | 5,400 | 33,054 | 0.00% | Kamigumi Co., Ltd. | 600 | 13,072 | 0.00% |
| Idec Corp. | 100 | 1,582 | 0.00% | Kanamic Network Co., Ltd. | 1,000 | 3,207 | 0.00% |
| Iida Group Holdings Co., Ltd. | 900 | 13,632 | 0.00% | Kaneka Corp. | 400 | 9,555 | 0.00% |
| Iino Kaiun Kaisha Ltd. | 400 | 2,988 | 0.00% | Kanematsu Corp. | 1,300 | 21,780 | 0.00% |
| Inaba Denki Sangyo Co., Ltd. | 300 | 7,477 | 0.00% | Kansai Paint Co., Ltd. | 2,500 | 35,998 | 0.01% |
| Inabata & Co., Ltd. | 200 | 4,238 | 0.00% | Kao Corp. | 5,800 | 235,750 | 0.03% |
| Industrial & Infrastructure Fund Investment Corp. REIT Class A | 20 | 14,622 | 0.00% | Katitas Co., Ltd. | 300 | 4,339 | 0.00% |
| Infomart Corp. | 1,200 | 2,352 | 0.00% | Kawasaki Kisen Kaisha Ltd. | 5,700 | 81,768 | 0.01% |
| INFIONEER Holdings, Inc. | 1,228 | 9,541 | 0.00% | KDDI Corp. | 19,000 | 609,557 | 0.07% |
| Internet Initiative Japan, Inc. | 1,500 | 28,495 | 0.00% | KDX Realty Investment Corp. REIT Class A | 55 | 52,319 | 0.01% |
| Invincible Investment Corp. REIT | 89 | 37,489 | 0.01% | Keihan Holdings Co., Ltd. | 900 | 18,955 | 0.00% |
| IR Japan Holdings Ltd. | 100 | 473 | 0.00% | Keikyu Corp. | 3,200 | 26,551 | 0.00% |
| Iriso Electronics Co., Ltd. | 100 | 1,718 | 0.00% | Keio Corp. | 1,100 | 26,877 | 0.00% |
| Iseki & Co., Ltd. | 2,400 | 14,263 | 0.00% | Keisei Electric Railway Co., Ltd. | 5,100 | 46,032 | 0.01% |
| Isetan Mitsukoshi Holdings Ltd. | 4,700 | 82,316 | 0.01% | Keiyo Bank Ltd. | 700 | 3,510 | 0.00% |
| Isuzu Motors Ltd. | 6,500 | 89,274 | 0.01% | Kenko Mayonnaise Co., Ltd. | 1,500 | 19,184 | 0.00% |
| Ito En Ltd. | 800 | 18,015 | 0.00% | Kewpie Corp. | 1,400 | 29,878 | 0.00% |
| Iyogin Holdings, Inc. | 3,300 | 32,231 | 0.00% | Keyence Corp. | 2,300 | 945,845 | 0.11% |
| Izumi Co., Ltd. | 700 | 14,347 | 0.00% | KH Neochem Co., Ltd. | 100 | 1,296 | 0.00% |
| J Front Retailing Co., Ltd. | 2,400 | 32,489 | 0.00% | Kikkoman Corp. | 13,600 | 152,520 | 0.02% |
| Jaccs Co., Ltd. | 100 | 2,485 | 0.00% | Kintetsu Group Holdings Co., Ltd. | 2,400 | 50,547 | 0.01% |
| JAFCO Group Co., Ltd. | 300 | 4,129 | 0.00% | Kissei Pharmaceutical Co., Ltd. | 100 | 2,647 | 0.00% |
| Japan Airlines Co., Ltd. | 2,100 | 33,305 | 0.00% | Kitz Corp. | 200 | 1,447 | 0.00% |
| Japan Airport Terminal Co., Ltd. | 800 | 25,452 | 0.00% | Kiyo Bank Ltd. | 100 | 1,409 | 0.00% |
| Japan Aviation Electronics Industry Ltd. | 100 | 1,896 | 0.00% | Kobayashi Pharmaceutical Co., Ltd. | 700 | 27,749 | 0.00% |
| Japan Elevator Service Holdings Co., Ltd. | 400 | 7,422 | 0.00% | Kobe Bussan Co., Ltd. | 1,500 | 32,833 | 0.00% |
| Japan Excellent, Inc. REIT | 7 | 5,176 | 0.00% | Koei Tecmo Holdings Co., Ltd. | 2,000 | 23,626 | 0.00% |
| Japan Exchange Group, Inc. | 14,800 | 166,684 | 0.02% | Kohnan Shoji Co., Ltd. | 100 | 2,291 | 0.00% |
| Japan Hotel Investment Corp. REIT Class A | 84 | 37,735 | 0.01% | Koito Manufacturing Co., Ltd. | 3,300 | 42,163 | 0.01% |
| Japan Lifeline Co., Ltd. | 100 | 877 | 0.00% | Kokusai Electric Corp. | 2,000 | 27,297 | 0.00% |
| Japan Logistics Fund, Inc. REIT | 10 | 16,747 | 0.00% | Kokuyo Co., Ltd. | 900 | 16,017 | 0.00% |
| Japan Material Co., Ltd. | 800 | 8,649 | 0.00% | Komatsu Matere Co., Ltd. | 4,600 | 24,850 | 0.00% |
| Japan Metropolitan Fund Invest REIT | 96 | 55,098 | 0.01% | KOMEDA Holdings Co., Ltd. | 200 | 3,609 | 0.00% |
| Japan Post Bank Co., Ltd. | 17,474 | 166,168 | 0.02% | Komeri Co., Ltd. | 100 | 2,103 | 0.00% |
| Japan Post Holdings Co., Ltd. | 25,549 | 242,306 | 0.03% | Konica Minolta, Inc. | 7,200 | 30,351 | 0.00% |
| Japan Post Insurance Co., Ltd. | 2,400 | 44,393 | 0.01% | Konishi Co., Ltd. | 1,200 | 9,987 | 0.00% |
| Japan Prime Realty Investment Corp. REIT | 13 | 26,098 | 0.00% | Kose Corp. | 500 | 22,840 | 0.00% |
| Japan Real Estate Investment Corp. REIT | 65 | 44,627 | 0.01% | Kotobuki Spirits Co., Ltd. | 500 | 6,932 | 0.00% |
| Japan Securities Finance Co., Ltd. | 200 | 2,616 | 0.00% | Kourakuen Corp. | 1,800 | 12,255 | 0.00% |
| Japan Wool Textile Co., Ltd. | 400 | 3,319 | 0.00% | K's Holdings Corp. | 2,300 | 20,606 | 0.00% |
| JCR Pharmaceuticals Co., Ltd. | 100 | 386 | 0.00% | Kubota Corp. | 13,000 | 152,119 | 0.02% |
| JCU Corp. | 100 | 2,447 | 0.00% | Kumiai Chemical Industry Co., Ltd. | 100 | 479 | 0.00% |
| JDC Corp. | 12,500 | 41,280 | 0.01% | Kuraray Co., Ltd. | 5,000 | 72,553 | 0.01% |
| Jeol Ltd. | 200 | 7,172 | 0.00% | Kureha Corp. | 300 | 5,488 | 0.00% |
| JINS Holdings, Inc. | 100 | 4,098 | 0.00% | Kurita Water Industries Ltd. | 1,200 | 42,331 | 0.01% |
| JMDC, Inc. | 400 | 9,992 | 0.00% | Kusuri no Aoki Holdings Co., Ltd. | 300 | 6,215 | 0.00% |
| J-Oil Mills, Inc. | 500 | 6,885 | 0.00% | KYB Corp. | 800 | 14,961 | 0.00% |
| Joyful Honda Co., Ltd. | 100 | 1,175 | 0.00% | Kyocera Corp. | 16,400 | 164,407 | 0.02% |
| JSP Corp. | 2,100 | 29,156 | 0.00% | Kyorin Pharmaceutical Co., Ltd. | 1,900 | 18,195 | 0.00% |
| JTEKT Corp. | 3,000 | 22,515 | 0.00% | Kyoritsu Maintenance Co., Ltd. | 400 | 7,454 | 0.00% |
| Juroku Financial Group, Inc. | 100 | 2,723 | 0.00% | Kyoto Financial Group, Inc. | 4,200 | 62,001 | 0.01% |
| Justsystems Corp. | 100 | 2,237 | 0.00% | Kyowa Kirin Co., Ltd. | 2,700 | 40,811 | 0.01% |
| JVCKenwood Corp. | 2,300 | 25,560 | 0.00% | Kyudenko Corp. | 700 | 23,045 | 0.00% |
| Kadokawa Corp. | 700 | 14,004 | 0.00% | Kyushu Financial Group, Inc. | 4,100 | 18,961 | 0.00% |
| Kaga Electronics Co., Ltd. | 200 | 3,684 | 0.00% | Kyushu Railway Co. | 2,100 | 51,177 | 0.01% |
| Kagome Co., Ltd. | 800 | 15,139 | 0.00% | LaSalle Logiport REIT | 31 | 28,029 | 0.00% |
| | | | | Lasertec Corp. | 1,000 | 96,621 | 0.01% |
| | | | | Leopalace21 Corp. | 7,000 | 26,368 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Life Corp. | 100 | 2,237 | 0.00% | Mitsui High-Tec, Inc. | 500 | 2,631 | 0.00% |
| Lintec Corp. | 100 | 1,950 | 0.00% | Mitsui OSK Lines Ltd. | 5,200 | 182,245 | 0.02% |
| Lion Corp. | 4,100 | 45,980 | 0.01% | Mitsui-Soko Holdings Co., Ltd. | 100 | 4,721 | 0.00% |
| Lixil Corp. | 3,000 | 32,938 | 0.00% | Miura Co., Ltd. | 1,100 | 27,857 | 0.00% |
| LY Corp. | 28,900 | 77,123 | 0.01% | Miyazaki Bank Ltd. | 100 | 1,992 | 0.00% |
| M&A Research Institute Holdings, Inc. | 300 | 3,888 | 0.00% | Mizuho Financial Group, Inc. | 31,900 | 786,133 | 0.09% |
| M3, Inc. | 4,400 | 39,112 | 0.01% | Mizuho Leasing Co., Ltd. | 1,500 | 10,079 | 0.00% |
| Mabuchi Motor Co., Ltd. | 1,700 | 24,300 | 0.00% | Mochida Pharmaceutical Co., Ltd. | 100 | 2,240 | 0.00% |
| Macnica Holdings, Inc. | 1,200 | 14,091 | 0.00% | Monex Group, Inc. | 700 | 4,289 | 0.00% |
| Maeda Kosen Co., Ltd. | 400 | 4,973 | 0.00% | Money Forward, Inc. | 300 | 9,222 | 0.00% |
| Makino Milling Machine Co., Ltd. | 100 | 6,840 | 0.00% | MonotaRO Co., Ltd. | 3,600 | 61,206 | 0.01% |
| Makita Corp. | 3,200 | 98,610 | 0.01% | Mori Hills Investment Corp. REIT Class A | 11 | 8,672 | 0.00% |
| Mandom Corp. | 100 | 816 | 0.00% | Mori Trust, Inc. REIT | 37 | 14,502 | 0.00% |
| Mani, Inc. | 1,200 | 13,805 | 0.00% | Morinaga & Co., Ltd. | 1,700 | 29,384 | 0.00% |
| Marudai Food Co., Ltd. | 1,600 | 16,931 | 0.00% | Morinaga Milk Industry Co., Ltd. | 1,200 | 22,353 | 0.00% |
| Maruha Nichiro Corp. | 400 | 7,730 | 0.00% | Moriroku Holdings Co., Ltd. | 1,200 | 15,241 | 0.00% |
| Marui Group Co., Ltd. | 1,800 | 28,799 | 0.00% | Morita Holdings Corp. | 100 | 1,387 | 0.00% |
| Maruwa Co., Ltd. | 100 | 30,765 | 0.00% | MOS Food Services, Inc. | 100 | 2,354 | 0.00% |
| Marvelous, Inc. | 9,900 | 36,851 | 0.01% | MS&AD Insurance Group Holdings, Inc. | 16,500 | 362,106 | 0.04% |
| Matsui Securities Co., Ltd. | 200 | 1,038 | 0.00% | Murata Manufacturing Co., Ltd. | 21,300 | 346,891 | 0.04% |
| MatsukiyoCocokara & Co. Max Co., Ltd. | 4,410 | 64,680 | 0.01% | Musashi Seimitsu Industry Co., Ltd. | 100 | 2,520 | 0.00% |
| Maxell Ltd. | 100 | 2,240 | 0.00% | Nabtesco Corp. | 1,100 | 19,654 | 0.00% |
| Maxvalu Tokai Co., Ltd. | 1,200 | 25,503 | 0.00% | Nachi-Fujikoshi Corp. | 100 | 2,014 | 0.00% |
| Mazda Motor Corp. | 5,700 | 39,297 | 0.01% | Nagaileben Co., Ltd. | 100 | 1,402 | 0.00% |
| McDonald's Holdings Co. Japan Ltd. | 800 | 31,509 | 0.00% | Nagase & Co., Ltd. | 1,100 | 22,573 | 0.00% |
| MCJ Co., Ltd. | 200 | 1,826 | 0.00% | Nagawa Co., Ltd. | 100 | 4,721 | 0.00% |
| Mebuki Financial Group, Inc. | 16,700 | 68,252 | 0.01% | Nagoya Railroad Co., Ltd. | 2,400 | 26,763 | 0.00% |
| Medical Data Vision Co., Ltd. | 1,400 | 3,501 | 0.00% | Nakanishi, Inc. | 1,100 | 16,756 | 0.00% |
| Medipal Holdings Corp. | 3,300 | 49,985 | 0.01% | Nankai Electric Railway Co., Ltd. | 700 | 11,057 | 0.00% |
| Megachips Corp. | 100 | 4,021 | 0.00% | Nanto Bank Ltd. | 200 | 4,104 | 0.00% |
| Megmilk Snow Brand Co., Ltd. | 100 | 1,757 | 0.00% | NEC Capital Solutions Ltd. | 1,300 | 32,508 | 0.00% |
| Meidensha Corp. | 1,000 | 27,838 | 0.00% | NEC Corp. | 3,300 | 288,089 | 0.03% |
| MEIJI Holdings Co., Ltd. | 3,057 | 62,264 | 0.01% | NEC Networks & System Integration Corp. | 500 | 10,483 | 0.00% |
| Meiko Electronics Co., Ltd. | 400 | 23,517 | 0.00% | Neturen Co., Ltd. | 1,600 | 9,957 | 0.00% |
| MEITEC Group Holdings, Inc. | 1,500 | 28,299 | 0.00% | Nexon Co., Ltd. | 4,900 | 74,096 | 0.01% |
| Menicon Co., Ltd. | 800 | 7,127 | 0.00% | Nextage Co., Ltd. | 700 | 6,320 | 0.00% |
| Mercari, Inc. | 1,000 | 11,409 | 0.00% | NH Foods Ltd. | 1,500 | 48,619 | 0.01% |
| METAWATER Co., Ltd. | 100 | 1,157 | 0.00% | NHK Spring Co., Ltd. | 1,200 | 15,271 | 0.00% |
| Micronics Japan Co., Ltd. | 400 | 9,608 | 0.00% | Nichiban Co., Ltd. | 700 | 9,416 | 0.00% |
| Mie Kotsu Group Holdings, Inc. | 7,900 | 24,933 | 0.00% | Nichicon Corp. | 200 | 1,396 | 0.00% |
| Milbon Co., Ltd. | 100 | 2,230 | 0.00% | Nichiha Corp. | 100 | 1,858 | 0.00% |
| MINEBEA MITSUMI, Inc. | 5,200 | 85,018 | 0.01% | Nichirei Corp. | 1,500 | 39,762 | 0.01% |
| Mirai Corp. REIT | 9 | 2,336 | 0.00% | Nifco, Inc. | 500 | 12,182 | 0.00% |
| MIRAIT ONE corp | 400 | 5,859 | 0.00% | Nihon Kohden Corp. | 1,200 | 16,462 | 0.00% |
| Mirarth Holdings, Inc. | 13,700 | 44,981 | 0.01% | Nihon M&A Center Holdings, Inc. | 3,800 | 15,987 | 0.00% |
| MISUMI Group, Inc. | 3,600 | 56,236 | 0.01% | Nihon Parkerizing Co., Ltd. | 100 | 830 | 0.00% |
| Mitsubishi Chemical Group Corp. | 15,200 | 77,344 | 0.01% | Nikkon Holdings Co., Ltd. | 2,200 | 28,543 | 0.00% |
| Mitsubishi Estate Co., Ltd. | 14,100 | 197,423 | 0.02% | Nikon Corp. | 5,100 | 53,203 | 0.01% |
| Mitsubishi Estate Logistics Investment Corp. REIT | 6 | 13,229 | 0.00% | Nintendo Co., Ltd. | 13,320 | 785,165 | 0.09% |
| Mitsubishi HC Capital, Inc. | 9,800 | 64,976 | 0.01% | Nippon Accommodations Fund, Inc. REIT Class A | 4 | 14,940 | 0.00% |
| Mitsubishi Logisnext Co., Ltd. | 100 | 1,249 | 0.00% | Nippon Beet Sugar Manufacturing Co., Ltd. | 800 | 12,375 | 0.00% |
| Mitsubishi Logistics Corp. | 5,000 | 36,841 | 0.01% | Nippon Building Fund, Inc. REIT | 102 | 79,440 | 0.01% |
| Mitsubishi Materials Corp. | 2,600 | 39,796 | 0.01% | Nippon Carbon Co., Ltd. | 1,000 | 27,965 | 0.00% |
| Mitsubishi Motors Corp. | 4,500 | 15,250 | 0.00% | Nippon Chemi-Con Corp. | 100 | 620 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | 142,800 | 1,677,328 | 0.19% | Nippon Denko Co., Ltd. | 11,500 | 20,855 | 0.00% |
| Mitsuboshi Belting Ltd. | 1,200 | 30,542 | 0.00% | Nippon Densetsu Kogyo Co., Ltd. | 100 | 1,268 | 0.00% |
| Mitsui Chemicals, Inc. | 2,600 | 57,406 | 0.01% | Nippon Electric Glass Co., Ltd. | 400 | 8,580 | 0.00% |
| Mitsui DM Sugar Holdings Co., Ltd. | 500 | 10,753 | 0.00% | | | | |
| Mitsui E&S Co., Ltd. | 1,700 | 19,925 | 0.00% | | | | |
| Mitsui Fudosan Co., Ltd. | 33,500 | 270,711 | 0.03% | | | | |
| Mitsui Fudosan Logistics Park, Inc. REIT | 45 | 29,063 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Nippon Express Holdings, Inc. | 1,800 | 27,408 | 0.00% | Okabe Co., Ltd. | 7,500 | 36,555 | 0.01% |
| NIPPON Investment Corp. REIT | 4 | 1,937 | 0.00% | Okamura Corp. | 2,300 | 30,192 | 0.00% |
| Nippon Kayaku Co., Ltd. | 1,700 | 13,889 | 0.00% | Okasan Securities Group, Inc. | 400 | 1,629 | 0.00% |
| Nippon Light Metal Holdings Co., Ltd. | 100 | 992 | 0.00% | Oki Electric Industry Co., Ltd. | 200 | 1,359 | 0.00% |
| Nippon Paint Holdings Co., Ltd. | 10,786 | 70,244 | 0.01% | Okinawa Financial Group, Inc. | 100 | 1,656 | 0.00% |
| Nippon Paper Industries Co., Ltd. | 600 | 3,325 | 0.00% | OKUMA Corp. | 800 | 17,358 | 0.00% |
| Nippon Prologis, Inc. REIT | 28 | 39,712 | 0.01% | Okura Industrial Co., Ltd. | 1,400 | 26,813 | 0.00% |
| Nippon Sanso Holdings Corp. | 2,200 | 61,929 | 0.01% | Olympus Corp. | 13,500 | 203,625 | 0.02% |
| Nippon Seiki Co., Ltd. | 200 | 1,466 | 0.00% | Omron Corp. | 2,800 | 95,370 | 0.01% |
| Nippon Sharyo Ltd. | 200 | 2,852 | 0.00% | One, Inc. REIT | 3 | 4,390 | 0.00% |
| Nippon Sheet Glass Co., Ltd. | 300 | 681 | 0.00% | Ono Pharmaceutical Co., Ltd. | 5,900 | 61,361 | 0.01% |
| Nippon Shinyaku Co., Ltd. | 500 | 12,691 | 0.00% | Onoken Co., Ltd. | 1,600 | 15,322 | 0.00% |
| Nippon Shokubai Co., Ltd. | 2,000 | 24,370 | 0.00% | Open House Group Co., Ltd. | 900 | 30,517 | 0.00% |
| Nippon Soda Co., Ltd. | 200 | 3,701 | 0.00% | Open Up Group, Inc. | 100 | 1,140 | 0.00% |
| Nippon Telegraph & Telephone Corp. | 337,200 | 339,002 | 0.04% | Optex Group Co., Ltd. | 700 | 7,804 | 0.00% |
| Nippon Yusen KK | 5,400 | 181,180 | 0.02% | Optim Corp. | 100 | 448 | 0.00% |
| Nipro Corp. | 1,200 | 11,430 | 0.00% | Oracle Corp. Japan | 300 | 28,929 | 0.00% |
| Nishimatsu Construction Co., Ltd. | 100 | 3,334 | 0.00% | Organo Corp. | 400 | 20,870 | 0.00% |
| Nishimatsuya Chain Co., Ltd. | 100 | 1,496 | 0.00% | Orient Corp. | 1,320 | 7,114 | 0.00% |
| Nishi-Nippon Financial Holdings, Inc. | 2,600 | 33,534 | 0.01% | Oriental Land Co., Ltd. | 13,549 | 295,016 | 0.03% |
| Nishi-Nippon Railroad Co., Ltd. | 900 | 12,988 | 0.00% | Orix JREIT, Inc. REIT | 37 | 38,634 | 0.01% |
| Nishio Holdings Co., Ltd. | 900 | 27,058 | 0.00% | Osaka Soda Co., Ltd. | 1,000 | 12,700 | 0.00% |
| Nissan Chemical Corp. | 1,900 | 59,831 | 0.01% | OSG Corp. | 400 | 4,720 | 0.00% |
| Nissan Motor Co., Ltd. | 24,500 | 74,828 | 0.01% | Otsuka Corp. | 2,500 | 57,410 | 0.01% |
| Nissha Co., Ltd. | 100 | 1,038 | 0.00% | Otsuka Holdings Co., Ltd. | 5,900 | 322,856 | 0.04% |
| Nisshin Seifun Group, Inc. | 4,500 | 52,742 | 0.01% | PALTAC Corp. | 600 | 16,653 | 0.00% |
| Nisshinbo Holdings, Inc. | 200 | 1,147 | 0.00% | Pan Pacific International Holdings Corp. | 4,900 | 134,566 | 0.02% |
| Nissin Foods Holdings Co., Ltd. | 2,300 | 55,949 | 0.01% | Panasonic Holdings Corp. | 26,100 | 272,858 | 0.03% |
| Nissui Corp. | 5,900 | 33,765 | 0.01% | Paramount Bed Holdings Co., Ltd. | 100 | 1,722 | 0.00% |
| Niterra Co., Ltd. | 2,100 | 67,880 | 0.01% | Park24 Co., Ltd. | 1,900 | 26,760 | 0.00% |
| Nitori Holdings Co., Ltd. | 900 | 106,716 | 0.01% | PeptiDream, Inc. | 1,100 | 18,509 | 0.00% |
| Nitto Boseki Co., Ltd. | 100 | 4,085 | 0.00% | Persol Holdings Co., Ltd. | 28,300 | 42,587 | 0.01% |
| Nitto Denko Corp. | 9,700 | 165,411 | 0.02% | Pharma Foods International Co., Ltd. | 100 | 636 | 0.00% |
| Noevir Holdings Co., Ltd. | 400 | 12,459 | 0.00% | Pigeon Corp. | 700 | 6,485 | 0.00% |
| Nohmi Bosai Ltd. | 200 | 4,231 | 0.00% | Pilot Corp. | 500 | 15,468 | 0.00% |
| Nojima Corp. | 200 | 2,916 | 0.00% | Piolar, Inc. | 600 | 9,712 | 0.00% |
| NOK Corp. | 1,300 | 20,481 | 0.00% | Pola Orbis Holdings, Inc. | 100 | 909 | 0.00% |
| Nomura Co., Ltd. | 200 | 1,140 | 0.00% | Press Kogyo Co., Ltd. | 6,900 | 24,630 | 0.00% |
| Nomura Holdings, Inc. | 34,100 | 202,070 | 0.02% | Prestige International, Inc. | 300 | 1,302 | 0.00% |
| Nomura Real Estate Holdings, Inc. | 1,700 | 42,240 | 0.01% | Prima Meat Packers Ltd. | 100 | 1,414 | 0.00% |
| Nomura Real Estate Master Fund, Inc. REIT | 62 | 54,323 | 0.01% | Procrea Holdings, Inc. | 1,100 | 12,382 | 0.00% |
| Nomura Research Institute Ltd. | 5,000 | 148,225 | 0.02% | Raito Kogyo Co., Ltd. | 100 | 1,413 | 0.00% |
| Noritz Corp. | 2,100 | 22,261 | 0.00% | Raksul, Inc. | 200 | 1,694 | 0.00% |
| North Pacific Bank Ltd. | 800 | 2,331 | 0.00% | Rakus Co., Ltd. | 400 | 4,729 | 0.00% |
| NSD Co., Ltd. | 600 | 12,900 | 0.00% | Rakuten Bank Ltd. | 1,000 | 28,124 | 0.00% |
| NSK Ltd. | 6,900 | 30,158 | 0.00% | Rakuten Group, Inc. | 17,700 | 96,733 | 0.01% |
| NTN Corp. | 10,100 | 16,368 | 0.00% | Recruit Holdings Co., Ltd. | 17,900 | 1,269,378 | 0.14% |
| NTT Data Group Corp. | 7,600 | 146,526 | 0.02% | Relo Group, Inc. | 600 | 7,363 | 0.00% |
| NTT UD Investment Corp. REIT | 6 | 4,566 | 0.00% | Reenasas Electronics Corp. | 19,100 | 248,716 | 0.03% |
| Nxera Pharma Co., Ltd. | 1,200 | 8,002 | 0.00% | Rengo Co., Ltd. | 2,500 | 13,935 | 0.00% |
| OBIC Business Consultants Co., Ltd. | 100 | 4,413 | 0.00% | RENOVA, Inc. | 400 | 1,967 | 0.00% |
| Obic Co., Ltd. | 4,300 | 128,404 | 0.02% | Resona Holdings, Inc. | 27,700 | 201,722 | 0.02% |
| Odakyu Electric Railway Co., Ltd. | 4,000 | 36,956 | 0.01% | Resonac Holdings Corp. | 2,319 | 59,244 | 0.01% |
| Ogaki Kyoritsu Bank Ltd. | 100 | 1,232 | 0.00% | Resorttrust, Inc. | 100 | 1,999 | 0.00% |
| Oisix ra daichi, Inc. | 500 | 4,009 | 0.00% | Ricoh Leasing Co., Ltd. | 1,100 | 36,676 | 0.01% |
| Oji Holdings Corp. | 11,800 | 45,357 | 0.01% | Riken Keiki Co., Ltd. | 200 | 4,899 | 0.00% |
| | | | | Riken Technos Corp. | 1,500 | 10,279 | 0.00% |
| | | | | Rinnai Corp. | 1,157 | 23,993 | 0.00% |
| | | | | Rock Field Co., Ltd. | 600 | 5,849 | 0.00% |
| | | | | Rohm Co., Ltd. | 3,800 | 35,918 | 0.01% |
| | | | | Rohto Pharmaceutical Co., Ltd. | 2,600 | 47,604 | 0.01% |
| | | | | Rorze Corp. | 1,000 | 9,735 | 0.00% |
| | | | | Round One Corp. | 2,100 | 17,545 | 0.00% |
| | | | | Ryohin Keikaku Co., Ltd. | 3,800 | 86,997 | 0.01% |
| | | | | Ryoyo Ryosan Holdings, Inc. | 532 | 8,307 | 0.00% |
| | | | | Sakai Chemical Industry Co., Ltd. | 400 | 6,673 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Sakata Seed Corp. | 100 | 2,205 | 0.00% | Sodick Co., Ltd. | 3,300 | 15,454 | 0.00% |
| San ju San Financial Group, Inc. | 1,400 | 20,319 | 0.00% | SoftBank Corp. | 342,900 | 433,971 | 0.05% |
| Sangetsu Corp. | 600 | 11,430 | 0.00% | SoftBank Group Corp. | 13,100 | 765,611 | 0.09% |
| San-In Godo Bank Ltd. | 4,000 | 32,197 | 0.00% | Sohgo Security Services Co., Ltd. | 5,100 | 35,096 | 0.01% |
| Sanken Electric Co., Ltd. | 100 | 3,692 | 0.00% | Solasto Corp. | 100 | 302 | 0.00% |
| Sanki Engineering Co., Ltd. | 1,000 | 20,139 | 0.00% | Sompo Holdings, Inc. | 11,900 | 311,887 | 0.04% |
| Sankyu, Inc. | 300 | 10,445 | 0.00% | Sony Group Corp. | 74,300 | 1,592,751 | 0.18% |
| Sanrio Co., Ltd. | 2,400 | 84,602 | 0.01% | SOSiLA Logistics, Inc. REIT | 1 | 671 | 0.00% |
| Sansan, Inc. | 500 | 7,301 | 0.00% | Sotetsu Holdings, Inc. | 2,000 | 31,745 | 0.00% |
| Sanshin Electronics Co., Ltd. | 1,800 | 22,574 | 0.00% | Sparx Group Co., Ltd. | 520 | 5,072 | 0.00% |
| Santen Pharmaceutical Co., Ltd. | 5,200 | 53,552 | 0.01% | S-Pool, Inc. | 200 | 406 | 0.00% |
| Sanwa Holdings Corp. | 2,400 | 67,223 | 0.01% | Square Enix Holdings Co., Ltd. | 1,100 | 43,024 | 0.01% |
| Sanyo Denki Co., Ltd. | 200 | 11,593 | 0.00% | SRA Holdings | 900 | 24,195 | 0.00% |
| Sawai Group Holdings Co., Ltd. | 2,700 | 36,954 | 0.01% | St Marc Holdings Co., Ltd. | 400 | 6,903 | 0.00% |
| SBI ARUHI Corp. | 3,100 | 16,313 | 0.00% | Stanley Electric Co., Ltd. | 2,100 | 34,795 | 0.01% |
| SBI Holdings, Inc. | 3,600 | 91,214 | 0.01% | Star Asia Investment Corp. REIT | 27 | 8,865 | 0.00% |
| SBS Holdings, Inc. | 100 | 1,510 | 0.00% | Star Micronics Co., Ltd. | 100 | 1,201 | 0.00% |
| SCREEN Holdings Co., Ltd. | 800 | 48,307 | 0.01% | Starts Proceed Investment Corp. REIT Class A | 9 | 9,953 | 0.00% |
| SCSK Corp. | 2,200 | 46,629 | 0.01% | Starzen Co., Ltd. | 1,400 | 25,878 | 0.00% |
| Secom Co., Ltd. | 5,000 | 170,813 | 0.02% | Sugi Holdings Co., Ltd. | 600 | 9,420 | 0.00% |
| Seibu Holdings, Inc. | 3,300 | 67,361 | 0.01% | SUMCO Corp. | 3,400 | 25,593 | 0.00% |
| Seikagaku Corp. | 1,100 | 5,627 | 0.00% | Sumitomo Bakelite Co., Ltd. | 1,600 | 39,440 | 0.01% |
| Seiko Epson Corp. | 3,300 | 60,379 | 0.01% | Sumitomo Electric Industries Ltd. | 11,000 | 199,723 | 0.02% |
| Seiko Group Corp. | 100 | 3,115 | 0.00% | Sumitomo Forestry Co., Ltd. | 1,300 | 43,791 | 0.01% |
| Seino Holdings Co., Ltd. | 800 | 12,082 | 0.00% | Sumitomo Mitsui Construction Co., Ltd. | 1,500 | 3,942 | 0.00% |
| Seiren Co., Ltd. | 100 | 1,782 | 0.00% | Sumitomo Mitsui Financial Group, Inc. | 46,500 | 1,113,680 | 0.13% |
| Sekisui Chemical Co., Ltd. | 5,600 | 96,742 | 0.01% | Sumitomo Mitsui Trust Group, Inc. | 8,400 | 197,333 | 0.02% |
| Sekisui House Ltd. | 6,900 | 166,046 | 0.02% | Sumitomo Osaka Cement Co., Ltd. | 100 | 2,111 | 0.00% |
| Sekisui House, Inc. REIT | 41 | 20,166 | 0.00% | Sumitomo Pharma Co., Ltd. | 600 | 2,149 | 0.00% |
| Sekisui Kasei Co., Ltd. | 15,269 | 34,587 | 0.01% | Sumitomo Realty & Development Co., Ltd. | 5,400 | 169,738 | 0.02% |
| Senko Group Holdings Co., Ltd. | 700 | 6,637 | 0.00% | Sumitomo Rubber Industries Ltd. | 1,900 | 21,562 | 0.00% |
| Senshu Ikeda Holdings, Inc. | 6,700 | 16,882 | 0.00% | Sumitomo Seika Chemicals Co., Ltd. | 1,200 | 36,460 | 0.01% |
| Seria Co., Ltd. | 1,000 | 17,924 | 0.00% | Sumitomo Warehouse Co., Ltd. | 100 | 1,787 | 0.00% |
| Seven & i Holdings Co., Ltd. | 29,100 | 460,497 | 0.05% | Sundrug Co., Ltd. | 800 | 20,484 | 0.00% |
| Seven Bank Ltd. | 13,300 | 26,378 | 0.00% | Suntory Beverage & Food Ltd. | 1,100 | 35,087 | 0.01% |
| SG Holdings Co., Ltd. | 5,400 | 51,746 | 0.01% | Suruga Bank Ltd. | 2,500 | 17,944 | 0.00% |
| Sharp Corp. | 1,700 | 10,654 | 0.00% | Suzuken Co., Ltd. | 1,200 | 36,170 | 0.01% |
| Shibaura Machine Co., Ltd. | 100 | 2,281 | 0.00% | Suzuki Motor Corp. | 23,000 | 261,962 | 0.03% |
| Shibuya Corp. | 100 | 2,456 | 0.00% | SWCC Corp. | 500 | 24,179 | 0.00% |
| SHIFT, Inc. | 100 | 11,590 | 0.00% | Sysmex Corp. | 6,600 | 122,480 | 0.01% |
| Shiga Bank Ltd. | 700 | 17,504 | 0.00% | Systema Corp. | 4,600 | 10,625 | 0.00% |
| Shima Seiki Manufacturing Ltd. | 100 | 667 | 0.00% | T&D Holdings, Inc. | 7,200 | 133,110 | 0.02% |
| Shimadzu Corp. | 3,700 | 105,025 | 0.01% | Tachibana Eletech Co., Ltd. | 3,300 | 55,140 | 0.01% |
| Shimamura Co., Ltd. | 600 | 33,650 | 0.01% | Tadano Ltd. | 300 | 2,192 | 0.00% |
| Shimano, Inc. | 1,300 | 176,934 | 0.02% | Taiheiyo Cement Corp. | 1,800 | 41,083 | 0.01% |
| Shimizu Bank Ltd. | 2,300 | 21,089 | 0.00% | Taikisha Ltd. | 100 | 3,181 | 0.00% |
| Shin-Etsu Chemical Co., Ltd. | 24,428 | 823,178 | 0.09% | Taisei Lamick Co., Ltd. | 1,400 | 22,048 | 0.00% |
| Shin-Etsu Polymer Co., Ltd. | 1,100 | 11,535 | 0.00% | Taiyo Holdings Co., Ltd. | 200 | 5,218 | 0.00% |
| Shinko Electric Industries Co., Ltd. | 700 | 25,410 | 0.00% | Taiyo Yuden Co., Ltd. | 2,000 | 28,875 | 0.00% |
| Shionogi & Co., Ltd. | 9,600 | 135,546 | 0.02% | Takara Bio, Inc. | 100 | 668 | 0.00% |
| Ship Healthcare Holdings, Inc. | 1,200 | 16,836 | 0.00% | Takara Standard Co., Ltd. | 100 | 1,076 | 0.00% |
| Shiseido Co., Ltd. | 4,900 | 86,879 | 0.01% | Takasago Thermal Engineering Co., Ltd. | 700 | 28,301 | 0.00% |
| Shizuoka Financial Group, Inc. | 7,200 | 58,847 | 0.01% | Takashimaya Co., Ltd. | 4,400 | 35,388 | 0.01% |
| SHO-BOND Holdings Co., Ltd. | 300 | 9,966 | 0.00% | Takeda Pharmaceutical Co., Ltd. | 19,000 | 505,466 | 0.06% |
| Shochiku Co., Ltd. | 100 | 6,987 | 0.00% | Takeuchi Manufacturing Co., Ltd. | 100 | 3,169 | 0.00% |
| Shoei Co., Ltd. | 200 | 2,867 | 0.00% | Takuma Co., Ltd. | 100 | 1,056 | 0.00% |
| Showa Sangyo Co., Ltd. | 100 | 1,804 | 0.00% | | | | |
| Siix Corp. | 100 | 767 | 0.00% | | | | |
| Sinfonia Technology Co., Ltd. | 600 | 24,510 | 0.00% | | | | |
| Sinko Industries Ltd. | 1,200 | 9,751 | 0.00% | | | | |
| SMC Corp. | 629 | 248,862 | 0.03% | | | | |
| SMS Co., Ltd. | 300 | 3,003 | 0.00% | | | | |
| Socionext, Inc. | 2,300 | 37,033 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Tamura Corp. | 3,200 | 10,466 | 0.00% | Tsubakimoto Chain Co. | 300 | 3,734 | 0.00% |
| Tayca Corp. | 1,300 | 13,061 | 0.00% | Tsugami Corp. | 100 | 991 | 0.00% |
| TDK Corp. | 23,400 | 308,580 | 0.04% | Tsumura & Co. | 1,100 | 32,952 | 0.00% |
| TechnoPro Holdings, Inc. | 900 | 16,968 | 0.00% | Tsuruha Holdings, Inc. | 500 | 27,758 | 0.00% |
| Teijin Ltd. | 1,800 | 15,325 | 0.00% | Tv Tokyo Holdings Corp. | 700 | 14,387 | 0.00% |
| Terumo Corp. | 18,900 | 368,235 | 0.04% | UACJ Corp. | 300 | 10,174 | 0.00% |
| THK Co., Ltd. | 1,600 | 37,465 | 0.01% | Ulvac, Inc. | 700 | 27,464 | 0.00% |
| TIS, Inc. | 2,700 | 64,201 | 0.01% | Unicharm Corp. | 15,000 | 124,316 | 0.02% |
| TKC Corp. | 100 | 2,418 | 0.00% | United Arrows Ltd. | 100 | 1,717 | 0.00% |
| Toagosei Co., Ltd. | 300 | 2,894 | 0.00% | United Urban Investment Corp. REIT | 50 | 44,795 | 0.01% |
| Tobu Railway Co., Ltd. | 2,500 | 40,794 | 0.01% | Ushio, Inc. | 2,000 | 27,106 | 0.00% |
| Tocalo Co., Ltd. | 100 | 1,185 | 0.00% | USS Co., Ltd. | 5,500 | 48,190 | 0.01% |
| Toei Animation Co., Ltd. | 1,000 | 22,493 | 0.00% | UT Group Co., Ltd. | 100 | 1,387 | 0.00% |
| Toei Co., Ltd. | 500 | 18,643 | 0.00% | Valor Holdings Co., Ltd. | 100 | 1,395 | 0.00% |
| Toho Bank Ltd. | 6,800 | 12,764 | 0.00% | ValueCommerce Co., Ltd. | 100 | 748 | 0.00% |
| Toho Co., Ltd. | 1,500 | 58,736 | 0.01% | Visional, Inc. | 500 | 25,506 | 0.00% |
| Toho Holdings Co., Ltd. | 1,300 | 35,321 | 0.01% | Wacoal Holdings Corp. | 900 | 30,953 | 0.00% |
| Toho Titanium Co., Ltd. | 400 | 2,721 | 0.00% | Wacom Co., Ltd. | 400 | 1,845 | 0.00% |
| Tokai Rika Co., Ltd. | 400 | 5,800 | 0.00% | Welcia Holdings Co., Ltd. | 1,000 | 13,066 | 0.00% |
| Tokai Tokyo Financial Holdings, Inc. | 5,300 | 16,693 | 0.00% | West Japan Railway Co. | 5,764 | 102,583 | 0.01% |
| Tokio Marine Holdings, Inc. | 24,100 | 878,371 | 0.10% | Workman Co., Ltd. | 500 | 14,173 | 0.00% |
| Tokushu Tokai Paper Co., Ltd. | 600 | 13,897 | 0.00% | W-Scope Corp. | 600 | 1,061 | 0.00% |
| Tokuyama Corp. | 100 | 1,678 | 0.00% | Yakult Honsha Co., Ltd. | 4,200 | 79,826 | 0.01% |
| Tokyo Century Corp. | 2,400 | 24,480 | 0.00% | Yamada Holdings Co., Ltd. | 10,600 | 30,560 | 0.00% |
| Tokyo Electron Ltd. | 5,570 | 857,155 | 0.10% | Yamaguchi Financial Group, Inc. | 1,800 | 18,789 | 0.00% |
| Tokyo Individualized Educational Institute, Inc. | 20,800 | 44,999 | 0.01% | Yamaha Corp. | 8,100 | 58,214 | 0.01% |
| Tokyo Ohka Kogyo Co., Ltd. | 1,200 | 26,976 | 0.00% | Yamaha Motor Co., Ltd. | 11,500 | 102,773 | 0.01% |
| Tokyo Seimitsu Co., Ltd. | 500 | 23,406 | 0.00% | Yamato Holdings Co., Ltd. | 4,800 | 54,151 | 0.01% |
| Tokyo Steel Manufacturing Co., Ltd. | 1,000 | 9,487 | 0.00% | Yamato Kogyo Co., Ltd. | 600 | 28,343 | 0.00% |
| Tokyo Tatemono Co., Ltd. | 3,400 | 56,400 | 0.01% | Yamazaki Baking Co., Ltd. | 1,800 | 33,713 | 0.01% |
| Tokyu Construction Co., Ltd. | 4,900 | 22,480 | 0.00% | Yaoko Co., Ltd. | 600 | 36,105 | 0.01% |
| Tokyu Corp. | 6,500 | 69,814 | 0.01% | Yaskawa Electric Corp. | 3,500 | 90,573 | 0.01% |
| Tokyu Fudosan Holdings Corp. | 10,600 | 65,262 | 0.01% | Yokohama Rubber Co., Ltd. | 1,500 | 32,451 | 0.00% |
| Tokyu, Inc. REIT | 4 | 3,991 | 0.00% | Yokowo Co., Ltd. | 100 | 1,136 | 0.00% |
| Tomoku Co., Ltd. | 700 | 10,333 | 0.00% | Yorozu Corp. | 2,400 | 18,524 | 0.00% |
| Tomy Co., Ltd. | 800 | 23,110 | 0.00% | Yoshinoya Holdings Co., Ltd. | 1,200 | 23,739 | 0.00% |
| Topcon Corp. | 700 | 12,643 | 0.00% | Yushin Precision Equipment Co., Ltd. | 11,844 | 49,890 | 0.01% |
| TOPPAN Holdings, Inc. | 3,700 | 99,092 | 0.01% | Zenkoku Hosho Co., Ltd. | 700 | 24,693 | 0.00% |
| Topre Corp. | 100 | 1,278 | 0.00% | Zeon Corp. | 600 | 5,723 | 0.00% |
| Toray Industries, Inc. | 17,800 | 113,430 | 0.01% | ZERIA Pharmaceutical Co., Ltd. | 100 | 1,554 | 0.00% |
| Toridoll Holdings Corp. | 300 | 7,445 | 0.00% | ZOZO, Inc. | 1,300 | 40,507 | 0.01% |
| Torishima Pump Manufacturing Co., Ltd. | 700 | 10,734 | 0.00% | | | 49,843,773 | 5.57% |
| Toshiba TEC Corp. | 100 | 2,297 | 0.00% | Kuwait 0.09% (30 June 2024: 0.09%) | | | |
| Tosoh Corp. | 4,600 | 61,978 | 0.01% | Agility Public Warehousing Co. KSC | 14,041 | 11,249 | 0.00% |
| TOTO Ltd. | 1,600 | 38,738 | 0.01% | Boubyan Bank KSCP | 13,128 | 23,888 | 0.00% |
| Towa Bank Ltd. | 5,100 | 20,801 | 0.00% | Boubyan Petrochemicals Co. KSCP | 10,482 | 22,100 | 0.00% |
| Towa Corp. | 1,200 | 11,805 | 0.00% | Boursa Kuwait Securities Co. KPSC | 842 | 6,282 | 0.00% |
| Towa Pharmaceutical Co., Ltd. | 100 | 2,135 | 0.00% | Burgan Bank SAK | 1,693 | 967 | 0.00% |
| Toyo Corp./Chuo-ku | 900 | 8,258 | 0.00% | Gulf Bank KSCP | 13,767 | 14,557 | 0.00% |
| Toyo Seikan Group Holdings Ltd. | 2,200 | 33,687 | 0.01% | Humansoft Holding Co. KSC | 1,055 | 9,308 | 0.00% |
| Toyo Suisan Kaisha Ltd. | 1,200 | 82,158 | 0.01% | Integrated Holding Co. KCSC | 11,498 | 17,156 | 0.00% |
| Toyo Tire Corp. | 1,300 | 20,229 | 0.00% | Kuwait Finance House KSCP | 129,970 | 314,491 | 0.04% |
| Toyobo Co., Ltd. | 3,300 | 20,305 | 0.00% | Kuwait International Bank KSCP | 2,420 | 1,436 | 0.00% |
| Toyoda Gosei Co., Ltd. | 300 | 5,310 | 0.00% | Kuwait Projects Co. Holding KSCP | 4,790 | 1,476 | 0.00% |
| Toyota Boshoku Corp. | 500 | 6,532 | 0.00% | Mabane Co. KPSC | 11,643 | 28,777 | 0.01% |
| Toyota Industries Corp. | 1,800 | 147,347 | 0.02% | Mobile Telecommunications Co. KSCP | 31,617 | 48,097 | 0.01% |
| Toyota Motor Corp. | 145,700 | 2,916,596 | 0.33% | National Bank of Kuwait SAKP | 100,257 | 291,373 | 0.03% |
| TPR Co., Ltd. | 2,200 | 34,394 | 0.01% | National Industries Group Holding SAK | 15,087 | 12,136 | 0.00% |
| Transcosmos, Inc. | 100 | 2,128 | 0.00% | | | | |
| Trend Micro, Inc. | 1,700 | 92,669 | 0.01% | | | | |
| Tri Chemical Laboratories, Inc. | 100 | 1,831 | 0.00% | | | | |
| Trusco Nakayama Corp. | 100 | 1,493 | 0.00% | | | | |
| TS Tech Co., Ltd. | 800 | 9,147 | 0.00% | | | | |
| Tsubaki Nakashima Co., Ltd. | 100 | 300 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Warba Bank KSCP | 6,893 | 4,293 | 0.00% | | | | |
| | | 807,586 | 0.09% | | | | |
| Malaysia 0.20% (30 June 2024: 0.18%) | | | | | | | |
| Alliance Bank Malaysia Bhd | 11,400 | 12,339 | 0.00% | Controladora Vuela | | | |
| AMMB Holdings Bhd | 22,300 | 27,330 | 0.00% | Compania de Aviacion SAB de CV Class A | 9,700 | 7,291 | 0.00% |
| Axiata Group Bhd | 54,900 | 30,572 | 0.00% | Corp. Inmobiliaria Vesta SAB de CV | 16,900 | 43,248 | 0.01% |
| Axis REIT | 10,900 | 4,217 | 0.00% | El Puerto de Liverpool SAB de CV | 1,300 | 6,198 | 0.00% |
| Bermaz Auto Bhd | 24,200 | 8,659 | 0.00% | Fibra Uno Administracion SA de CV REIT | 28,900 | 28,799 | 0.00% |
| Bursa Malaysia Bhd | 500 | 1,002 | 0.00% | Fomento Economico Mexicano SAB de CV | 22,200 | 189,727 | 0.02% |
| CELCOMDIGI Bhd | 53,500 | 43,312 | 0.01% | Genomma Lab Internacional SAB de CV Class B | 1,600 | 1,934 | 0.00% |
| CIMB Group Holdings Bhd | 115,900 | 212,542 | 0.02% | Gentera SAB de CV | 10,200 | 11,920 | 0.00% |
| D&O Green Technologies Bhd | 1,500 | 704 | 0.00% | Gruma SAB de CV Class B | 2,230 | 34,952 | 0.00% |
| Fraser & Neave Holdings Bhd | 500 | 3,151 | 0.00% | Grupo Aeroportuario del Centro Norte SAB de CV Class B | 2,839 | 24,503 | 0.00% |
| Frontken Corp. Bhd | 39,400 | 39,299 | 0.01% | Grupo Aeroportuario del Pacifico SAB de CV Class B | 5,390 | 95,016 | 0.01% |
| Gamuda Bhd | 94,400 | 100,068 | 0.01% | Grupo Aeroportuario del Sureste SAB de CV Class B | 2,835 | 72,901 | 0.01% |
| HAP Seng Consolidated Bhd | 29,200 | 22,856 | 0.00% | Grupo Bimbo SAB de CV | 30,600 | 81,295 | 0.01% |
| Hartalega Holdings Bhd | 12,800 | 11,307 | 0.00% | Grupo Carso SAB de CV | 5,200 | 28,830 | 0.00% |
| Hong Leong Bank Bhd | 5,900 | 27,128 | 0.00% | Grupo Comercial Chedraui SA de CV | 3,300 | 19,886 | 0.00% |
| Hong Leong Financial Group Bhd | 1,400 | 5,792 | 0.00% | Grupo Financiero Banorte SAB de CV Class O | 34,600 | 222,932 | 0.03% |
| IHH Healthcare Bhd | 28,700 | 46,854 | 0.01% | Grupo Financiero Inbursa SAB de CV Class O | 20,200 | 42,153 | 0.01% |
| Inari Amertron Bhd | 70,500 | 48,246 | 0.01% | Grupo Televisa SAB | 21,700 | 7,211 | 0.00% |
| IOI Corp. Bhd | 37,000 | 32,106 | 0.00% | Industrias Penoles SAB de CV | 3,600 | 46,089 | 0.01% |
| Kossan Rubber Industries Bhd | 3,100 | 1,962 | 0.00% | Kimberly-Clark de Mexico SAB de CV Class A | 4,500 | 6,363 | 0.00% |
| KPJ Healthcare Bhd | 71,100 | 38,639 | 0.01% | La Comer SAB de CV | 900 | 1,420 | 0.00% |
| Kuala Lumpur Kepong Bhd | 9,700 | 47,291 | 0.01% | Megacable Holdings SAB de CV | 1,900 | 3,099 | 0.00% |
| Malayan Banking Bhd | 87,200 | 199,693 | 0.02% | Nemak SAB de CV | 19,100 | 2,269 | 0.00% |
| Malaysia Airports Holdings Bhd | 21,500 | 50,871 | 0.01% | Operadora de Sites Mexicanos SAB de CV | 21,900 | 13,050 | 0.00% |
| Malaysian Pacific Industries Bhd | 100 | 579 | 0.00% | Orbia Advance Corp. SAB de CV | 5,500 | 3,962 | 0.00% |
| Maxis Bhd | 41,700 | 34,039 | 0.00% | Prologis Property Mexico SA de CV REIT | 15,647 | 43,578 | 0.01% |
| MISC Bhd | 23,000 | 39,092 | 0.01% | Promotora y Operadora de Infraestructura SAB de CV | 2,795 | 23,743 | 0.00% |
| MR DIY Group M Bhd | 92,500 | 38,270 | 0.01% | Qualitas Controladora SAB de CV | 2,600 | 21,934 | 0.00% |
| My EG Services Bhd | 163,000 | 34,995 | 0.00% | Regional SAB de CV | 1,800 | 10,134 | 0.00% |
| Nestle Malaysia Bhd | 600 | 13,416 | 0.00% | Wal-Mart de Mexico SAB de CV | 61,800 | 163,143 | 0.02% |
| Padini Holdings Bhd | 16,500 | 8,118 | 0.00% | | | 1,716,813 | 0.19% |
| Pentamaster Corp. Bhd | 7,900 | 7,350 | 0.00% | Netherlands 0.97% (30 June 2024: 1.25%) | | | |
| Petronas Chemicals Group Bhd | 25,700 | 29,715 | 0.00% | ABN AMRO Bank NV GDR | 5,292 | 81,595 | 0.01% |
| PPB Group Bhd | 10,900 | 30,227 | 0.00% | Adyen NV | 380 | 565,445 | 0.06% |
| Press Metal Aluminium Holdings Bhd | 52,200 | 57,202 | 0.01% | Aegon Ltd. | 15,311 | 90,688 | 0.01% |
| Public Bank Bhd | 203,500 | 207,528 | 0.02% | Akzo Nobel NV | 2,054 | 123,276 | 0.02% |
| QL Resources Bhd | 21,450 | 22,834 | 0.00% | Alfen NV | 312 | 3,887 | 0.00% |
| RHB Bank Bhd | 28,700 | 41,591 | 0.01% | Allfunds Group plc | 2,428 | 12,671 | 0.00% |
| Scientex Bhd | 14,400 | 14,299 | 0.00% | APERAM SA | 200 | 5,223 | 0.00% |
| SD Guthrie Bhd | 34,000 | 37,638 | 0.01% | ASM International NV | 598 | 346,025 | 0.04% |
| Sime Darby Bhd | 22,800 | 12,034 | 0.00% | ASML Holding NV | 4,957 | 3,483,749 | 0.39% |
| Sime Darby Property Bhd | 99,000 | 37,417 | 0.00% | ASR Nederland NV | 1,717 | 81,395 | 0.01% |
| SP Setia Bhd Group | 98,200 | 32,063 | 0.00% | Basic-Fit NV | 474 | 11,083 | 0.00% |
| Sunway Bhd | 37,300 | 39,957 | 0.01% | BE Semiconductor Industries NV | 1,018 | 139,463 | 0.02% |
| Telekom Malaysia Bhd | 4,300 | 6,395 | 0.00% | Corbion NV | 381 | 8,522 | 0.00% |
| TIME dotCom Bhd | 9,800 | 10,279 | 0.00% | CTP NV | 1,073 | 16,533 | 0.00% |
| Top Glove Corp. Bhd | 39,400 | 11,807 | 0.00% | DSM-Firmenich AG | 2,070 | 209,461 | 0.02% |
| VS Industry Bhd | 2,200 | 556 | 0.00% | Eurocommercial Properties NV REIT | 357 | 8,207 | 0.00% |
| | | 1,783,341 | 0.20% | EXOR NV | 1,179 | 108,107 | 0.01% |
| Mexico 0.19% (30 June 2024: 0.25%) | | | | | | | |
| Alsea SAB de CV | 9,800 | 20,498 | 0.00% | Flow Traders Ltd. | 61 | 1,362 | 0.00% |
| America Movil SAB de CV | 276,600 | 198,876 | 0.02% | | | | |
| Arca Continental SAB de CV | 5,800 | 48,185 | 0.01% | | | | |
| Banco del Bajio SA | 8,400 | 16,866 | 0.00% | | | | |
| Bolsa Mexicana de Valores SAB de CV | 6,500 | 10,429 | 0.00% | | | | |
| Cemex SAB de CV | 180,800 | 101,562 | 0.01% | | | | |
| Coca-Cola Femsa SAB de CV | 7,320 | 57,028 | 0.01% | | | | |
| Concentradora Fibra Danhos SA de CV REIT | 6,000 | 5,789 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Galapagos NV | 299 | 8,211 | 0.00% | Frontline plc | 2,049 | 28,244 | 0.00% |
| Havas NV | 7,960 | 13,373 | 0.00% | Gjensidige Forsikring A.S.A | 1,790 | 31,679 | 0.01% |
| IMCD NV | 682 | 101,341 | 0.01% | Golden Ocean Group Ltd. | 2,317 | 20,550 | 0.00% |
| ING Groep NV | 39,396 | 617,222 | 0.07% | Grieg Seafood A.S.A | 85 | 464 | 0.00% |
| InPost SA | 2,900 | 49,579 | 0.01% | Hafnia Ltd. | 2,261 | 12,094 | 0.00% |
| JDE Peet's NV | 855 | 14,635 | 0.00% | Hexagon Composites A.S.A | 143 | 573 | 0.00% |
| Just Eat Takeaway.com NV | 2,174 | 29,704 | 0.00% | Hoegh Autoliners A.S.A | 895 | 8,921 | 0.00% |
| Koninklijke Ahold Delhaize NV | 11,814 | 385,230 | 0.04% | Leroy Seafood Group A.S.A | 1,041 | 4,506 | 0.00% |
| Koninklijke KPN NV | 44,087 | 160,467 | 0.02% | Mowi A.S.A | 4,790 | 82,136 | 0.01% |
| Koninklijke Philips NV | 10,058 | 254,127 | 0.03% | MPC Container Ships A.S.A | 1,107 | 2,021 | 0.00% |
| Koninklijke Vopak NV | 639 | 28,122 | 0.00% | NEL A.S.A | 9,264 | 2,206 | 0.00% |
| NN Group NV | 3,238 | 141,059 | 0.02% | Nordic Semiconductor A.S.A | 2,849 | 25,198 | 0.00% |
| NSI NV REIT | 31 | 607 | 0.00% | Norsk Hydro A.S.A | 14,668 | 80,770 | 0.01% |
| OCI NV | 1,123 | 12,576 | 0.00% | Orkla A.S.A | 10,169 | 88,059 | 0.01% |
| PostNL NV | 1,208 | 1,303 | 0.00% | Protector Forsikring A.S.A | 642 | 16,110 | 0.00% |
| Prosus NV | 16,516 | 655,874 | 0.07% | Salmar A.S.A | 665 | 31,648 | 0.01% |
| Randstad NV | 1,473 | 62,095 | 0.01% | Scatec A.S.A | 436 | 3,052 | 0.00% |
| Signify NV | 1,465 | 32,737 | 0.01% | Schibsted A.S.A Class A | 849 | 26,313 | 0.00% |
| TKH Group NV | 729 | 25,153 | 0.00% | Schibsted A.S.A Class B | 1,508 | 44,374 | 0.01% |
| TomTom NV | 111 | 573 | 0.00% | SpareBank 1 SMN | 1,238 | 18,675 | 0.00% |
| Universal Music Group NV | 10,065 | 257,639 | 0.03% | SpareBank 1 Sor-Norge A.S.A | 2,711 | 34,993 | 0.01% |
| Van Lanschot Kempen NV ADR | 582 | 26,246 | 0.00% | Storebrand A.S.A | 6,573 | 70,144 | 0.01% |
| Vastned Retail NV REIT | 39 | 864 | 0.00% | Telenor A.S.A | 8,038 | 89,812 | 0.01% |
| Wereldhave NV REIT | 57 | 812 | 0.00% | TOMRA Systems A.S.A | 2,252 | 29,069 | 0.00% |
| Wolters Kluwer NV | 3,023 | 502,103 | 0.06% | Veidekke A.S.A | 2,615 | 32,741 | 0.01% |
| | | 8,678,344 | 0.97% | Wallenius Wilhelmsen A.S.A Class B | 1,182 | 9,731 | 0.00% |
| New Zealand 0.09% (30 June 2024: 0.08%) | | | | Yara International A.S.A | 1,999 | 52,944 | 0.01% |
| a2 Milk Co., Ltd. | 9,816 | 34,646 | 0.00% | | | 1,301,538 | 0.15% |
| Air New Zealand Ltd. | 2,568 | 863 | 0.00% | Philippines 0.05% (30 June 2024: 0.06%) | | | |
| Argosy Property Ltd. | 1,186 | 664 | 0.00% | Ayala Land, Inc. | 86,300 | 39,088 | 0.00% |
| Auckland International Airport Ltd. | 22,709 | 110,688 | 0.01% | Bank of the Philippine Islands | 21,122 | 44,548 | 0.01% |
| EBOS Group Ltd. | 1,839 | 38,173 | 0.01% | BDO Unibank, Inc. | 36,548 | 90,983 | 0.01% |
| Fisher & Paykel Healthcare Corp., Ltd. | 7,906 | 170,086 | 0.02% | Cebu Air, Inc. | 20,200 | 9,865 | 0.00% |
| Fletcher Building Ltd. | 13,389 | 21,378 | 0.00% | Converge Information & Communications Technology Solutions, Inc. | 5,300 | 1,479 | 0.00% |
| Freightways Group Ltd. | 262 | 1,562 | 0.00% | Globe Telecom, Inc. | 294 | 11,100 | 0.00% |
| Goodman Property Trust REIT | 73,643 | 82,930 | 0.01% | GT Capital Holdings, Inc. | 570 | 6,484 | 0.00% |
| Infratil Ltd. | 12,698 | 89,637 | 0.01% | International Container Terminal Services, Inc. | 14,290 | 95,357 | 0.01% |
| Kiwi Property Group Ltd. | 52,832 | 26,639 | 0.00% | JG Summit Holdings, Inc. | 19,290 | 6,853 | 0.00% |
| Mainfreight Ltd. | 914 | 37,637 | 0.01% | Jollibee Foods Corp. | 2,390 | 11,114 | 0.00% |
| Mercury NZ Ltd. | 6,456 | 21,159 | 0.00% | Megaworld Corp. | 13,000 | 461 | 0.00% |
| Meridian Energy Ltd. | 13,287 | 43,994 | 0.01% | Metropolitan Bank & Trust Co. | 31,440 | 39,134 | 0.01% |
| Oceania Healthcare Ltd. | 1,571 | 643 | 0.00% | Monde Nissin Corp. | 34,700 | 5,159 | 0.00% |
| Precinct Properties Group | 22,748 | 15,039 | 0.00% | PLDT, Inc. | 1,405 | 31,454 | 0.00% |
| Ryman Healthcare Ltd. | 6,623 | 17,477 | 0.00% | Puregold Price Club, Inc. | 11,600 | 6,187 | 0.00% |
| Spark New Zealand Ltd. | 23,432 | 38,727 | 0.01% | Robinsons Land Corp. | 2,000 | 460 | 0.00% |
| Stride Property Group | 3,227 | 2,368 | 0.00% | SM Prime Holdings, Inc. | 181,000 | 78,696 | 0.01% |
| Summerset Group Holdings Ltd. | 1,359 | 9,982 | 0.00% | Universal Robina Corp. | 8,380 | 11,445 | 0.00% |
| Vector Ltd. | 7,896 | 17,253 | 0.00% | Wilcon Depot, Inc. | 16,000 | 3,955 | 0.00% |
| | | 781,545 | 0.09% | | | 493,822 | 0.05% |
| Norway 0.15% (30 June 2024: 0.17%) | | | | Poland 0.09% (30 June 2024: 0.10%) | | | |
| Aker A.S.A Class A | 505 | 24,411 | 0.00% | Alior Bank SA | 1,497 | 31,161 | 0.00% |
| Atea A.S.A | 295 | 3,673 | 0.00% | Allegro.eu SA | 6,781 | 44,456 | 0.01% |
| Austevoll Seafood A.S.A | 745 | 6,415 | 0.00% | AmRest Holdings SE | 86 | 387 | 0.00% |
| AutoStore Holdings Ltd. | 16,515 | 16,155 | 0.00% | Asseco Poland SA | 738 | 17,188 | 0.00% |
| Bakkafrost P/F | 644 | 35,950 | 0.01% | Bank Handlowy w Warszawie SA | 658 | 14,130 | 0.00% |
| Bonheur A.S.A | 185 | 4,251 | 0.00% | Bank Millennium SA | 3,210 | 6,916 | 0.00% |
| Borregaard A.S.A | 796 | 12,784 | 0.00% | Bank Polska Kasa Opieki SA | 2,329 | 77,754 | 0.01% |
| Cadeler A.S. | 4,689 | 26,299 | 0.00% | Benefit Systems SA | 26 | 18,223 | 0.00% |
| Cavendish Hydrogen A.S.A | 34 | 26 | 0.00% | Budimex SA | 122 | 13,781 | 0.00% |
| Crayon Group Holding A.S.A | 239 | 2,626 | 0.00% | CCC SA | 420 | 18,689 | 0.00% |
| DNB Bank A.S.A | 12,080 | 241,337 | 0.03% | CD Projekt SA | 1,049 | 48,620 | 0.01% |
| DOF Group A.S.A | 3,345 | 24,887 | 0.00% | Cyfrowy Polsat SA | 2,258 | 7,730 | 0.00% |
| Elkem A.S.A | 8,661 | 13,361 | 0.00% | Dino Polska SA | 623 | 58,792 | 0.01% |
| Entra A.S.A | 600 | 6,107 | 0.00% | Grupa Azoty SA | 81 | 367 | 0.00% |
| Europris A.S.A | 4,370 | 27,973 | 0.00% | Grupa Kety SA | 150 | 24,784 | 0.00% |
| FLEX LNG Ltd. | 368 | 8,256 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| KRUK SA | 231 | 23,253 | 0.00% | Al Rajhi Co. for Co.-operative Insurance | 767 | 35,029 | 0.01% |
| LPP SA | 12 | 45,175 | 0.01% | Alinma Bank | 16,157 | 124,486 | 0.02% |
| mBank SA | 276 | 36,563 | 0.00% | Almarai Co. JSC | 5,402 | 82,236 | 0.01% |
| Orange Polska SA | 3,064 | 5,464 | 0.00% | Arab National Bank | 12,589 | 70,628 | 0.01% |
| Pepco Group NV | 646 | 2,568 | 0.00% | Arabian Cement Co. | 2,898 | 20,053 | 0.00% |
| Powszechna Kasa Oszczednosci Bank Polski SA | 11,523 | 166,710 | 0.02% | Arabian Centres Co. | 391 | 2,258 | 0.00% |
| Powszechny Zaklad Ubezpieczen SA | 7,119 | 79,004 | 0.01% | Arabian Contracting Services Co. | 94 | 3,633 | 0.00% |
| Santander Bank Polska SA | 447 | 49,520 | 0.01% | Arabian Internet & Communications Services Co. | 198 | 14,228 | 0.00% |
| Warsaw Stock Exchange | 841 | 8,236 | 0.00% | Astra Industrial Group Co. | 379 | 18,156 | 0.00% |
| | | 799,471 | 0.09% | Bank AlBilad | 10,317 | 107,223 | 0.01% |
| Portugal 0.02% (30 June 2024: 0.03%) | | | | Bank Al-Jazira | 3,435 | 17,095 | 0.00% |
| Banco Comercial Portugues SA Class R | 105,417 | 50,726 | 0.00% | Banque Saudi Fransi | 19,695 | 83,028 | 0.01% |
| CTT-Correios de Portugal SA | 344 | 1,924 | 0.00% | BinDawood Holding Co. | 970 | 1,670 | 0.00% |
| EDP Renovaveis SA | 6,530 | 67,889 | 0.01% | Bupa Arabia for Cooperative Insurance Co. | 843 | 46,442 | 0.01% |
| Jeronimo Martins SGPS SA | 3,790 | 72,408 | 0.01% | Catrion Catering Holding Co. | 623 | 20,228 | 0.00% |
| Navigator Co., SA | 427 | 1,587 | 0.00% | City Cement Co. | 109 | 528 | 0.00% |
| NOS SGPS SA | 323 | 1,114 | 0.00% | Co. for Cooperative Insurance | 812 | 31,897 | 0.00% |
| REN - Redes Energeticas Nacionais SGPS SA | 5,039 | 11,897 | 0.00% | Dallah Healthcare Co. | 454 | 18,124 | 0.00% |
| Sonae SGPS SA | 7,740 | 7,325 | 0.00% | Dar Al Arkan Real Estate Development Co. | 3,654 | 14,684 | 0.00% |
| | | 214,870 | 0.02% | Dr Sulaiman Al Habib Medical Services Group Co. | 1,061 | 79,178 | 0.01% |
| Qatar 0.10% (30 June 2024: 0.10%) | | | | Eastern Province Cement Co. | 20 | 183 | 0.00% |
| Al Meera Consumer Goods Co. QSC | 1,026 | 4,092 | 0.00% | Elm Co. | 284 | 84,276 | 0.01% |
| Barwa Real Estate Co. | 15,240 | 11,845 | 0.00% | Emaar Economic City | 6,677 | 15,549 | 0.00% |
| Commercial Bank PSQC | 52,686 | 62,945 | 0.01% | Etihad Etisalat Co. | 6,508 | 92,491 | 0.01% |
| Doha Bank QPSC | 14,220 | 7,776 | 0.00% | Herfy Food Services Co. | 2,202 | 14,710 | 0.00% |
| Dukhan Bank | 20,896 | 21,206 | 0.00% | Jamjoom Pharmaceuticals Factory Co. | 723 | 29,286 | 0.00% |
| Ezdan Holding Group QSC | 1,542 | 447 | 0.00% | Jarir Marketing Co. | 7,742 | 26,086 | 0.00% |
| Industries Qatar QSC | 14,844 | 54,101 | 0.01% | Leejam Sports Co. JSC | 485 | 23,931 | 0.00% |
| Masraf Al Rayan QSC | 77,242 | 52,251 | 0.01% | Middle East Healthcare Co. | 421 | 7,698 | 0.00% |
| Mesaieed Petrochemical Holding Co. | 109,740 | 45,059 | 0.01% | Mobile Telecommunications Co. Saudi Arabia | 9,402 | 25,673 | 0.00% |
| Ooredoo QPSC | 13,758 | 43,643 | 0.00% | Mouwasat Medical Services Co. | 1,772 | 40,133 | 0.01% |
| Qatar Aluminum Manufacturing Co. | 15,297 | 5,092 | 0.00% | Nahdi Medical Co. | 354 | 11,080 | 0.00% |
| Qatar Gas Transport Co., Ltd. | 60,834 | 69,322 | 0.01% | Najran Cement Co. | 2,014 | 4,862 | 0.00% |
| Qatar International Islamic Bank QSC | 11,482 | 34,374 | 0.00% | National Agriculture Development Co. | 468 | 3,074 | 0.00% |
| Qatar Islamic Bank QPSC | 21,774 | 127,738 | 0.01% | National Co. for Learning & Education | 685 | 37,373 | 0.01% |
| Qatar National Bank QPSC | 52,232 | 248,034 | 0.03% | National Industrialization Co. | 1,909 | 5,162 | 0.00% |
| Qatar Navigation QSC | 19,911 | 60,099 | 0.01% | National Medical Care Co. | 266 | 11,823 | 0.00% |
| United Development Co. QSC | 2,687 | 829 | 0.00% | Northern Region Cement Co. | 6,191 | 15,241 | 0.00% |
| Vodafone Qatar QSC | 15,446 | 7,763 | 0.00% | Qassim Cement Co. | 277 | 3,878 | 0.00% |
| | | 856,616 | 0.10% | Riyadh Bank | 21,049 | 160,218 | 0.02% |
| Romania 0.01% (30 June 2024: 0.01%) | | | | Riyadh Cables Group Co. | 974 | 35,721 | 0.01% |
| Banca Transilvania SA | 9,358 | 52,585 | 0.01% | SABIC Agri-Nutrients Co. | 2,835 | 83,751 | 0.01% |
| Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA | 798 | 20,262 | 0.00% | Sahara International Petrochemical Co. | 3,737 | 24,745 | 0.00% |
| | | 72,847 | 0.01% | Saudi Arabian Mining Co. | 14,422 | 193,066 | 0.02% |
| Russia 0.00% (30 June 2024: 0.00%) | | | | Saudi Awwal Bank | 14,318 | 128,227 | 0.02% |
| Credit Bank of Moscow PJSC | 35,800 | — | 0.00% | Saudi Cement Co. | 349 | 3,961 | 0.00% |
| Polyus PJSC | 88 | — | 0.00% | Saudi Ceramic Co. | 130 | 1,180 | 0.00% |
| Sberbank of Russia PJSC | 39,450 | — | 0.00% | Saudi Chemical Co. Holding | 4,538 | 11,196 | 0.00% |
| Sistema AFK PAO | 31,000 | — | 0.00% | Saudi Ground Services Co. | 1,857 | 25,255 | 0.00% |
| VTB Bank PJSC | 2,629 | — | 0.00% | Saudi Industrial Investment Group | 2,095 | 9,311 | 0.00% |
| | | — | 0.00% | Saudi Investment Bank | 4,773 | 18,419 | 0.00% |
| Saudi Arabia 0.39% (30 June 2024: 0.38%) | | | | Saudi Kayan Petrochemical Co. | 4,336 | 8,101 | 0.00% |
| Abdullah Al Othaim Markets Co. | 2,320 | 6,483 | 0.00% | Saudi National Bank | 37,175 | 330,453 | 0.04% |
| Advanced Petrochemical Co. | 594 | 5,075 | 0.00% | Saudi Pharmaceutical Industries & Medical Appliances Corp. | 87 | 740 | 0.00% |
| Al Hammadi Holding | 2,255 | 23,046 | 0.00% | | | | |
| Al Masane Al Kobra Mining Co. | 2,052 | 36,863 | 0.01% | | | | |
| Al Rajhi Bank | 26,319 | 662,633 | 0.08% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Saudi Research & Media Group | 657 | 48,085 | 0.01% | Singapore | | | |
| Saudi Tadawul Group Holding Co. | 425 | 24,522 | 0.00% | Telecommunications Ltd. | 99,500 | 224,644 | 0.03% |
| Saudi Telecom Co. | 23,780 | 253,154 | 0.03% | Starhill Global REIT | 37,700 | 13,818 | 0.00% |
| Saudia Dairy & Foodstuff Co. | 179 | 16,093 | 0.00% | StarHub Ltd. | 16,300 | 14,458 | 0.00% |
| Savola Group | 1,989 | 19,427 | 0.00% | Suntec REIT | 22,700 | 19,469 | 0.00% |
| Seera Group Holding | 2,065 | 12,344 | 0.00% | United Overseas Bank Ltd. | 15,500 | 412,780 | 0.05% |
| Southern Province Cement Co. | 375 | 3,443 | 0.00% | UOL Group Ltd. | 3,900 | 14,752 | 0.00% |
| United Electronics Co. | 227 | 5,449 | 0.00% | Venture Corp., Ltd. | 6,500 | 62,656 | 0.01% |
| Yamama Cement Co. | 2,415 | 22,528 | 0.00% | Wilmar International Ltd. | 21,400 | 48,629 | 0.01% |
| Yanbu Cement Co. | 128 | 828 | 0.00% | | | 3,317,279 | 0.37% |
| Yanbu National Petrochemical Co. | 5,381 | 54,134 | 0.01% | | | | |
| | | 3,471,764 | 0.39% | South Africa 0.36% (30 June 2024: 0.36%) | | | |
| Singapore 0.37% (30 June 2024: 0.35%) | | | | Absa Group Ltd. | 13,804 | 138,808 | 0.02% |
| AEM Holdings Ltd. | 606 | 640 | 0.00% | Aeci Ltd. | 250 | 1,158 | 0.00% |
| AIMS APAC REIT | 1,242 | 1,138 | 0.00% | African Rainbow Minerals Ltd. | 583 | 4,646 | 0.00% |
| CapitaLand Ascendas REIT | 38,600 | 72,718 | 0.01% | Anglo American Platinum Ltd. | 1,675 | 50,503 | 0.01% |
| CapitaLand Ascott Trust | 13,283 | 8,471 | 0.00% | Anglogold Ashanti plc | 5,797 | 129,643 | 0.02% |
| CapitaLand China Trust REIT | 29,700 | 15,675 | 0.00% | Aspen Pharmcare Holdings Ltd. | 3,919 | 34,237 | 0.00% |
| CapitaLand India Trust | 13,526 | 10,609 | 0.00% | Astral Foods Ltd. | 81 | 803 | 0.00% |
| CapitaLand Integrated Commercial Trust REIT | 77,715 | 109,947 | 0.01% | AVI Ltd. | 4,159 | 24,183 | 0.00% |
| CapitaLand Investment Ltd. | 45,400 | 87,193 | 0.01% | Barloworld Ltd. | 908 | 5,222 | 0.00% |
| CDL Hospitality Trusts | 64,909 | 40,919 | 0.01% | Bid Corp., Ltd. | 3,991 | 91,065 | 0.01% |
| City Developments Ltd. | 13,900 | 52,066 | 0.01% | Bidvest Group Ltd. | 5,625 | 78,598 | 0.01% |
| ComfortDelGro Corp., Ltd. | 15,900 | 17,250 | 0.00% | Capitec Bank Holdings Ltd. | 1,079 | 179,224 | 0.02% |
| COSCO SHIPPING International Singapore Co., Ltd. | 24,600 | 2,434 | 0.00% | Clicks Group Ltd. | 4,204 | 83,122 | 0.01% |
| Cromwell European REIT | 420 | 687 | 0.00% | Coronation Fund Managers Ltd. | 9,497 | 19,709 | 0.00% |
| DBS Group Holdings Ltd. | 26,130 | 837,417 | 0.09% | Curro Holdings Ltd. | 1,995 | 1,380 | 0.00% |
| ESR REIT | 53,977 | 10,090 | 0.00% | Dis-Chem Pharmacies Ltd. | 3,253 | 6,223 | 0.00% |
| First Resources Ltd. | 8,600 | 9,393 | 0.00% | Discovery Ltd. | 6,907 | 71,292 | 0.01% |
| Frasers Centrepoint Trust REIT | 4,700 | 7,269 | 0.00% | Equites Property Fund Ltd. REIT | 9,110 | 7,097 | 0.00% |
| Frasers Logistics & Commercial Trust REIT | 62,600 | 40,381 | 0.01% | FirstRand Ltd. | 61,096 | 245,938 | 0.03% |
| Hutchison Port Holdings Trust | 8,800 | 1,443 | 0.00% | Fortress Real Estate Investments Ltd. Class B | 4,962 | 5,328 | 0.00% |
| iFAST Corp., Ltd. | 800 | 4,345 | 0.00% | Foschini Group Ltd. | 4,211 | 37,491 | 0.01% |
| Keppel DC REIT | 17,978 | 28,729 | 0.00% | Gold Fields Ltd. | 11,424 | 149,596 | 0.02% |
| Keppel Ltd. | 19,700 | 98,774 | 0.01% | Growthpoint Properties Ltd. REIT | 28,359 | 19,131 | 0.00% |
| Keppel Pacific Oak US REIT | 2,800 | 574 | 0.00% | Hyprop Investments Ltd. REIT | 398 | 980 | 0.00% |
| Keppel REIT | 16,620 | 10,599 | 0.00% | Impala Platinum Holdings Ltd. | 12,311 | 57,249 | 0.01% |
| Lendlease Global Commercial REIT | 114,700 | 46,243 | 0.01% | Investec Ltd. | 2,739 | 18,150 | 0.00% |
| Manulife US REIT | 1,400 | 125 | 0.00% | JSE Ltd. | 223 | 1,427 | 0.00% |
| Mapletree Industrial Trust REIT | 15,722 | 25,470 | 0.00% | KAP Ltd. | 12,544 | 2,041 | 0.00% |
| Mapletree Logistics Trust REIT | 36,840 | 34,296 | 0.00% | Kumba Iron Ore Ltd. | 333 | 5,757 | 0.00% |
| Mapletree Pan Asia Commercial Trust REIT | 26,000 | 23,061 | 0.00% | Life Healthcare Group Holdings Ltd. | 7,363 | 6,391 | 0.00% |
| Nanofilm Technologies International Ltd. | 10,000 | 5,534 | 0.00% | MAS plc | 3,253 | 4,017 | 0.00% |
| NetLink NBN Trust | 27,000 | 17,219 | 0.00% | Momentum Group Ltd. | 21,504 | 34,484 | 0.00% |
| Olam Group Ltd. | 8,000 | 7,154 | 0.00% | Motus Holdings Ltd. | 760 | 4,894 | 0.00% |
| Oversea-Chinese Banking Corp., Ltd. | 43,200 | 528,521 | 0.06% | Mr Price Group Ltd. | 2,268 | 35,486 | 0.00% |
| Parkway Life REIT | 17,000 | 46,731 | 0.01% | MTN Group Ltd. | 25,190 | 122,800 | 0.01% |
| Raffles Medical Group Ltd. | 25,500 | 15,888 | 0.00% | MultiChoice Group | 3,386 | 19,379 | 0.00% |
| Riverstone Holdings Ltd. | 700 | 559 | 0.00% | Naspers Ltd. Class N | 2,279 | 504,015 | 0.06% |
| SATS Ltd. | 8,070 | 21,533 | 0.00% | Nedbank Group Ltd. | 5,900 | 88,081 | 0.01% |
| Seatrium Ltd. | 16,920 | 25,674 | 0.00% | NEPI Rockcastle NV | 7,357 | 53,799 | 0.01% |
| Sheng Siong Group Ltd. | 6,100 | 7,333 | 0.00% | Netcare Ltd. | 29,137 | 23,038 | 0.00% |
| SIA Engineering Co., Ltd. | 4,100 | 7,123 | 0.00% | Ninety One Ltd. | 1,247 | 2,289 | 0.00% |
| Singapore Airlines Ltd. | 17,800 | 84,029 | 0.01% | Northam Platinum Holdings Ltd. | 5,203 | 26,859 | 0.00% |
| Singapore Exchange Ltd. | 14,900 | 139,148 | 0.02% | Old Mutual Ltd. | 73,720 | 48,873 | 0.01% |
| Singapore Post Ltd. | 4,300 | 1,671 | 0.00% | Omnia Holdings Ltd. | 216 | 894 | 0.00% |
| | | | | OUTsurance Group Ltd. | 11,166 | 39,350 | 0.01% |
| | | | | Pepkor Holdings Ltd. | 29,902 | 45,875 | 0.01% |
| | | | | Pick n Pay Stores Ltd. | 2,213 | 3,600 | 0.00% |
| | | | | Redefine Properties Ltd. REIT | 49,194 | 11,862 | 0.00% |
| | | | | Remgro Ltd. | 7,419 | 60,980 | 0.01% |
| | | | | Resilient Ltd. REIT | 7,130 | 22,202 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Sanlam Ltd. | 26,756 | 123,188 | 0.01% | Daesang Corp. | 43 | 560 | 0.00% |
| Santam Ltd. | 347 | 7,220 | 0.00% | Daewoong Co., Ltd. | 24 | 352 | 0.00% |
| Sappi Ltd. | 2,975 | 7,766 | 0.00% | Daewoong Pharmaceutical Co., Ltd. | 6 | 515 | 0.00% |
| Shoprite Holdings Ltd. | 7,086 | 110,590 | 0.01% | Daou Technology, Inc. | 35 | 425 | 0.00% |
| Standard Bank Group Ltd. | 16,106 | 189,278 | 0.02% | DB HiTek Co., Ltd. | 227 | 5,112 | 0.00% |
| Super Group Ltd. | 561 | 877 | 0.00% | DB Insurance Co., Ltd. | 649 | 45,320 | 0.01% |
| Telkom SA SOC Ltd. | 1,785 | 3,308 | 0.00% | Dentium Co., Ltd. | 14 | 592 | 0.00% |
| Tiger Brands Ltd. | 1,149 | 17,599 | 0.00% | DGB Financial Group, Inc. | 1,574 | 8,746 | 0.00% |
| Truworths International Ltd. | 2,977 | 16,346 | 0.00% | DIO Corp. | 465 | 5,098 | 0.00% |
| Vodacom Group Ltd. | 5,231 | 28,098 | 0.00% | Dong-A ST Co., Ltd. | 12 | 479 | 0.00% |
| Vukile Property Fund Ltd. REIT | 31,546 | 30,041 | 0.00% | Dongjin Semichem Co., Ltd. | 39 | 554 | 0.00% |
| We Buy Cars Holdings Ltd. | 1,298 | 2,961 | 0.00% | Dongkook Pharmaceutical Co., Ltd. | 838 | 9,404 | 0.00% |
| Woolworths Holdings Ltd. | 11,859 | 39,184 | 0.01% | Dongkook CM Co., Ltd. | 40 | 162 | 0.00% |
| | | 3,205,625 | 0.36% | Dongkuk Steel Mill Co., Ltd. | 66 | 359 | 0.00% |
| South Korea 0.98% (30 June 2024: 1.37%) | | | | Dongsuh Cos, Inc. | 26 | 483 | 0.00% |
| ABLBio, Inc. | 282 | 5,728 | 0.00% | Dongwon F&B Co., Ltd. | 25 | 527 | 0.00% |
| Advanced Nano Products Co., Ltd. | 119 | 4,705 | 0.00% | Doosan Bobcat, Inc. | 402 | 11,442 | 0.00% |
| Advanced Process Systems Corp. | 481 | 5,149 | 0.00% | Doosan Robotics, Inc. | 424 | 15,063 | 0.00% |
| Alteogen, Inc. | 538 | 113,107 | 0.01% | Doosan Tesna, Inc. | 16 | 272 | 0.00% |
| Amicogen, Inc. | 1,728 | 4,531 | 0.00% | DoubleUGames Co., Ltd. | 15 | 549 | 0.00% |
| Amorepacific Corp. | 243 | 17,299 | 0.00% | Douzone Bizon Co., Ltd. | 38 | 1,644 | 0.00% |
| Amorepacific Corp. - Preference Shares | 646 | 14,086 | 0.00% | Duk San Neolux Co., Ltd. | 19 | 358 | 0.00% |
| Amorepacific Group | 54 | 763 | 0.00% | Ecopro BM Co., Ltd. | 521 | 38,894 | 0.01% |
| Ananti, Inc. | 407 | 1,465 | 0.00% | Ecopro Co., Ltd. | 1,112 | 43,433 | 0.01% |
| APR Corp. | 682 | 23,163 | 0.00% | Ecopro HN Co., Ltd. | 15 | 331 | 0.00% |
| Asiana Airlines, Inc. | 55 | 389 | 0.00% | Ecopro Materials Co., Ltd. | 414 | 18,504 | 0.00% |
| BH Co., Ltd. | 45 | 531 | 0.00% | E-MART, Inc. | 144 | 6,202 | 0.00% |
| Binex Co., Ltd. | 26 | 324 | 0.00% | Enchem Co., Ltd. | 171 | 15,437 | 0.00% |
| Binggrae Co., Ltd. | 144 | 7,962 | 0.00% | Enzychem Lifesciences Corp. | 36 | 35 | 0.00% |
| Bioneer Corp. | 220 | 2,817 | 0.00% | Eo Technics Co., Ltd. | 142 | 13,427 | 0.00% |
| BNK Financial Group, Inc. | 2,100 | 14,750 | 0.00% | Eubiologics Co., Ltd. | 91 | 751 | 0.00% |
| Bukwang Pharmaceutical Co., Ltd. | 36 | 112 | 0.00% | Eugene Investment & Securities Co., Ltd. | 3,050 | 5,045 | 0.00% |
| Cellivry Therapeutics, Inc. | 46 | — | 0.00% | Eugene Technology Co., Ltd. | 41 | 872 | 0.00% |
| Celltrion Pharm, Inc. | 181 | 6,971 | 0.00% | F&F Co., Ltd. | 70 | 2,582 | 0.00% |
| Celltrion, Inc. | 1,974 | 251,418 | 0.03% | Fila Holdings Corp. | 413 | 11,306 | 0.00% |
| Chabiotech Co., Ltd. | 43 | 335 | 0.00% | Foosung Co., Ltd. | 81 | 274 | 0.00% |
| Cheil Worldwide, Inc. | 139 | 1,600 | 0.00% | GC Cell Corp. | 14 | 225 | 0.00% |
| Chong Kun Dang Pharmaceutical Corp. | 261 | 15,779 | 0.00% | GemVax & Kael Co., Ltd. | 35 | 352 | 0.00% |
| Chongkundang Holdings Corp. | 577 | 18,696 | 0.00% | GeneOne Life Science, Inc. | 144 | 207 | 0.00% |
| Chunbo Co., Ltd. | 5 | 123 | 0.00% | Genexine, Inc. | 70 | 254 | 0.00% |
| CJ CGV Co., Ltd. | 1,110 | 3,989 | 0.00% | Gradiant Corp. | 31 | 254 | 0.00% |
| CJ CheilJedang Corp. | 17 | 2,950 | 0.00% | Green Cross Corp. | 227 | 27,678 | 0.01% |
| CJ CheilJedang Corp. - Preference Shares | 186 | 16,021 | 0.00% | Green Cross Holdings Corp. | 3,439 | 40,460 | 0.01% |
| CJ Corp. | 249 | 16,762 | 0.00% | Hana Financial Group, Inc. | 3,327 | 128,366 | 0.02% |
| CJ ENM Co., Ltd. | 34 | 1,240 | 0.00% | Hana Tour Service, Inc. | 163 | 6,012 | 0.00% |
| CJ Logistics Corp. | 165 | 9,460 | 0.00% | Hanall Biopharma Co., Ltd. | 200 | 5,251 | 0.00% |
| Classys, Inc. | 502 | 16,249 | 0.00% | Handsome Co., Ltd. | 2,024 | 20,224 | 0.00% |
| CMG Pharmaceutical Co., Ltd. | 5,785 | 6,948 | 0.00% | Hanjin Kal Corp. | 300 | 15,365 | 0.00% |
| Com2uSCorp | 278 | 8,781 | 0.00% | Hanjin Transportation Co., Ltd. | 192 | 2,479 | 0.00% |
| Cosmax, Inc. | 236 | 23,902 | 0.00% | Hankook Tire & Technology Co., Ltd. | 972 | 25,354 | 0.01% |
| CosmoAM&T Co., Ltd. | 232 | 8,116 | 0.00% | Hanmi Pharm Co., Ltd. | 56 | 10,670 | 0.00% |
| Cosmochemical Co., Ltd. | 375 | 3,897 | 0.00% | Hanmi Science Co., Ltd. | 219 | 4,381 | 0.00% |
| Coway Co., Ltd. | 607 | 27,584 | 0.01% | Hanmi Semiconductor Co., Ltd. | 606 | 33,961 | 0.01% |
| Creative & Innovative System | 524 | 2,634 | 0.00% | Hanon Systems | 355 | 967 | 0.00% |
| CrystalGenomics Invites Co., Ltd. | 91 | 149 | 0.00% | Hansae Co., Ltd. | 40 | 385 | 0.00% |
| CS Wind Corp. | 39 | 1,110 | 0.00% | Hansol Chemical Co., Ltd. | 93 | 6,128 | 0.00% |
| Cuckoo Homesys Co., Ltd. | 21 | 295 | 0.00% | Hansol Paper Co., Ltd. | 2,334 | 13,651 | 0.00% |
| Daea TI Co., Ltd. | 8,824 | 18,162 | 0.00% | Hansol Technics Co., Ltd. | 75 | 198 | 0.00% |
| Daehan Flour Mill Co., Ltd. | 34 | 2,919 | 0.00% | Hanssem Co., Ltd. | 7 | 226 | 0.00% |
| Daejoo Electronic Materials Co., Ltd. | 18 | 915 | 0.00% | Hanwha Galleria Corp. | 710 | 528 | 0.00% |
| | | | | Hanwha General Insurance Co., Ltd. | 181 | 495 | 0.00% |
| | | | | Hanwha Investment & Securities Co., Ltd. | 165 | 377 | 0.00% |
| | | | | Hanwha Life Insurance Co., Ltd. | 5,991 | 10,011 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Hanwha Solutions Corp. | 1,090 | 11,935 | 0.00% | KMW Co., Ltd. | 85 | 507 | 0.00% |
| Harim Holdings Co., Ltd. | 89 | 329 | 0.00% | Koh Young Technology, Inc. | 141 | 777 | 0.00% |
| HD Hyundai Construction Equipment Co., Ltd. | 17 | 673 | 0.00% | Kolmar Korea Co., Ltd. | 30 | 1,123 | 0.00% |
| HD Hyundai Mipo Co., Ltd. | 180 | 16,409 | 0.00% | Kolon Industries, Inc. | 414 | 7,635 | 0.00% |
| HDC Holdings Co., Ltd. | 77 | 623 | 0.00% | Komipharm International Co., Ltd. | 984 | 2,580 | 0.00% |
| Helixmith Co., Ltd. | 31 | 57 | 0.00% | Korea Electric Terminal Co., Ltd. | 11 | 500 | 0.00% |
| HL Mando Co., Ltd. | 63 | 1,740 | 0.00% | Korea Investment Holdings Co., Ltd. | 350 | 16,951 | 0.00% |
| HLB Life Science Co., Ltd. | 741 | 5,038 | 0.00% | Korea Line Corp. | 361 | 410 | 0.00% |
| HLB, Inc. | 1,572 | 78,058 | 0.01% | Korea Petrochemical Industries Co., Ltd. | 3 | 158 | 0.00% |
| HMM Co., Ltd. | 3,062 | 36,732 | 0.01% | Korea Real Estate Investment & Trust Co., Ltd. | 27,718 | 18,828 | 0.00% |
| Hotel Shilla Co., Ltd. | 271 | 6,793 | 0.00% | Korea United Pharm, Inc. | 16 | 198 | 0.00% |
| HPSP Co., Ltd. | 458 | 8,104 | 0.00% | Korea Zinc Co., Ltd. | 91 | 62,185 | 0.01% |
| HS Hysung Advanced Materials Corp. | 10 | 1,186 | 0.00% | Korean Reinsurance Co. | 175 | 945 | 0.00% |
| HS Industries Co., Ltd. | 194 | 586 | 0.00% | Krafton, Inc. | 499 | 105,925 | 0.01% |
| Hugel, Inc. | 13 | 2,477 | 0.00% | Kum Yang Co., Ltd. | 395 | 5,688 | 0.00% |
| Humedix Co., Ltd. | 277 | 7,950 | 0.00% | Kumho Tire Co., Inc. | 160 | 519 | 0.00% |
| Huons Co., Ltd. | 253 | 4,709 | 0.00% | Kwang Dong Pharmaceutical Co., Ltd. | 2,953 | 10,912 | 0.00% |
| Huons Global Co., Ltd. | 404 | 11,869 | 0.00% | L&F Co., Ltd. | 270 | 14,856 | 0.00% |
| HYBE Co., Ltd. | 207 | 27,194 | 0.01% | Lake Materials Co., Ltd. | 737 | 5,487 | 0.00% |
| Hyosung Chemical Corp. | 3 | 81 | 0.00% | LEENO Industrial, Inc. | 99 | 12,885 | 0.00% |
| Hyosung TNC Corp. | 30 | 4,870 | 0.00% | LF Corp. | 47 | 495 | 0.00% |
| Hyundai Autoever Corp. | 105 | 8,994 | 0.00% | LG Chem Ltd. | 541 | 91,872 | 0.01% |
| Hyundai Bioscience Co., Ltd. | 583 | 5,588 | 0.00% | LG Chem Ltd. - Preference Shares | 207 | 22,329 | 0.00% |
| Hyundai Bioscience Co., Ltd. - Rights Issue 31/12/2049 | 120 | 289 | 0.00% | LG Corp. | 954 | 46,658 | 0.01% |
| Hyundai Department Store Co., Ltd. | 199 | 6,387 | 0.00% | LG Display Co., Ltd. | 3,292 | 20,416 | 0.00% |
| Hyundai Elevator Co., Ltd. | 220 | 7,831 | 0.00% | LG Electronics, Inc. | 1,140 | 64,661 | 0.01% |
| Hyundai GF Holdings | 131 | 435 | 0.00% | LG Electronics, Inc. - Preference Shares | 954 | 26,699 | 0.01% |
| Hyundai Glovis Co., Ltd. | 468 | 37,544 | 0.01% | LG Energy Solution Ltd. | 512 | 121,031 | 0.02% |
| Hyundai Green Food | 31 | 304 | 0.00% | LG H&H Co., Ltd. | 131 | 27,141 | 0.01% |
| Hyundai Home Shopping Network Corp. | 13 | 401 | 0.00% | LG H&H Co., Ltd. - Preference Shares | 138 | 12,899 | 0.00% |
| Hyundai Marine & Fire Insurance Co., Ltd. | 490 | 8,221 | 0.00% | LG Innotek Co., Ltd. | 153 | 16,837 | 0.00% |
| Hyundai Mobis Co., Ltd. | 859 | 137,998 | 0.02% | LG Uplus Corp. | 3,272 | 22,959 | 0.00% |
| Hyundai Motor Co. | 1,644 | 236,748 | 0.03% | LigaChem Biosciences, Inc. | 243 | 17,992 | 0.00% |
| Hyundai Motor Co. - Preference Shares | 134 | 14,200 | 0.00% | Lotte Energy Materials Corp. | 54 | 866 | 0.00% |
| Hyundai Motor Co. (XKRX) - Preference Shares | 834 | 86,451 | 0.01% | LOTTE Fine Chemical Co., Ltd. | 65 | 1,737 | 0.00% |
| Hyundai Steel Co. | 857 | 12,254 | 0.00% | LOTTE Himart Co., Ltd. | 1,772 | 8,727 | 0.00% |
| Ilyang Pharmaceutical Co., Ltd. | 11,949 | 92,612 | 0.01% | Lotte Shopping Co., Ltd. | 22 | 808 | 0.00% |
| iMarketKorea, Inc. | 802 | 4,358 | 0.00% | LS Electric Co., Ltd. | 163 | 17,804 | 0.00% |
| Industrial Bank of Korea | 2,293 | 22,320 | 0.00% | Lunit, Inc. | 170 | 7,367 | 0.00% |
| Innocean Worldwide, Inc. | 228 | 3,003 | 0.00% | LX Hausys Ltd. | 10 | 217 | 0.00% |
| Innox Advanced Materials Co., Ltd. | 30 | 410 | 0.00% | LX Holdings Corp. | 1,794 | 8,360 | 0.00% |
| Insun ENT Co., Ltd. | 2,349 | 8,584 | 0.00% | LX Semicon Co., Ltd. | 18 | 696 | 0.00% |
| INTOPS Co., Ltd. | 26 | 294 | 0.00% | Mcnex Co., Ltd. | 16 | 208 | 0.00% |
| iNtRON Biotechnology, Inc. | 1,557 | 5,933 | 0.00% | MedPacto, Inc. | 42 | 127 | 0.00% |
| IS Dongseo Co., Ltd. | 32 | 454 | 0.00% | MedyTox, Inc. | 52 | 4,408 | 0.00% |
| ISC Co., Ltd. | 141 | 6,906 | 0.00% | Meritz Financial Group, Inc. | 993 | 70,150 | 0.01% |
| ISU Specialty Chemical | 270 | 5,768 | 0.00% | Mezzion Pharma Co., Ltd. | 18 | 377 | 0.00% |
| IsuPetasys Co., Ltd. | 764 | 14,194 | 0.00% | Mirae Asset Securities Co., Ltd. | 2,112 | 11,520 | 0.00% |
| JB Financial Group Co., Ltd. | 2,108 | 23,312 | 0.00% | Modetour Network, Inc. | 1,826 | 12,031 | 0.00% |
| Jusung Engineering Co., Ltd. | 371 | 7,422 | 0.00% | Namhae Chemical Corp. | 3,083 | 12,838 | 0.00% |
| JW Pharmaceutical Corp. | 238 | 3,880 | 0.00% | Namsun Aluminum Co., Ltd. | 692 | 703 | 0.00% |
| JYP Entertainment Corp. | 241 | 11,443 | 0.00% | Naturecell Co., Ltd. | 107 | 1,563 | 0.00% |
| Kakao Corp. | 4,814 | 124,916 | 0.02% | NAVER Corp. | 1,788 | 241,574 | 0.03% |
| Kakao Games Corp. | 270 | 3,004 | 0.00% | NCSOFT Corp. | 158 | 19,651 | 0.00% |
| KakaoBank Corp. | 2,196 | 31,400 | 0.01% | NEPES Corp. | 199 | 885 | 0.00% |
| Kakaopay Corp. | 133 | 2,372 | 0.00% | Netmarble Corp. | 360 | 12,643 | 0.00% |
| KB Financial Group, Inc. | 4,220 | 237,637 | 0.03% | NH Investment & Securities Co., Ltd. | 245 | 2,322 | 0.00% |
| KC Co., Ltd. | 289 | 3,257 | 0.00% | NHN KCP Corp. | 58 | 280 | 0.00% |
| KCC Corp. | 45 | 7,199 | 0.00% | NICE Holdings Co., Ltd. | 786 | 5,804 | 0.00% |
| KCC Glass Corp. | 637 | 16,270 | 0.00% | | | | |
| KH Vatec Co., Ltd. | 676 | 3,738 | 0.00% | | | | |
| KIWOOM Securities Co., Ltd. | 188 | 14,839 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| NICE Information Service Co., Ltd. | 44 | 364 | 0.00% | SK Chemicals Co., Ltd. | 798 | 24,013 | 0.00% |
| NKMax Co., Ltd. | 92 | 126 | 0.00% | SK Hynix, Inc. | 6,869 | 811,411 | 0.09% |
| NongShim Co., Ltd. | 85 | 21,594 | 0.00% | SK IE Technology Co., Ltd. | 117 | 1,792 | 0.00% |
| Orion Corp. | 196 | 13,633 | 0.00% | SK Securities Co., Ltd. | 16,139 | 5,076 | 0.00% |
| Oscotec, Inc. | 674 | 11,148 | 0.00% | SK Square Co., Ltd. | 1,341 | 72,235 | 0.01% |
| Ottogi Corp. | 18 | 4,836 | 0.00% | SKC Co., Ltd. | 205 | 14,635 | 0.00% |
| Pan Ocean Co., Ltd. | 4,212 | 9,442 | 0.00% | SM Entertainment Co., Ltd. | 158 | 8,114 | 0.00% |
| Park Systems Corp. | 7 | 1,006 | 0.00% | SOLUM Co., Ltd. | 152 | 1,983 | 0.00% |
| Partron Co., Ltd. | 3,133 | 14,748 | 0.00% | Songwon Industrial Co., Ltd. | 42 | 319 | 0.00% |
| Pearl Abyss Corp. | 283 | 5,325 | 0.00% | SOOP Co., Ltd. | 9 | 556 | 0.00% |
| People & Technology, Inc. | 315 | 8,099 | 0.00% | Soulbrain Co., Ltd. | 62 | 6,966 | 0.00% |
| Peptron, Inc. | 276 | 19,086 | 0.00% | Soulbrain Holdings Co., Ltd. | 19 | 466 | 0.00% |
| PharmaResearch Co., Ltd. | 78 | 13,908 | 0.00% | SPC Samlip Co., Ltd. | 12 | 410 | 0.00% |
| Pharmicell Co., Ltd. | 46 | 259 | 0.00% | ST Pharm Co., Ltd. | 7 | 423 | 0.00% |
| PI Advanced Materials Co., Ltd. | 20 | 229 | 0.00% | Studio Dragon Corp. | 214 | 6,258 | 0.00% |
| Posco DX Co., Ltd. | 539 | 6,986 | 0.00% | Taekwang Industrial Co., Ltd. | 11 | 4,536 | 0.00% |
| POSCO Future M Co., Ltd. | 286 | 27,606 | 0.01% | TCC Steel | 199 | 3,677 | 0.00% |
| Rainbow Robotics | 81 | 8,952 | 0.00% | TES Co., Ltd. | 24 | 253 | 0.00% |
| RFHC Corp. | 48 | 427 | 0.00% | TKG Huchems Co., Ltd. | 1,171 | 13,562 | 0.00% |
| S-1 Corp. | 15 | 603 | 0.00% | Tokai Carbon Korea Co., Ltd. | 4 | 193 | 0.00% |
| Sam Chun Dang Pharm Co., Ltd. | 234 | 23,604 | 0.00% | Tongyang, Inc. | 41,576 | 19,600 | 0.00% |
| Samsung Biologics Co., Ltd. | 221 | 142,464 | 0.02% | Toptec Co., Ltd. | 1,045 | 3,230 | 0.00% |
| Samsung Card Co., Ltd. | 25 | 670 | 0.00% | Vaxcell-Bio Therapeutics Co., Ltd. | 30 | 213 | 0.00% |
| Samsung E&A Co., Ltd. | 1,507 | 16,942 | 0.00% | Webzen, Inc. | 22 | 205 | 0.00% |
| Samsung Electro-Mechanics Co., Ltd. | 754 | 63,407 | 0.01% | Wemade Co., Ltd. | 48 | 1,146 | 0.00% |
| Samsung Electronics Co., Ltd. | 60,576 | 2,189,073 | 0.25% | WONIK IPS Co., Ltd. | 181 | 2,748 | 0.00% |
| Samsung Electronics Co., Ltd. - Preference Shares | 9,387 | 281,836 | 0.03% | Woori Financial Group, Inc. | 7,720 | 80,601 | 0.01% |
| Samsung Fire & Marine Insurance Co., Ltd. | 386 | 93,999 | 0.01% | W-Scope Chungju Plant Co., Ltd. | 357 | 2,689 | 0.00% |
| Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares | 66 | 12,306 | 0.00% | Wysiwyg Studios Co., Ltd. | 656 | 615 | 0.00% |
| Samsung Heavy Industries Co., Ltd. | 7,788 | 59,779 | 0.01% | YG Entertainment, Inc. | 20 | 622 | 0.00% |
| Samsung Life Insurance Co., Ltd. | 825 | 53,126 | 0.01% | Young Poong Corp. | 4 | 1,045 | 0.00% |
| Samsung Pharmaceutical Co., Ltd. | 3,201 | 3,344 | 0.00% | Youngone Corp. | 393 | 11,319 | 0.00% |
| Samsung SDI Co., Ltd. | 575 | 96,670 | 0.01% | Yuanta Securities Korea Co., Ltd. | 3,549 | 6,340 | 0.00% |
| Samsung SDI Co., Ltd. - Preference Shares | 194 | 19,227 | 0.00% | Yuhan Corp. | 747 | 60,637 | 0.01% |
| Samsung SDS Co., Ltd. | 555 | 48,181 | 0.01% | Yungjin Pharmaceutical Co., Ltd. | 21,202 | 28,631 | 0.01% |
| Samsung Securities Co., Ltd. | 363 | 10,726 | 0.00% | Zinus, Inc. | 14 | 224 | 0.00% |
| Samwha Capacitor Co., Ltd. | 129 | 2,414 | 0.00% | | | 8,759,580 | 0.98% |
| Samyang Corp. | 59 | 1,908 | 0.00% | Spain 0.46% (30 June 2024: 0.49%) | | | |
| Samyang Foods Co., Ltd. | 77 | 40,013 | 0.01% | Acciona SA | 649 | 73,051 | 0.01% |
| Samyang Holdings Corp. | 6 | 267 | 0.00% | Acerinox SA | 1,059 | 10,363 | 0.00% |
| SD Biosensor, Inc. | 205 | 1,431 | 0.00% | Aena SME SA | 851 | 173,951 | 0.02% |
| Sebang Global Battery Co., Ltd. | 10 | 488 | 0.00% | Almirall SA | 312 | 2,661 | 0.00% |
| Seegene, Inc. | 58 | 898 | 0.00% | Amadeus IT Group SA | 5,586 | 394,489 | 0.04% |
| Seobu T&D | 2,576 | 9,484 | 0.00% | Banco Bilbao Vizcaya Argentaria SA | 73,704 | 721,381 | 0.08% |
| Seojin System Co., Ltd. | 36 | 657 | 0.00% | Banco de Sabadell SA | 61,562 | 119,654 | 0.01% |
| Seoul Semiconductor Co., Ltd. | 453 | 2,246 | 0.00% | Banco Santander SA | 186,353 | 861,508 | 0.10% |
| SFA Semicon Co., Ltd. | 1,026 | 2,150 | 0.00% | Bankinter SA | 7,721 | 61,083 | 0.01% |
| Shin Poong Pharmaceutical Co., Ltd. | 62 | 434 | 0.00% | CaixaBank SA | 49,634 | 269,109 | 0.03% |
| Shinhan Financial Group Co., Ltd. | 6,112 | 197,831 | 0.02% | Cellnex Telecom SA | 7,231 | 228,450 | 0.03% |
| Shinsegae International, Inc. | 20 | 137 | 0.00% | Construcciones y Auxiliar de Ferrocarriles SA | 31 | 1,122 | 0.00% |
| Shinsegae, Inc. | 14 | 1,265 | 0.00% | Corp. ACCIONA Energias Renovables SA | 337 | 6,212 | 0.00% |
| Shinsung Delta Tech Co., Ltd. | 269 | 21,178 | 0.00% | Distribuidora Internacional de Alimentacion SA | 51,520 | 816 | 0.00% |
| Shinsung E&G Co., Ltd. | 249 | 198 | 0.00% | Faes Farma SA | 1,999 | 7,203 | 0.00% |
| SIMMTECH Co., Ltd. | 220 | 1,648 | 0.00% | Fluidra SA | 1,701 | 41,428 | 0.01% |
| SK Biopharmaceuticals Co., Ltd. | 399 | 30,112 | 0.01% | Gestamp Automocion SA | 166 | 426 | 0.00% |
| SK Bioscience Co., Ltd. | 280 | 9,586 | 0.00% | Global Dominion Access SA | 238 | 690 | 0.00% |
| | | | | Industria de Diseno Textil SA | 13,075 | 672,084 | 0.08% |
| | | | | Inmobiliaria Colonial Socimi SA REIT | 2,343 | 12,555 | 0.00% |
| | | | | Laboratorios Farmaceuticos Rovi SA | 359 | 23,401 | 0.00% |
| | | | | Linea Directa Aseguradora SA Compania de Seguros y Reaseguros | 7,480 | 8,396 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Mapfre SA | 11,761 | 29,789 | 0.00% | Holmen AB Class B | 867 | 31,873 | 0.00% |
| Merlin Properties Socimi SA REIT | 8,747 | 92,024 | 0.01% | Hufvudstaden AB Class A | 286 | 3,135 | 0.00% |
| Neinor Homes SA | 82 | 1,435 | 0.00% | Husqvarna AB Class B | 4,287 | 22,403 | 0.00% |
| Pharma Mar SA | 33 | 2,727 | 0.00% | Industrivarden AB Class A | 2,408 | 76,146 | 0.01% |
| Prosegur Compania de Seguridad SA | 179 | 314 | 0.00% | Industrivarden AB Class C | 505 | 15,955 | 0.00% |
| Sacyr SA | 5,640 | 18,584 | 0.00% | Instalco AB | 925 | 2,759 | 0.00% |
| Solaria Energia y Medio Ambiente SA | 483 | 3,909 | 0.00% | Investment AB Latour Class B | 1,770 | 44,197 | 0.01% |
| Telefonica SA | 54,797 | 223,394 | 0.03% | Investment AB Oresund | 1,748 | 17,117 | 0.00% |
| Unicaja Banco SA | 23,327 | 30,774 | 0.00% | Investor AB Class A | 12,513 | 330,909 | 0.04% |
| Vidrala SA | 330 | 31,745 | 0.00% | Investor AB Class B | 14,726 | 390,099 | 0.04% |
| Viscofan SA | 319 | 20,150 | 0.00% | JM AB | 573 | 8,655 | 0.00% |
| | | 4,144,878 | 0.46% | Kinnevik AB Class B | 1,964 | 13,107 | 0.00% |
| Sweden 0.71% (30 June 2024: 0.79%) | | | | L E Lundbergforetagen AB Class B | 1,885 | 85,471 | 0.01% |
| AAK AB | 2,227 | 63,610 | 0.01% | Lagercrantz Group AB Class B | 2,906 | 54,600 | 0.01% |
| AddLife AB Class B | 560 | 6,959 | 0.00% | Lindab International AB | 252 | 5,227 | 0.00% |
| Addnode Group AB Class B | 908 | 8,530 | 0.00% | Loomis AB Class B | 1,056 | 32,150 | 0.00% |
| AddTech AB Class B | 3,393 | 92,492 | 0.01% | Medicover AB Class B | 182 | 3,163 | 0.00% |
| Arjo AB Class B | 1,559 | 5,116 | 0.00% | MEKO AB | 85 | 1,029 | 0.00% |
| Assa Abloy AB Class B | 12,300 | 363,793 | 0.04% | MIPS AB | 445 | 18,945 | 0.00% |
| Atlas Copco AB Class A | 30,676 | 468,778 | 0.05% | Modern Times Group MTG AB Class B | 471 | 4,045 | 0.00% |
| Atlas Copco AB Class B | 19,890 | 269,028 | 0.03% | Munters Group AB | 1,333 | 22,439 | 0.00% |
| Atrium Ljungberg AB Class B | 213 | 3,821 | 0.00% | Mycronic AB | 981 | 35,460 | 0.01% |
| Attendo AB | 239 | 1,103 | 0.00% | NCAB Group AB | 2,504 | 14,617 | 0.00% |
| Avanza Bank Holding AB | 1,050 | 25,933 | 0.00% | NCC AB Class A | 149 | 2,185 | 0.00% |
| Axfood AB | 1,306 | 27,658 | 0.00% | NCC AB Class B | 142 | 2,087 | 0.00% |
| Beijer Alma AB | 771 | 11,458 | 0.00% | Nibe Industrier AB Class B | 21,553 | 84,345 | 0.01% |
| Beijer Ref AB Class B | 5,594 | 82,574 | 0.01% | Nolato AB Class B | 948 | 4,650 | 0.00% |
| Bilia AB Class A | 565 | 6,172 | 0.00% | Nordnet AB publ | 2,312 | 49,131 | 0.01% |
| Billerud Aktiebolag | 3,563 | 32,698 | 0.00% | NP3 Fastigheter AB | 2,133 | 48,261 | 0.01% |
| BioArctic AB Class B | 439 | 7,926 | 0.00% | Nyfosa AB | 1,351 | 13,193 | 0.00% |
| Biotage AB | 543 | 7,902 | 0.00% | Pandox AB Class B | 439 | 7,620 | 0.00% |
| Boliden AB | 3,742 | 105,156 | 0.01% | Peab AB Class B | 804 | 5,763 | 0.00% |
| BoneSupport Holding AB | 1,143 | 40,013 | 0.01% | Platzer Fastigheter Holding AB Class B | 110 | 853 | 0.00% |
| Boozt AB | 80 | 912 | 0.00% | Ratos AB Class B | 1,070 | 3,035 | 0.00% |
| Bravida Holding AB | 3,611 | 26,177 | 0.00% | Sagax AB Class B | 3,246 | 66,452 | 0.01% |
| Bufab AB | 297 | 11,806 | 0.00% | Sagax AB Class D | 3,172 | 8,885 | 0.00% |
| Bure Equity AB | 986 | 34,071 | 0.01% | Samhallsbyggnadsbolaget i Norden AB | 2,876 | 1,179 | 0.00% |
| Camurus AB | 524 | 26,818 | 0.00% | Samhallsbyggnadsbolaget i Norden AB Class D | 12,032 | 7,182 | 0.00% |
| Castellum AB | 4,909 | 53,558 | 0.01% | Scandic Hotels Group AB | 181 | 1,125 | 0.00% |
| Catena AB | 185 | 7,920 | 0.00% | Sdipitech AB Class B | 217 | 4,670 | 0.00% |
| Cibus Nordic Real Estate AB publ | 2,746 | 43,790 | 0.01% | Sectra AB Class B | 2,063 | 51,653 | 0.01% |
| Clas Ohlson AB Class B | 741 | 14,083 | 0.00% | Securitas AB Class B | 5,939 | 73,584 | 0.01% |
| Cloetta AB Class B | 778 | 1,774 | 0.00% | Sinch AB | 4,467 | 8,381 | 0.00% |
| Corem Property Group AB - Preference Shares | 743 | 17,349 | 0.00% | Skandinaviska Enskilda Banken AB Class A | 14,939 | 204,766 | 0.02% |
| Corem Property Group AB Class B | 4,630 | 2,803 | 0.00% | Skandinaviska Enskilda Banken AB Class C | 2,345 | 32,302 | 0.00% |
| Dios Fastigheter AB | 1,804 | 12,931 | 0.00% | Skanska AB Class B | 4,458 | 93,887 | 0.01% |
| Dometic Group AB | 1,882 | 8,857 | 0.00% | SKF AB Class B | 5,027 | 94,450 | 0.01% |
| Electrolux AB Class B | 2,149 | 17,874 | 0.00% | SkiStar AB | 76 | 1,125 | 0.00% |
| Electrolux Professional AB Class B | 1,525 | 9,454 | 0.00% | SSAB AB Class A | 6,063 | 24,676 | 0.00% |
| Elekta AB Class B | 6,140 | 33,981 | 0.01% | SSAB AB Class B | 3,942 | 15,666 | 0.00% |
| Embracer Group AB Class B | 8,994 | 24,550 | 0.00% | Stillfront Group AB | 2,495 | 1,887 | 0.00% |
| Epiroc AB Class A | 9,332 | 162,624 | 0.02% | Storskogen Group AB Class B | 9,665 | 10,064 | 0.00% |
| Epiroc AB Class B | 3,578 | 55,827 | 0.01% | Svenska Cellulosa AB SCA Class B | 7,216 | 91,725 | 0.01% |
| EQT AB | 10,108 | 280,024 | 0.03% | Svenska Handelsbanken AB Class A | 11,709 | 121,019 | 0.01% |
| Essity AB Class B | 8,212 | 219,770 | 0.03% | Svenska Handelsbanken AB Class B | 4,520 | 60,830 | 0.01% |
| Fabege AB | 2,669 | 20,001 | 0.00% | Swedbank AB Class A | 11,007 | 217,465 | 0.03% |
| Fastighets AB Balder Class B | 9,356 | 65,031 | 0.01% | Swedish Orphan Biovitrum AB | 2,449 | 70,350 | 0.01% |
| Fortnox AB | 6,466 | 42,193 | 0.01% | Systemair AB | 357 | 2,866 | 0.00% |
| Getinge AB Class B | 3,011 | 49,474 | 0.01% | Tele2 AB Class B | 7,927 | 78,379 | 0.01% |
| Granges AB | 471 | 5,614 | 0.00% | | | | |
| H&M Hennes & Mauritz AB Class B | 7,692 | 103,797 | 0.01% | | | | |
| Hemnet Group AB | 600 | 18,246 | 0.00% | | | | |
| Hexatronic Group AB | 1,285 | 4,208 | 0.00% | | | | |
| HMS Networks AB | 408 | 16,018 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Telefonaktiebolaget LM Ericsson Class A | 1,762 | 14,320 | 0.00% | LEM Holding SA | 1 | 818 | 0.00% |
| Telefonaktiebolaget LM Ericsson Class B | 32,768 | 266,551 | 0.03% | Leonteq AG | 20 | 436 | 0.00% |
| Telia Co. AB | 28,780 | 79,886 | 0.01% | Logitech International SA | 2,042 | 169,083 | 0.02% |
| Thule Group AB | 1,309 | 40,469 | 0.01% | Lonza Group AG | 853 | 504,317 | 0.06% |
| Trelleborg AB Class B | 2,406 | 82,441 | 0.01% | Medacta Group SA | 11 | 1,294 | 0.00% |
| Troax Group AB | 115 | 2,342 | 0.00% | Mobimo Holding AG | 134 | 43,324 | 0.01% |
| Truecaller AB Class B | 1,467 | 6,791 | 0.00% | Nestle SA | 32,109 | 2,653,045 | 0.30% |
| Vitec Software Group AB Class B | 519 | 25,553 | 0.00% | Novartis AG | 24,600 | 2,407,746 | 0.27% |
| Vitrolife AB | 310 | 6,032 | 0.00% | OC Oerlikon Corp. AG Pfaffikon | 3,422 | 13,254 | 0.00% |
| Volati AB | 693 | 6,153 | 0.00% | Partners Group Holding AG | 275 | 373,241 | 0.04% |
| Volvo Car AB Class B | 7,529 | 16,340 | 0.00% | PolyPeptide Group AG | 135 | 4,231 | 0.00% |
| Wallenstam AB Class B | 1,110 | 4,802 | 0.00% | PSP Swiss Property AG | 536 | 76,238 | 0.01% |
| Wihlborgs Fastigheter AB | 1,810 | 17,168 | 0.00% | Roche Holding AG | 482 | 143,922 | 0.02% |
| | | 6,390,295 | 0.71% | Roche Holding AG (XSWX) | 8,610 | 2,427,426 | 0.27% |
| Switzerland 1.88% (30 June 2024: 2.09%) | | | | Sandoz Group AG | 5,550 | 227,634 | 0.03% |
| Accelleron Industries AG | 1,294 | 66,681 | 0.01% | Schindler Holding AG | 585 | 161,638 | 0.02% |
| Alcon AG | 6,154 | 522,199 | 0.06% | Schindler Holding AG (XSWX) | 216 | 58,990 | 0.01% |
| Allreal Holding AG | 95 | 17,359 | 0.00% | Schweiter Technologies AG | 4 | 1,823 | 0.00% |
| ALSO Holding AG | 103 | 25,459 | 0.00% | Sensirion Holding AG | 31 | 1,895 | 0.00% |
| ams-OSRAM AG | 613 | 4,015 | 0.00% | SFS Group AG | 272 | 37,697 | 0.00% |
| Arbonia AG | 293 | 3,615 | 0.00% | Siegfried Holding AG | 50 | 54,400 | 0.01% |
| Aryzta AG | 9,638 | 16,857 | 0.00% | SIG Group AG | 4,029 | 79,491 | 0.01% |
| Autoneum Holding AG | 73 | 9,634 | 0.00% | SKAN Group AG | 136 | 11,435 | 0.00% |
| Bachem Holding AG Class B | 271 | 17,314 | 0.00% | Softwareone Holding AG | 1,375 | 9,255 | 0.00% |
| Baloise Holding AG | 517 | 93,616 | 0.01% | Sonova Holding AG | 619 | 202,383 | 0.02% |
| Banque Cantonale Vaudoise | 251 | 23,127 | 0.00% | St Galler Kantonalbank AG | 22 | 10,621 | 0.00% |
| Barry Callebaut AG | 44 | 58,456 | 0.01% | Stadler Rail AG | 900 | 19,763 | 0.00% |
| Basilea Pharmaceutica AG Allschwil | 22 | 1,004 | 0.00% | Straumann Holding AG | 1,366 | 172,210 | 0.02% |
| Belimo Holding AG | 129 | 85,336 | 0.01% | Sunrise Communications AG Class A | 854 | 37,053 | 0.00% |
| Bell Food Group AG | 3 | 867 | 0.00% | Swatch Group AG | 349 | 63,542 | 0.01% |
| Bossard Holding AG | 41 | 8,641 | 0.00% | Swatch Group AG - BR | 975 | 34,535 | 0.00% |
| Bucher Industries AG | 117 | 42,088 | 0.01% | Swiss Life Holding AG | 342 | 264,015 | 0.03% |
| Burckhardt Compression Holding AG | 16 | 11,441 | 0.00% | Swiss Prime Site AG | 663 | 72,281 | 0.01% |
| Bystronic AG | 18 | 6,157 | 0.00% | Swiss Re AG | 3,632 | 525,813 | 0.06% |
| Cembra Money Bank AG | 295 | 26,692 | 0.00% | Swisscom AG | 295 | 164,223 | 0.02% |
| Chocoladefabriken Lindt & Spruengli AG | 18 | 299,244 | 0.03% | Swissquote Group Holding SA | 131 | 50,304 | 0.01% |
| Clariant AG | 3,551 | 39,536 | 0.01% | Tecan Group AG | 223 | 49,854 | 0.01% |
| Comet Holding AG | 134 | 36,744 | 0.00% | Temenos AG | 862 | 60,970 | 0.01% |
| COSMO Pharmaceuticals NV | 12 | 844 | 0.00% | u-blox Holding AG | 72 | 5,800 | 0.00% |
| Daetwyler Holding AG | 34 | 4,997 | 0.00% | UBS Group AG | 40,547 | 1,240,682 | 0.14% |
| DKSH Holding AG | 394 | 29,259 | 0.00% | Valiant Holding AG | 113 | 13,167 | 0.00% |
| DocMorris AG | 24 | 529 | 0.00% | VAT Group AG | 336 | 127,096 | 0.01% |
| dormakaba Holding AG ADR | 46 | 32,689 | 0.00% | Vetropack Holding AG Class A | 210 | 5,909 | 0.00% |
| EFG International AG | 1,490 | 21,637 | 0.00% | Vontobel Holding AG | 476 | 33,405 | 0.00% |
| Emmi AG | 11 | 8,934 | 0.00% | VP Bank AG Class A | 11 | 940 | 0.00% |
| EMS-Chemie Holding AG | 88 | 59,379 | 0.01% | VZ Holding AG | 55 | 8,739 | 0.00% |
| Flughafen Zurich AG | 236 | 56,666 | 0.01% | Ypsomed Holding AG | 85 | 30,717 | 0.00% |
| Forbo Holding AG | 14 | 11,663 | 0.00% | Zehnder Group AG | 14 | 698 | 0.00% |
| Galderma Group AG | 957 | 106,276 | 0.01% | Zurich Insurance Group AG | 1,746 | 1,038,063 | 0.12% |
| Galenica AG | 733 | 60,136 | 0.01% | | | 16,858,165 | 1.88% |
| Geberit AG | 440 | 249,847 | 0.03% | Taiwan 2.47% (30 June 2024: 2.60%) | | | |
| Georg Fischer AG | 1,379 | 104,462 | 0.01% | Ability Enterprise Co., Ltd. | 9,000 | 18,036 | 0.00% |
| Givaudan SA | 101 | 442,004 | 0.05% | Accton Technology Corp. | 7,000 | 165,048 | 0.02% |
| Helvetia Holding AG | 509 | 83,911 | 0.01% | Acer, Inc. | 43,000 | 52,202 | 0.01% |
| Huber + Suhner AG | 190 | 15,556 | 0.00% | ADATA Technology Co., Ltd. | 3,000 | 7,174 | 0.00% |
| Idorsia Ltd. | 539 | 489 | 0.00% | Adimmune Corp. | 1,000 | 613 | 0.00% |
| Implenia AG | 40 | 1,355 | 0.00% | Advantech Co., Ltd. | 5,000 | 52,845 | 0.01% |
| Inficon Holding AG | 31 | 35,438 | 0.00% | Airtac International Group | 2,046 | 52,672 | 0.01% |
| Interroll Holding AG | 14 | 30,804 | 0.00% | Alchip Technologies Ltd. | 1,000 | 100,047 | 0.01% |
| Intershop Holding AG | 15 | 2,102 | 0.00% | Altek Corp. | 17,248 | 20,071 | 0.00% |
| Julius Baer Group Ltd. | 2,715 | 175,737 | 0.02% | Andes Technology Corp. | 1,000 | 12,643 | 0.00% |
| Kardex Holding AG | 72 | 21,491 | 0.00% | AP Memory Technology Corp. | 1,000 | 9,654 | 0.00% |
| Komax Holding AG | 127 | 16,116 | 0.00% | Apex International Co., Ltd. | 1,142 | 1,163 | 0.00% |
| Kuehne + Nagel International AG | 679 | 155,692 | 0.02% | Arcadyan Technology Corp. | 4,000 | 21,413 | 0.00% |
| Landis+Gyr Group AG | 294 | 18,654 | 0.00% | Ardentec Corp. | 1,000 | 1,620 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| ASE Technology Holding Co., Ltd. | 44,000 | 217,420 | 0.03% | Elite Material Co., Ltd. | 3,000 | 56,551 | 0.01% |
| Asia Cement Corp. | 34,000 | 41,898 | 0.01% | Elite Semiconductor Microelectronics Technology, Inc. | 1,000 | 1,891 | 0.00% |
| Asia Vital Components Co., Ltd. | 5,063 | 96,212 | 0.01% | eMemory Technology, Inc. | 1,158 | 118,504 | 0.01% |
| ASMedia Technology, Inc. | 1,098 | 66,481 | 0.01% | Ennostar, Inc. | 13,619 | 17,364 | 0.00% |
| ASPEED Technology, Inc. | 1,000 | 101,420 | 0.01% | Episil Technologies, Inc. | 1,020 | 1,545 | 0.00% |
| Asustek Computer, Inc. | 8,000 | 150,315 | 0.02% | Eternal Materials Co., Ltd. | 35,900 | 30,442 | 0.01% |
| AUO Corp. | 108,400 | 48,439 | 0.01% | Etron Technology, Inc. | 5,662 | 6,243 | 0.00% |
| AURAS Technology Co., Ltd. | 1,000 | 20,497 | 0.00% | Eva Airways Corp. | 43,000 | 58,169 | 0.01% |
| Basso Industry Corp. | 19,000 | 24,341 | 0.00% | Evergreen International Storage & Transport Corp. | 2,000 | 1,906 | 0.00% |
| Bizlink Holding, Inc. | 2,034 | 37,969 | 0.01% | Evergreen Marine Corp. Taiwan Ltd. | 11,200 | 76,866 | 0.01% |
| Bora Pharmaceuticals Co., Ltd. | 298 | 6,835 | 0.00% | Everlight Chemical Industrial Corp. | 25,000 | 16,014 | 0.00% |
| Capital Securities Corp. | 20,000 | 15,038 | 0.00% | Everlight Electronics Co., Ltd. | 1,000 | 2,593 | 0.00% |
| Career Technology MFG. Co., Ltd. | 56,000 | 26,049 | 0.00% | Far Eastern Department Stores Ltd. | 14,000 | 9,608 | 0.00% |
| Catcher Technology Co., Ltd. | 8,000 | 47,339 | 0.01% | Far Eastern International Bank | 33,626 | 13,539 | 0.00% |
| Cathay Financial Holding Co., Ltd. | 109,570 | 228,267 | 0.03% | Far Eastern New Century Corp. | 52,000 | 50,121 | 0.01% |
| Cenra, Inc. | 2,500 | 2,852 | 0.00% | Far EastStone Telecommunications Co., Ltd. | 24,000 | 65,446 | 0.01% |
| Center Laboratories, Inc. | 1,383 | 1,850 | 0.00% | Faraday Technology Corp. | 2,077 | 15,268 | 0.00% |
| Century Iron & Steel Industrial Co., Ltd. | 1,000 | 5,002 | 0.00% | Federal Corp. | 2,000 | 1,156 | 0.00% |
| Chailease Holding Co., Ltd. | 16,396 | 56,513 | 0.01% | Feng Hsin Steel Co., Ltd. | 2,000 | 4,246 | 0.00% |
| Chang Hwa Commercial Bank Ltd. | 129,375 | 70,440 | 0.01% | Feng TAY Enterprise Co., Ltd. | 5,600 | 22,718 | 0.00% |
| Charoen Pokphand Enterprise | 1,100 | 3,030 | 0.00% | First Financial Holding Co., Ltd. | 125,716 | 103,918 | 0.01% |
| CHC Healthcare Group | 5,000 | 6,375 | 0.00% | First Steamship Co., Ltd. | 53,000 | 11,640 | 0.00% |
| Cheng Loong Corp. | 7,000 | 4,057 | 0.00% | Fitipower Integrated Technology, Inc. | 650 | 4,610 | 0.00% |
| Cheng Shin Rubber Industry Co., Ltd. | 31,000 | 46,380 | 0.01% | FLEXium Interconnect, Inc. | 1,000 | 1,961 | 0.00% |
| Chia Hsin Cement Corp. | 13,000 | 6,741 | 0.00% | Flytech Technology Co., Ltd. | 10,000 | 26,720 | 0.00% |
| Chicony Electronics Co., Ltd. | 7,000 | 32,454 | 0.01% | FocalTech Systems Co., Ltd. | 1,000 | 2,715 | 0.00% |
| Chicony Power Technology Co., Ltd. | 5,000 | 18,225 | 0.00% | Formosa Chemicals & Fibre Corp. | 40,000 | 33,308 | 0.01% |
| Chief Telecom, Inc. | 2,000 | 29,221 | 0.00% | Formosa Plastics Corp. | 49,000 | 53,059 | 0.01% |
| China Airlines Ltd. | 51,000 | 39,901 | 0.01% | Formosa Taffeta Co., Ltd. | 5,000 | 2,799 | 0.00% |
| China General Plastics Corp. | 1,050 | 383 | 0.00% | Fortune Electric Co., Ltd. | 1,100 | 18,890 | 0.00% |
| China Man-Made Fiber Corp. | 177,160 | 39,826 | 0.01% | Fositek Corp. | 1,000 | 24,707 | 0.00% |
| China Motor Corp. | 1,000 | 2,422 | 0.00% | Foxconn Technology Co., Ltd. | 18,000 | 40,849 | 0.01% |
| China Petrochemical Development Corp. | 82,852 | 18,575 | 0.00% | FSP Technology, Inc. | 5,000 | 9,349 | 0.00% |
| China Steel Chemical Corp. | 2,000 | 5,619 | 0.00% | Fubon Financial Holding Co., Ltd. | 104,410 | 287,582 | 0.03% |
| China Steel Corp. | 156,000 | 93,502 | 0.01% | Fusheng Precision Co., Ltd. | 1,000 | 9,608 | 0.00% |
| Chipbond Technology Corp. | 5,000 | 9,822 | 0.00% | Gamania Digital Entertainment Co., Ltd. | 1,000 | 2,355 | 0.00% |
| ChipMOS Technologies, Inc. | 1,000 | 956 | 0.00% | Gemtek Technology Corp. | 34,000 | 34,742 | 0.01% |
| Chong Hong Construction Co., Ltd. | 7,000 | 18,341 | 0.00% | General Interface Solution Holding Ltd. | 15,000 | 23,151 | 0.00% |
| Chroma ATE, Inc. | 6,000 | 74,852 | 0.01% | Genesys Logic, Inc. | 1,000 | 5,063 | 0.00% |
| Chun Yuan Steel Industry Co., Ltd. | 31,000 | 16,973 | 0.00% | Genius Electronic Optical Co., Ltd. | 1,000 | 15,465 | 0.00% |
| Chung Hung Steel Corp. | 2,000 | 1,083 | 0.00% | Getac Holdings Corp. | 3,000 | 9,700 | 0.00% |
| Chunghwa Telecom Co., Ltd. | 44,000 | 165,749 | 0.02% | Giant Manufacturing Co., Ltd. | 2,072 | 8,943 | 0.00% |
| CMC Magnetics Corp. | 46,920 | 14,526 | 0.00% | Gigabyte Technology Co., Ltd. | 5,000 | 41,559 | 0.01% |
| Co.-Tech Development Corp. | 1,000 | 1,784 | 0.00% | Gigastorage Corp. | 7,170 | 3,215 | 0.00% |
| Compal Electronics, Inc. | 65,000 | 74,647 | 0.01% | Global Unichip Corp. | 1,000 | 41,483 | 0.01% |
| Compeq Manufacturing Co., Ltd. | 13,000 | 27,797 | 0.00% | Globalwafers Co., Ltd. | 2,000 | 23,273 | 0.00% |
| Coretronic Corp. | 1,000 | 2,855 | 0.00% | Gloria Material Technology Corp. | 6,000 | 8,510 | 0.00% |
| CTBC Financial Holding Co., Ltd. | 212,000 | 252,839 | 0.03% | Gold Circuit Electronics Ltd. | 2,900 | 21,362 | 0.00% |
| Cyberlink Corp. | 4,000 | 11,871 | 0.00% | Goldsun Building Materials Co., Ltd. | 11,000 | 16,608 | 0.00% |
| Delta Electronics, Inc. | 25,000 | 328,280 | 0.04% | Gourmet Master Co., Ltd. | 9,000 | 26,574 | 0.00% |
| Dynamic Holding Co., Ltd. | 4,000 | 7,467 | 0.00% | Grand Pacific Petrochemical | 1,172 | 374 | 0.00% |
| E Ink Holdings, Inc. | 9,000 | 74,944 | 0.01% | Grape King Bio Ltd. | 3,000 | 13,680 | 0.00% |
| E.Sun Financial Holding Co., Ltd. | 203,531 | 167,310 | 0.02% | | | | |
| Eclat Textile Co., Ltd. | 2,000 | 31,051 | 0.01% | | | | |
| EirGenix, Inc. | 2,000 | 4,392 | 0.00% | | | | |
| Elan Microelectronics Corp. | 6,000 | 27,635 | 0.00% | | | | |
| Elite Advanced Laser Corp. | 3,000 | 26,262 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Great Tree Pharmacy Co., Ltd. | 1,436 | 6,395 | 0.00% | Medigen Vaccine Biologics Corp. | 1,521 | 1,673 | 0.00% |
| Great Wall Enterprise Co., Ltd. | 17,081 | 26,832 | 0.00% | Mega Financial Holding Co., Ltd. | 147,243 | 173,811 | 0.02% |
| Greatek Electronics, Inc. | 1,000 | 1,790 | 0.00% | Merida Industry Co., Ltd. | 5,000 | 23,029 | 0.00% |
| Gudeng Precision Industrial Co., Ltd. | 1,049 | 15,582 | 0.00% | Microbio Co., Ltd. | 1,383 | 1,392 | 0.00% |
| HannStar Display Corp. | 89,000 | 22,858 | 0.00% | Micro-Star International Co., Ltd. | 8,000 | 44,777 | 0.01% |
| HannsTouch Holdings Co. | 52,000 | 14,402 | 0.00% | Mitac Holdings Corp. | 12,000 | 25,951 | 0.00% |
| Highwealth Construction Corp. | 26,015 | 34,478 | 0.01% | momo.com, Inc. | 302 | 3,072 | 0.00% |
| Hiwin Technologies Corp. | 2,091 | 20,984 | 0.00% | MPI Corp. | 1,000 | 28,245 | 0.00% |
| Hon Hai Precision Industry Co., Ltd. | 146,000 | 819,412 | 0.09% | Nan Kang Rubber Tire Co., Ltd. | 16,000 | 22,206 | 0.00% |
| Hota Industrial Manufacturing Co., Ltd. | 1,000 | 2,059 | 0.00% | Nan Ya Plastics Corp. | 77,000 | 70,225 | 0.01% |
| Hotai Motor Co., Ltd. | 3,060 | 57,775 | 0.01% | Nan Ya Printed Circuit Board Corp. | 1,000 | 3,981 | 0.00% |
| Hsin Kuang Steel Co., Ltd. | 1,000 | 1,409 | 0.00% | Nantex Industry Co., Ltd. | 1,000 | 1,037 | 0.00% |
| HTC Corp. | 3,000 | 4,502 | 0.00% | Nanya Technology Corp. | 22,000 | 19,628 | 0.00% |
| Hua Nan Financial Holdings Co., Ltd. | 126,073 | 100,560 | 0.01% | Newmax Technology Co., Ltd. | 11,000 | 9,781 | 0.00% |
| Huaku Development Co., Ltd. | 6,000 | 20,864 | 0.00% | Nichidenbo Corp. | 3,000 | 6,378 | 0.00% |
| IBF Financial Holdings Co., Ltd. | 42,767 | 19,502 | 0.00% | Nien Made Enterprise Co., Ltd. | 1,000 | 11,179 | 0.00% |
| Ichia Technologies, Inc. | 3,000 | 3,518 | 0.00% | Novatek Microelectronics Corp. | 6,630 | 101,519 | 0.01% |
| IEI Integration Corp. | 1,000 | 2,407 | 0.00% | Nuvoton Technology Corp. | 2,000 | 5,429 | 0.00% |
| Innolux Corp. | 109,000 | 47,710 | 0.01% | O-Bank Co., Ltd. | 23,000 | 6,938 | 0.00% |
| International CSRC Investment Holdings Co. | 1,000 | 387 | 0.00% | OBI Pharma, Inc. | 12,296 | 21,941 | 0.00% |
| International Games System Co., Ltd. | 2,000 | 59,418 | 0.01% | Oneness Biotech Co., Ltd. | 2,388 | 6,359 | 0.00% |
| Inventec Corp. | 38,000 | 58,070 | 0.01% | Orient Semiconductor Electronics Ltd. | 6,000 | 6,351 | 0.00% |
| ITEQ Corp. | 1,120 | 2,689 | 0.00% | Oriental Union Chemical Corp. | 71,000 | 30,969 | 0.01% |
| Jentech Precision Industrial Co., Ltd. | 1,099 | 51,121 | 0.01% | Pan Jit International, Inc. | 1,000 | 1,565 | 0.00% |
| JPC connectivity, Inc. | 2,000 | 8,937 | 0.00% | Pan-International Industrial Corp. | 13,000 | 16,258 | 0.00% |
| Kaori Heat Treatment Co., Ltd. | 1,000 | 9,669 | 0.00% | Parade Technologies Ltd. | 1,162 | 27,185 | 0.00% |
| Kenda Rubber Industrial Co., Ltd. | 1,050 | 870 | 0.00% | Pegatron Corp. | 32,000 | 89,701 | 0.01% |
| KGI Financial Holding Co., Ltd. | 194,992 | 102,300 | 0.01% | Pegavision Corp. | 1,085 | 12,477 | 0.00% |
| King Slide Works Co., Ltd. | 1,000 | 47,278 | 0.01% | PharmaEngine, Inc. | 1,000 | 2,754 | 0.00% |
| King Yuan Electronics Co., Ltd. | 13,000 | 44,213 | 0.01% | Pharmaessentia Corp. | 3,000 | 56,277 | 0.01% |
| King's Town Bank Co., Ltd. | 4,000 | 6,186 | 0.00% | Phison Electronics Corp. | 2,000 | 32,576 | 0.01% |
| Kinik Co. | 2,000 | 17,478 | 0.00% | Polaris Group | 4,102 | 5,712 | 0.00% |
| Kinpo Electronics | 2,000 | 1,604 | 0.00% | Pou Chen Corp. | 45,000 | 50,649 | 0.01% |
| Kinsus Interconnect Technology Corp. | 1,000 | 3,081 | 0.00% | Powerchip Semiconductor Manufacturing Corp. | 60,000 | 29,099 | 0.00% |
| Kung Long Batteries Industrial Co., Ltd. | 6,000 | 28,367 | 0.00% | Powertech Technology, Inc. | 6,000 | 22,328 | 0.00% |
| L&K Engineering Co., Ltd. | 1,099 | 7,526 | 0.00% | Poya International Co., Ltd. | 1,030 | 15,599 | 0.00% |
| Largan Precision Co., Ltd. | 1,150 | 93,832 | 0.01% | President Chain Store Corp. | 5,000 | 40,110 | 0.01% |
| Lealea Enterprise Co., Ltd. | 122,000 | 32,970 | 0.01% | President Securities Corp. | 13,040 | 10,242 | 0.00% |
| Li Peng Enterprise Co., Ltd. | 83,000 | 18,026 | 0.00% | Primax Electronics Ltd. | 5,000 | 11,591 | 0.00% |
| Lien Hwa Industrial Holdings Corp. | 17,108 | 26,457 | 0.00% | Qisda Corp. | 25,000 | 25,622 | 0.00% |
| Lingsen Precision Industries Ltd. | 14,000 | 7,580 | 0.00% | Quanta Computer, Inc. | 34,000 | 297,641 | 0.03% |
| Lite-On Technology Corp. ADR | 30,000 | 91,049 | 0.01% | Radiant Opto-Electronics Corp. | 4,000 | 23,975 | 0.00% |
| Longchen Paper & Packaging Co., Ltd. | 1,031 | 365 | 0.00% | Radium Life Tech Co., Ltd. | 39,000 | 12,848 | 0.00% |
| Lotes Co., Ltd. | 1,025 | 61,123 | 0.01% | Raydium Semiconductor Corp. | 1,000 | 12,018 | 0.00% |
| Lotus Pharmaceutical Co., Ltd. | 1,000 | 8,220 | 0.00% | RDC Semiconductor Co., Ltd. | 1,030 | 6,283 | 0.00% |
| Lung Yen Life Service Corp. | 7,000 | 11,829 | 0.00% | Realtek Semiconductor Corp. | 5,000 | 86,626 | 0.01% |
| M31 Technology Corp. | 200 | 4,594 | 0.00% | RichWave Technology Corp. | 1,014 | 6,588 | 0.00% |
| Macronix International Co., Ltd. | 38,000 | 22,950 | 0.00% | Ritek Corp. | 39,000 | 16,535 | 0.00% |
| Makalot Industrial Co., Ltd. | 3,060 | 29,961 | 0.00% | Ruentex Development Co., Ltd. | 12,780 | 16,723 | 0.00% |
| MediaTek, Inc. | 18,295 | 789,624 | 0.09% | Ruentex Industries Ltd. | 3,227 | 7,126 | 0.00% |
| | | | | Run Long Construction Co., Ltd. | 15,400 | 17,568 | 0.00% |
| | | | | Sanyang Motor Co., Ltd. | 9,000 | 18,969 | 0.00% |
| | | | | ScinoPharm Taiwan Ltd. | 16,000 | 10,761 | 0.00% |
| | | | | SDI Corp. | 1,000 | 2,879 | 0.00% |
| | | | | Sercomm Corp. | 3,000 | 11,164 | 0.00% |
| | | | | Shanghai Commercial & Savings Bank Ltd. | 63,639 | 76,869 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Shihlin Electric & Engineering Corp. | 2,000 | 11,713 | 0.00% | Thinking Electronic Industrial Co., Ltd. | 5,000 | 23,105 | 0.00% |
| Shin Kong Financial Holding Co., Ltd. | 223,944 | 80,603 | 0.01% | Ton Yi Industrial Corp. | 78,000 | 36,401 | 0.01% |
| Shin Zu Shing Co., Ltd. | 3,095 | 19,825 | 0.00% | Tong Hsing Electronic Industries Ltd. | 1,170 | 4,961 | 0.00% |
| Shining Building Business Co., Ltd. | 30,000 | 9,379 | 0.00% | Tong Yang Industry Co., Ltd. | 5,000 | 17,081 | 0.00% |
| Shinkong Synthetic Fibers Corp. | 50,000 | 22,495 | 0.00% | Topco Scientific Co., Ltd. | 1,028 | 8,780 | 0.00% |
| Sigurd Microelectronics Corp. | 4,000 | 8,236 | 0.00% | TPK Holding Co., Ltd. | 1,000 | 1,182 | 0.00% |
| Silergy Corp. | 6,200 | 76,307 | 0.01% | Transcend Information, Inc. | 3,000 | 7,924 | 0.00% |
| Silicon Integrated Systems Corp. | 2,600 | 5,647 | 0.00% | Tripod Technology Corp. | 5,000 | 30,121 | 0.00% |
| Simplo Technology Co., Ltd. | 3,000 | 36,328 | 0.01% | TSRC Corp. | 1,000 | 615 | 0.00% |
| Sinbon Electronics Co., Ltd. | 3,000 | 23,975 | 0.00% | Tung Ho Steel Enterprise Corp. | 2,680 | 5,551 | 0.00% |
| Sino-American Silicon Products, Inc. | 6,000 | 24,615 | 0.00% | TXC Corp. | 1,000 | 3,065 | 0.00% |
| Sinon Corp. | 22,000 | 28,989 | 0.00% | U-Ming Marine Transport Corp. | 1,000 | 1,772 | 0.00% |
| SinoPac Financial Holdings Co., Ltd. | 160,577 | 112,163 | 0.01% | Unimicron Technology Corp. | 13,000 | 55,911 | 0.01% |
| Sinyi Realty, Inc. | 25,000 | 21,885 | 0.00% | Uni-President Enterprises Corp. | 56,000 | 138,187 | 0.02% |
| Sitronix Technology Corp. | 1,000 | 6,482 | 0.00% | United Integrated Services Co., Ltd. | 1,000 | 14,702 | 0.00% |
| Solar Applied Materials Technology Corp. | 1,000 | 1,912 | 0.00% | United Microelectronics Corp. | 154,000 | 202,221 | 0.02% |
| Sonix Technology Co., Ltd. | 9,000 | 11,434 | 0.00% | United Renewable Energy Co., Ltd. | 37,203 | 11,461 | 0.00% |
| St Shine Optical Co., Ltd. | 4,000 | 24,097 | 0.00% | UPC Technology Corp. | 1,000 | 272 | 0.00% |
| Standard Foods Corp. | 1,000 | 1,118 | 0.00% | USI Corp. | 1,000 | 328 | 0.00% |
| Sunplus Technology Co., Ltd. | 1,000 | 935 | 0.00% | Vanguard International Semiconductor Corp. | 13,098 | 39,912 | 0.01% |
| Supreme Electronics Co., Ltd. | 9,000 | 16,279 | 0.00% | Via Technologies, Inc. | 5,000 | 15,327 | 0.00% |
| Synnex Technology International Corp. | 24,000 | 51,829 | 0.01% | VisEra Technologies Co., Ltd. | 2,000 | 18,759 | 0.00% |
| TA Chen Stainless Pipe | 40,842 | 37,685 | 0.01% | Visual Photonics Epitaxy Co., Ltd. | 2,000 | 10,157 | 0.00% |
| Ta Ya Electric Wire & Cable | 2,408 | 3,254 | 0.00% | Voltronic Power Technology Corp. | 1,000 | 56,734 | 0.01% |
| TA-I Technology Co., Ltd. | 22,000 | 31,103 | 0.01% | Wafer Works Corp. | 25,356 | 20,960 | 0.00% |
| Taichung Commercial Bank Co., Ltd. | 81,388 | 46,547 | 0.01% | Walsin Lihwa Corp. | 29,328 | 21,201 | 0.00% |
| Taiflex Scientific Co., Ltd. | 11,505 | 15,739 | 0.00% | Walsin Technology Corp. | 6,000 | 16,929 | 0.00% |
| Taigen Biopharmaceuticals Holdings Ltd. | 12,000 | 4,191 | 0.00% | Wan Hai Lines Ltd. | 12,830 | 31,738 | 0.01% |
| TaiMed Biologics, Inc. | 4,252 | 11,154 | 0.00% | Win Semiconductors Corp. | 5,000 | 17,081 | 0.00% |
| Tainan Spinning Co., Ltd. | 71,000 | 30,427 | 0.01% | Winbond Electronics Corp. | 51,389 | 23,199 | 0.00% |
| Taishin Financial Holding Co., Ltd. | 151,616 | 80,468 | 0.01% | Wisdom Marine Lines Co., Ltd. | 4,000 | 8,236 | 0.00% |
| Taiwan Business Bank | 120,010 | 54,359 | 0.01% | Wistron Corp. | 37,000 | 117,373 | 0.01% |
| Taiwan Cooperative Financial Holding Co., Ltd. | 119,019 | 88,217 | 0.01% | Wistron NeWeb Corp. | 3,214 | 13,480 | 0.00% |
| Taiwan Fertilizer Co., Ltd. | 8,000 | 12,469 | 0.00% | Wiwynn Corp. | 1,000 | 79,916 | 0.01% |
| Taiwan Glass Industry Corp. | 14,000 | 6,982 | 0.00% | WPG Holdings Ltd. | 19,000 | 39,641 | 0.01% |
| Taiwan High Speed Rail Corp. | 17,000 | 14,415 | 0.00% | WT Microelectronics Co., Ltd. | 6,593 | 22,121 | 0.00% |
| Taiwan Hon Chuan Enterprise Co., Ltd. | 1,022 | 4,598 | 0.00% | Xintec, Inc. | 1,000 | 6,039 | 0.00% |
| Taiwan Mask Corp. | 3,000 | 4,507 | 0.00% | Yageo Corp. | 6,046 | 99,769 | 0.01% |
| Taiwan Mobile Co., Ltd. | 18,000 | 62,316 | 0.01% | Yang Ming Marine Transport Corp. | 25,000 | 57,725 | 0.01% |
| Taiwan Paiho Ltd. | 2,000 | 4,161 | 0.00% | YC INOX Co., Ltd. | 30,000 | 17,890 | 0.00% |
| Taiwan PCB Techvest Co., Ltd. | 26,000 | 27,162 | 0.00% | Yeong Guan Energy Technology Group Co., Ltd. | 2,228 | 2,365 | 0.00% |
| Taiwan Secom Co., Ltd. | 1,000 | 3,767 | 0.00% | YFY, Inc. | 7,000 | 6,341 | 0.00% |
| Taiwan Semiconductor Co., Ltd. | 3,000 | 4,868 | 0.00% | Yieh Phui Enterprise Co., Ltd. | 2,142 | 990 | 0.00% |
| Taiwan Semiconductor Manufacturing Co., Ltd. | 300,000 | 9,836,966 | 1.10% | Yuanta Financial Holding Co., Ltd. | 145,103 | 150,483 | 0.02% |
| Taiwan Styrene Monomer | 95,000 | 27,644 | 0.00% | Yulon Finance Corp. | 1,377 | 4,368 | 0.00% |
| Taiwan Surface Mounting Technology Corp. | 1,000 | 3,325 | 0.00% | Yulon Motor Co., Ltd. | 5,280 | 8,165 | 0.00% |
| Taiwan Union Technology Corp. | 1,000 | 5,185 | 0.00% | YungShin Global Holding Corp. | 13,000 | 21,373 | 0.00% |
| Taiwan-Asia Semiconductor Corp. | 3,000 | 2,704 | 0.00% | Zeng Hsing Industrial Co., Ltd. | 3,000 | 10,157 | 0.00% |
| Tatung Co., Ltd. | 20,000 | 29,221 | 0.00% | Zhen Ding Technology Holding Ltd. | 4,000 | 14,641 | 0.00% |
| TCI Co., Ltd. | 1,000 | 3,752 | 0.00% | Zinwell Corp. | 15,000 | 7,138 | 0.00% |
| Teco Electric & Machinery Co., Ltd. | 15,000 | 23,883 | 0.00% | | | 22,138,652 | 2.47% |
| | | | | Thailand 0.19% (30 June 2024: 0.18%) | | | |
| | | | | Advanced Info Service PCL | 13,200 | 111,113 | 0.01% |
| | | | | AEON Thana Sinsap Thailand PCL | 100 | 375 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Airports of Thailand PCL | 52,900 | 92,317 | 0.01% | Supalai PCL | 40,200 | 21,459 | 0.00% |
| Amata Corp. PCL | 26,600 | 22,430 | 0.00% | Super Energy Corp. PCL | 24,700 | 181 | 0.00% |
| AP Thailand PCL | 5,700 | 1,354 | 0.00% | Thai Life Insurance PCL | 64,300 | 21,122 | 0.00% |
| Asset World Corp. PCL | 54,200 | 5,596 | 0.00% | Thai Union Group PCL Class F | 77,700 | 29,626 | 0.01% |
| Bangkok Bank PCL | 6,600 | 29,230 | 0.01% | Thai Vegetable Oil PCL | 770 | 519 | 0.00% |
| Bangkok Bank PCL NVDR | 2,600 | 11,515 | 0.00% | Thailand Future Fund | 5,300 | 987 | 0.00% |
| Bangkok Chain Hospital PCL | 1,300 | 583 | 0.00% | Thanachart Capital PCL | 8,200 | 12,146 | 0.00% |
| Bangkok Commercial Asset Management PCL | 22,200 | 3,972 | 0.00% | Thonburi Healthcare Group PCL | 7,400 | 3,429 | 0.00% |
| Bangkok Dusit Medical Services PCL | 24,200 | 17,390 | 0.00% | Thoresen Thai Agencies PCL | 2,200 | 329 | 0.00% |
| Bangkok Dusit Medical Services PCL Class F | 129,400 | 92,984 | 0.01% | Thoresen - Rights Issue 31/12/2049 | 1,100 | — | 0.00% |
| Bangkok Expressway & Metro PCL | 100,000 | 20,824 | 0.00% | Tipco Asphalt PCL | 1,200 | 637 | 0.00% |
| BCPG PCL | 10,500 | 1,709 | 0.00% | Tisco Financial Group PCL | 8,600 | 24,845 | 0.00% |
| Berli Jucker PCL | 13,800 | 9,431 | 0.00% | Tisco Financial Group PCL NVDR | 700 | 2,022 | 0.00% |
| Beyond Securities PCL | 22,300 | 536 | 0.00% | TMBThanachart Bank PCL | 634,500 | 34,614 | 0.01% |
| BTS Group Holdings PCL | 107,800 | 19,287 | 0.00% | TOA Paint Thailand PCL | 800 | 352 | 0.00% |
| Bumrungrad Hospital PCL | 7,400 | 43,300 | 0.01% | True Corp. PCL | 41,691 | 13,206 | 0.00% |
| Central Pattana PCL | 51,200 | 85,596 | 0.01% | True Corp. PCL NVDR | 47,700 | 15,529 | 0.00% |
| Central Plaza Hotel PCL | 7,200 | 7,286 | 0.00% | TTW PCL | 3,200 | 854 | 0.00% |
| Central Retail Corp. PCL | 32,600 | 32,509 | 0.01% | VGI PCL | 7,150 | 747 | 0.00% |
| Charoen Pokphand Foods PCL | 57,600 | 38,518 | 0.01% | VGI PCL - Warrants 3/9/2025 | 715 | 35 | 0.00% |
| Chularat Hospital PCL Class F | 7,400 | 530 | 0.00% | | | 1,672,728 | 0.19% |
| Com7 PCL Class F | 6,000 | 4,619 | 0.00% | Turkey 0.09% (30 June 2024: 0.11%) | | | |
| CP ALL PCL | 83,900 | 137,188 | 0.02% | Akbank T.A.S. | 41,341 | 75,818 | 0.01% |
| CP AXTRA PCL | 22,537 | 18,012 | 0.00% | Arcelik A.S. | 3,923 | 15,754 | 0.00% |
| Delta Electronics Thailand PCL | 35,400 | 158,337 | 0.02% | Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B | 2,775 | 8,939 | 0.00% |
| Dhipaya Group Holdings PCL | 3,000 | 1,830 | 0.00% | Bera Holding A.S. | 634 | 268 | 0.00% |
| Energy Absolute PCL | 17,100 | 1,986 | 0.00% | BIM Birlesik Magazalar A.S. | 5,626 | 84,087 | 0.01% |
| Energy Absolute PCL - Rights Issue 31/12/2049 | 17,100 | 983 | 0.00% | Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S. | 559 | 6,813 | 0.00% |
| Forth Corp. PCL | 4,900 | 1,523 | 0.00% | Coca-Cola Icecek A.S. | 9,284 | 15,740 | 0.00% |
| Hana Microelectronics PCL | 3,700 | 2,681 | 0.00% | Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT | 21,369 | 8,231 | 0.00% |
| Home Product Center PCL | 80,100 | 22,084 | 0.00% | Enerjisa Enerji A.S. | 5,396 | 8,988 | 0.00% |
| Indorama Ventures PCL | 16,300 | 11,904 | 0.00% | Eregli Demir ve Celik Fabrikalari T.A.S. | 96,095 | 66,309 | 0.01% |
| Intouch Holdings PCL Class F | 4,460 | 12,689 | 0.00% | Ford Otomotiv Sanayi A.S. | 461 | 12,216 | 0.00% |
| Intouch Holdings PCL NVDR | 3,100 | 8,820 | 0.00% | Galata Wind Enerji A.S. | 6,293 | 6,019 | 0.00% |
| Jasmine International PCL | 38,448 | 2,413 | 0.00% | Gubre Fabrikalari T.A.S. | 1,100 | 8,928 | 0.00% |
| Jasmine Technology Solution PCL | 2,200 | 4,259 | 0.00% | Hektas Ticaret T.A.S. | 33,680 | 3,686 | 0.00% |
| Jaymart Group Holdings PCL | 6,900 | 2,671 | 0.00% | Is Finansal Kiralama A.S. | 4,704 | 1,749 | 0.00% |
| JMT Network Services PCL | 9,419 | 5,028 | 0.00% | Iskenderun Demir ve Celik A.S. | 23,687 | 27,157 | 0.00% |
| Kasikornbank PCL | 17,200 | 78,446 | 0.01% | Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A | 43,369 | 36,034 | 0.01% |
| Kasikornbank PCL NVDR | 4,800 | 21,892 | 0.00% | Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D | 7,231 | 5,542 | 0.00% |
| KCE Electronics PCL | 6,300 | 4,527 | 0.00% | Karsan Otomotiv Sanayii Ve Ticaret A.S. | 38,230 | 13,093 | 0.00% |
| Kiatnakin Phatra Bank PCL | 9,900 | 15,244 | 0.00% | Kartonsan Karton Sanayi ve Ticaret A.S. | 1,410 | 3,668 | 0.00% |
| Krung Thai Bank PCL | 63,500 | 39,111 | 0.01% | Kontrolmatik Enerji Ve Muhendislik A.S. | 4,637 | 5,059 | 0.00% |
| Krungthai Card PCL | 16,400 | 24,050 | 0.00% | Koza Altin Isletmeleri A.S. | 18,140 | 11,584 | 0.00% |
| Land & Houses PCL | 4,900 | 726 | 0.00% | Mavi Giyim Sanayi Ve Ticaret A.S. Class B | 6,450 | 15,906 | 0.00% |
| Land & Houses PCL NVDR | 93,200 | 13,804 | 0.00% | Migros Ticaret A.S. | 2,762 | 42,726 | 0.01% |
| Minor International PCL | 51,200 | 39,044 | 0.01% | MLP Saglik Hizmetleri A.S. Class B | 1,221 | 13,190 | 0.00% |
| Muangthai Capital PCL | 1,500 | 2,112 | 0.00% | Oyak Cimento Fabrikalari A.S. | 4,110 | 2,790 | 0.00% |
| Ngern Tid Lor PCL | 11,549 | 5,758 | 0.00% | Pegasus Hava Tasimaciligi A.S. | 4,450 | 26,805 | 0.00% |
| Osotspa PCL | 38,500 | 23,487 | 0.00% | Penta Teknoloji Urunleri Dagitim Ticaret A.S. | 2,061 | 906 | 0.00% |
| PTT Global Chemical PCL | 12,700 | 9,089 | 0.00% | | | | |
| Quality Houses PCL | 290,300 | 14,645 | 0.00% | | | | |
| Ratchthani Leasing PCL | 331,870 | 15,574 | 0.00% | | | | |
| SCB X PCL | 19,600 | 67,547 | 0.01% | | | | |
| SCG Packaging PCL | 6,800 | 3,909 | 0.00% | | | | |
| Siam Cement PCL | 9,300 | 45,825 | 0.01% | | | | |
| Siam Global House PCL | 1,468 | 599 | 0.00% | | | | |
| Singer Thailand PCL | 6,400 | 1,483 | 0.00% | | | | |
| SPCG PCL | 1,200 | 297 | 0.00% | | | | |
| Sri Trang Agro-Industry PCL | 900 | 478 | 0.00% | | | | |
| Sri Trang Gloves Thailand PCL | 1,900 | 549 | 0.00% | | | | |
| Srisawad Corp. PCL | 13,090 | 16,029 | 0.00% | | | | |
| Stecon Group PCL | 2,000 | 452 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Petkim Petrokimya Holding A.S. | 46,779 | 23,945 | 0.00% | Antofagasta plc | 3,921 | 78,079 | 0.01% |
| Sasa Polyester Sanayi A.S. | 131,896 | 15,181 | 0.00% | AO World plc | 729 | 944 | 0.00% |
| TAV Havalimanlari Holding A.S. | 651 | 5,044 | 0.00% | Ashmore Group plc | 1,865 | 3,735 | 0.00% |
| Tofas Turk Otomobil Fabrikasi A.S. | 665 | 3,857 | 0.00% | Ashtead Group plc | 5,813 | 361,462 | 0.04% |
| Turk Hava Yollari AO | 6,740 | 53,561 | 0.01% | Associated British Foods plc | 3,712 | 94,977 | 0.01% |
| Turk Traktor ve Ziraat Makineleri A.S. | 653 | 13,850 | 0.00% | Assura plc REIT | 13,498 | 6,481 | 0.00% |
| Turkcell Iletisim Hizmetleri A.S. | 15,038 | 39,466 | 0.01% | Aston Martin Lagonda Global Holdings plc | 3,363 | 4,490 | 0.00% |
| Turkiye Garanti Bankasi A.S. | 7,591 | 26,706 | 0.00% | AstraZeneca plc | 18,758 | 2,459,197 | 0.28% |
| Turkiye Is Bankasi A.S. Class C | 106,656 | 40,840 | 0.01% | Auction Technology Group plc | 220 | 1,515 | 0.00% |
| Turkiye Sise ve Cam Fabrikalari A.S. | 14,399 | 16,907 | 0.00% | Auto Trader Group plc | 12,469 | 123,836 | 0.01% |
| Turkiye Vakiflar Bankasi TAO Class D | 2,948 | 1,944 | 0.00% | Aviva plc | 35,067 | 205,887 | 0.02% |
| Ulker Biskuvi Sanayi A.S. | 672 | 2,237 | 0.00% | B&M European Value Retail SA | 13,779 | 63,333 | 0.01% |
| Yapi ve Kredi Bankasi A.S. | 37,323 | 32,319 | 0.01% | Baltic Classifieds Group plc | 9,067 | 35,770 | 0.00% |
| Yatas Yatak ve Yorgan Sanayi ve Ticaret A.S. | 4,685 | 3,651 | 0.00% | Bank of Georgia Group plc | 472 | 27,842 | 0.00% |
| | | 807,513 | 0.09% | Barclays plc | 188,554 | 633,223 | 0.07% |
| United Arab Emirates 0.20% (30 June 2024: 0.17%) | | | | Barratt Redrow plc | 17,281 | 95,250 | 0.01% |
| Abu Dhabi Commercial Bank PJSC | 29,105 | 82,567 | 0.01% | Beazley plc | 9,838 | 100,602 | 0.01% |
| Abu Dhabi Islamic Bank PJSC | 21,492 | 80,865 | 0.01% | Bellway plc | 1,128 | 35,205 | 0.00% |
| Abu Dhabi Ports Co. PJSC | 7,533 | 10,439 | 0.00% | Berkeley Group Holdings plc | 975 | 47,622 | 0.01% |
| ADNOC Logistics & Services | 23,807 | 35,195 | 0.01% | Big Yellow Group plc REIT | 2,299 | 27,641 | 0.00% |
| Agility Global plc | 28,082 | 10,016 | 0.00% | Breedon Group plc | 6,342 | 35,385 | 0.00% |
| Agthia Group PJSC | 16,689 | 29,534 | 0.00% | Bridgepoint Group plc | 1,880 | 8,476 | 0.00% |
| Air Arabia PJSC | 18,696 | 15,677 | 0.00% | British Land Co. plc REIT | 13,148 | 59,345 | 0.01% |
| AL Seer Marine Supplies & Equipment Co. LLC | 25,968 | 25,805 | 0.00% | Britvic plc | 5,008 | 82,101 | 0.01% |
| Aldar Properties PJSC | 46,063 | 96,313 | 0.01% | BT Group plc | 77,110 | 139,113 | 0.02% |
| Alpha Dhabi Holding PJSC | 20,305 | 65,784 | 0.01% | Bunzl plc | 4,038 | 166,685 | 0.02% |
| Amanat Holdings PJSC | 73,569 | 22,433 | 0.00% | Burberry Group plc | 4,245 | 52,101 | 0.01% |
| Americana Restaurants International plc - Foreign Co. | 33,045 | 19,883 | 0.00% | Bytes Technology Group plc | 2,505 | 13,258 | 0.00% |
| Apex Investment Co. PSC | 23,576 | 27,022 | 0.00% | Canal+ SADIR | 7,960 | 20,237 | 0.00% |
| Borouge plc | 20,080 | 13,120 | 0.00% | Carnival plc | 2,082 | 47,248 | 0.01% |
| Dubai Financial Market PJSC | 5,365 | 2,191 | 0.00% | Clarkson plc | 131 | 6,489 | 0.00% |
| Dubai Investments PJSC | 36,146 | 21,256 | 0.00% | Close Brothers Group plc | 1,305 | 3,860 | 0.00% |
| Dubai Islamic Bank PJSC | 34,729 | 67,037 | 0.01% | CLS Holdings plc REIT | 392 | 380 | 0.00% |
| Emaar Development PJSC | 7,932 | 29,585 | 0.00% | Coats Group plc | 25,942 | 30,670 | 0.00% |
| Emaar Properties PJSC | 82,997 | 290,361 | 0.03% | Coca-Cola HBC AG | 2,352 | 80,475 | 0.01% |
| Emirates Central Cooling Systems Corp. | 34,805 | 17,246 | 0.00% | Compass Group plc | 21,086 | 702,984 | 0.08% |
| Emirates NBD Bank PJSC | 23,939 | 139,800 | 0.02% | Computacenter plc | 893 | 23,755 | 0.00% |
| Emirates Telecommunications Group Co. PJSC | 51,696 | 229,694 | 0.03% | ConvaTec Group plc | 27,691 | 76,713 | 0.01% |
| Fertiglobe plc | 7,754 | 5,172 | 0.00% | Cranswick plc | 510 | 31,074 | 0.00% |
| First Abu Dhabi Bank PJSC | 58,609 | 219,242 | 0.03% | Crest Nicholson Holdings plc | 3,167 | 6,699 | 0.00% |
| GFH FINANCIAL GROUP BSC | 9,188 | 3,052 | 0.00% | CRH plc | 8,670 | 805,035 | 0.09% |
| Ghitha Holding PJSC | 467 | 3,051 | 0.00% | Croda International plc | 2,165 | 91,782 | 0.01% |
| Modon Holding PSC | 44,949 | 40,873 | 0.01% | Currys plc | 5,952 | 7,074 | 0.00% |
| Multiply Group PJSC | 54,717 | 30,837 | 0.01% | DCC plc | 978 | 62,957 | 0.01% |
| NMDC Group PJSC | 1,939 | 13,050 | 0.00% | Deliveroo plc Class A | 19,410 | 34,495 | 0.00% |
| Parkin Co. PJSC | 21,342 | 28,297 | 0.00% | Derwent London plc REIT | 1,192 | 29,245 | 0.00% |
| Pure Health Holding PJSC | 49,876 | 45,218 | 0.01% | Diploma plc | 1,737 | 92,455 | 0.01% |
| Salik Co. PJSC | 19,112 | 28,098 | 0.00% | Direct Line Insurance Group plc | 12,389 | 39,597 | 0.01% |
| | | 1,748,713 | 0.20% | Domino's Pizza Group plc | 4,600 | 18,147 | 0.00% |
| United Kingdom 2.56% (30 June 2024: 2.66%) | | | | Dowlais Group plc | 16,097 | 13,598 | 0.00% |
| 3i Group plc | 11,900 | 531,163 | 0.06% | Dr. Martens plc | 4,413 | 3,990 | 0.00% |
| 4imprint Group plc | 424 | 25,781 | 0.00% | DS Smith plc | 18,486 | 125,483 | 0.01% |
| abrdn plc | 21,326 | 37,699 | 0.01% | Dunelm Group plc | 2,138 | 28,597 | 0.00% |
| Admiral Group plc | 3,877 | 128,381 | 0.02% | easyJet plc | 4,437 | 31,119 | 0.00% |
| AG Barr plc | 507 | 3,867 | 0.00% | Elementis plc | 593 | 1,078 | 0.00% |
| Airtel Africa plc | 16,904 | 24,050 | 0.00% | Endeavour Mining plc | 2,350 | 41,940 | 0.01% |
| AJ Bell plc | 4,554 | 25,808 | 0.00% | Experian plc | 11,302 | 487,627 | 0.06% |
| | | | | FDM Group Holdings plc | 320 | 1,262 | 0.00% |
| | | | | Ferguson Enterprises, Inc. | 2,474 | 429,412 | 0.05% |
| | | | | Firstgroup plc | 2,340 | 4,709 | 0.00% |
| | | | | Frasers Group plc | 1,348 | 10,281 | 0.00% |
| | | | | Fresnillo plc | 920 | 7,161 | 0.00% |
| | | | | Future plc | 878 | 10,193 | 0.00% |
| | | | | Games Workshop Group plc | 613 | 102,184 | 0.01% |
| | | | | Genuit Group plc | 926 | 4,517 | 0.00% |
| | | | | Genus plc | 551 | 10,696 | 0.00% |
| | | | | Grafton Group plc | 2,272 | 27,308 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|------------------------------------|------------------|----------------------------|-----------------------|
| Grainger plc | 3,793 | 10,688 | 0.00% | Ninety One plc | 2,799 | 5,111 | 0.00% |
| Great Portland Estates plc REIT | 1,169 | 4,216 | 0.00% | Ocado Group plc | 6,748 | 25,548 | 0.00% |
| Greencore Group plc | 462 | 1,121 | 0.00% | OSB Group plc | 6,453 | 32,699 | 0.00% |
| Greggs plc | 1,011 | 35,276 | 0.00% | Oxford Nanopore Technologies plc | 4,566 | 7,365 | 0.00% |
| GSK plc | 49,632 | 836,972 | 0.09% | Pagegroup plc | 4,565 | 19,644 | 0.00% |
| Haleon plc | 93,526 | 442,056 | 0.05% | Paragon Banking Group plc | 3,123 | 29,080 | 0.00% |
| Halfords Group plc | 1,094 | 1,795 | 0.00% | Pearson plc | 8,126 | 130,469 | 0.02% |
| Halma plc | 5,014 | 168,857 | 0.02% | Pennon Group plc | 2,763 | 20,537 | 0.00% |
| Hammerson plc REIT | 2,652 | 9,287 | 0.00% | Persimmon plc | 3,790 | 56,864 | 0.01% |
| Hargreaves Lansdown plc | 3,982 | 54,758 | 0.01% | Petershill Partners plc | 2,280 | 7,082 | 0.00% |
| Hays plc | 11,724 | 11,798 | 0.00% | Pets at Home Group plc | 7,818 | 20,131 | 0.00% |
| Helical plc REIT | 157 | 340 | 0.00% | Phoenix Group Holdings plc | 9,244 | 59,044 | 0.01% |
| Helios Towers plc | 17,321 | 19,849 | 0.00% | Picton Property Income Ltd. REIT | 934 | 749 | 0.00% |
| Hikma Pharmaceuticals plc | 1,906 | 47,574 | 0.01% | Plus500 Ltd. | 539 | 18,280 | 0.00% |
| Hilton Food Group plc | 387 | 4,396 | 0.00% | Premier Foods plc | 3,499 | 8,221 | 0.00% |
| Hiscox Ltd. | 5,584 | 75,739 | 0.01% | Primary Health Properties plc REIT | 31,255 | 36,521 | 0.00% |
| Hochschild Mining plc | 361 | 968 | 0.00% | Prudential plc | 34,686 | 276,718 | 0.03% |
| Home plc REIT | 14,092 | 3,358 | 0.00% | PureTech Health plc | 153 | 288 | 0.00% |
| Howden Joinery Group plc | 7,562 | 75,150 | 0.01% | PZ Cussons plc | 287 | 293 | 0.00% |
| Ibstock plc | 863 | 1,902 | 0.00% | Quilter plc | 19,978 | 38,582 | 0.01% |
| IG Group Holdings plc | 3,852 | 47,784 | 0.01% | Rathbones Group plc | 1,527 | 31,746 | 0.00% |
| Inchcape plc | 5,644 | 54,392 | 0.01% | Reckitt Benckiser Group plc | 9,449 | 571,934 | 0.06% |
| Infarma plc | 15,804 | 158,027 | 0.02% | RELX plc | 23,220 | 1,055,340 | 0.12% |
| IntegraFin Holdings plc | 6,920 | 29,943 | 0.00% | Rentokil Initial plc | 32,135 | 161,305 | 0.02% |
| InterContinental Hotels Group plc | 2,003 | 249,702 | 0.03% | RHI Magnesita NV | 45 | 1,837 | 0.00% |
| Intermediate Capital Group plc | 3,458 | 89,474 | 0.01% | Rightmove plc | 12,075 | 97,058 | 0.01% |
| International Consolidated Airlines Group SA | 32,690 | 123,601 | 0.01% | RS GROUP plc | 5,917 | 50,502 | 0.01% |
| International Distribution Services plc | 8,535 | 38,887 | 0.01% | Safestore Holdings plc REIT | 2,547 | 20,543 | 0.00% |
| International Workplace Group plc | 7,685 | 15,313 | 0.00% | Sage Group plc | 13,935 | 222,166 | 0.03% |
| Investec plc | 7,777 | 52,985 | 0.01% | Savills plc | 2,158 | 28,000 | 0.00% |
| IP Group plc | 3,862 | 2,607 | 0.00% | Schroders plc | 14,115 | 57,205 | 0.01% |
| ITV plc | 64,180 | 59,159 | 0.01% | Segro plc REIT | 16,454 | 144,496 | 0.02% |
| J Sainsbury plc | 27,000 | 92,517 | 0.01% | Severn Trent plc | 3,681 | 115,621 | 0.01% |
| JD Sports Fashion plc | 40,333 | 48,442 | 0.01% | Shaftesbury Capital plc REIT | 11,525 | 18,115 | 0.00% |
| Johnson Matthey plc | 1,497 | 25,123 | 0.00% | SIG plc | 2,158 | 445 | 0.00% |
| JTC plc | 908 | 11,190 | 0.00% | Sirius Real Estate Ltd. REIT | 5,738 | 5,641 | 0.00% |
| Jupiter Fund Management plc | 689 | 748 | 0.00% | Smith & Nephew plc | 10,745 | 133,413 | 0.02% |
| Just Group plc | 18,379 | 37,381 | 0.01% | Smurfit WestRock plc | 6,344 | 342,916 | 0.04% |
| Kainos Group plc | 1,168 | 11,834 | 0.00% | Softcat plc | 2,236 | 42,678 | 0.01% |
| Keller Group plc | 1,135 | 20,611 | 0.00% | Spectris plc | 1,471 | 46,204 | 0.01% |
| Kingfisher plc | 23,398 | 72,878 | 0.01% | Spire Healthcare Group plc | 381 | 1,078 | 0.00% |
| Lancashire Holdings Ltd. | 4,915 | 40,565 | 0.01% | Spirent Communications plc | 5,129 | 11,370 | 0.00% |
| Land Securities Group plc REIT | 12,472 | 91,220 | 0.01% | SSP Group plc | 13,518 | 30,592 | 0.00% |
| Legal & General Group plc | 77,862 | 224,088 | 0.03% | St James's Place plc | 6,688 | 72,704 | 0.01% |
| Liontrust Asset Management plc | 206 | 1,228 | 0.00% | Standard Chartered plc | 25,738 | 318,668 | 0.04% |
| Lloyds Banking Group plc | 764,065 | 524,198 | 0.06% | Supermarket Income plc REIT | 13,303 | 11,346 | 0.00% |
| London Stock Exchange Group plc | 6,186 | 874,288 | 0.10% | Synthomer plc | 525 | 1,059 | 0.00% |
| LondonMetric Property plc REIT | 24,031 | 54,204 | 0.01% | Tate & Lyle plc | 4,113 | 33,457 | 0.00% |
| M&G plc | 35,300 | 87,469 | 0.01% | Taylor Wimpey plc | 49,244 | 75,303 | 0.01% |
| Man Group plc | 12,772 | 34,295 | 0.00% | TBC Bank Group plc | 536 | 20,944 | 0.00% |
| Marks & Spencer Group plc | 24,359 | 114,555 | 0.01% | Telecom Plus plc | 679 | 14,610 | 0.00% |
| Marshall's plc | 1,683 | 6,207 | 0.00% | Tesco plc | 86,107 | 397,176 | 0.05% |
| Mitie Group plc | 19,834 | 27,324 | 0.00% | THG plc | 6,550 | 3,690 | 0.00% |
| Mobico Group plc | 2,406 | 2,390 | 0.00% | TI Fluid Systems plc | 609 | 1,474 | 0.00% |
| Molten Ventures plc | 1,043 | 4,167 | 0.00% | TP ICAP Group plc | 12,601 | 40,716 | 0.01% |
| Mondi plc | 5,639 | 84,182 | 0.01% | Trainline plc | 3,369 | 18,228 | 0.00% |
| MONY Group plc | 9,450 | 22,735 | 0.00% | Travis Perkins plc | 3,498 | 31,937 | 0.00% |
| Moonpig Group plc | 1,082 | 2,866 | 0.00% | Tritax Big Box plc REIT | 49,168 | 81,714 | 0.01% |
| NatWest Group plc | 81,256 | 409,197 | 0.05% | Trustpilot Group plc | 8,181 | 31,455 | 0.00% |
| NCC Group plc | 1,742 | 3,286 | 0.00% | Unilever plc | 30,363 | 1,729,451 | 0.19% |
| Next plc | 1,650 | 196,272 | 0.02% | UNITE Group plc REIT | 5,397 | 54,513 | 0.01% |
| | | | | United Utilities Group plc | 8,365 | 110,159 | 0.01% |
| | | | | Vesuvius plc | 5,749 | 30,456 | 0.00% |
| | | | | Victrex plc | 1,546 | 20,834 | 0.00% |
| | | | | Vistry Group plc | 3,983 | 28,533 | 0.00% |
| | | | | Vodafone Group plc | 263,839 | 225,685 | 0.03% |
| | | | | Volution Group plc | 1,512 | 10,604 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Watches of Switzerland Group plc | 2,914 | 20,419 | 0.00% | Ally Financial, Inc. | 3,209 | 115,556 | 0.01% |
| WH Smith plc | 1,068 | 15,904 | 0.00% | Alnylam Pharmaceuticals, Inc. | 1,590 | 374,143 | 0.04% |
| Whitbread plc | 2,380 | 87,812 | 0.01% | Alphabet, Inc. Class A | 73,459 | 13,905,789 | 1.55% |
| Wise plc Class A | 8,662 | 115,643 | 0.01% | Alphabet, Inc. Class C | 60,766 | 11,572,277 | 1.29% |
| Workspace Group plc REIT | 1,427 | 8,775 | 0.00% | Altair Engineering, Inc. Class A | 711 | 77,577 | 0.01% |
| WPP plc | 14,454 | 149,778 | 0.02% | Amazon.com, Inc. | 117,409 | 25,758,361 | 2.88% |
| Zigup plc | 1,112 | 4,477 | 0.00% | Ambarella, Inc. | 392 | 28,514 | 0.00% |
| | | 22,897,219 | 2.56% | AMC Entertainment Holdings, Inc. Class A | 2,645 | 10,527 | 0.00% |
| United States 65.95% (30 June 2024: 64.88%) | | | | Amdocs Ltd. | 1,596 | 135,883 | 0.02% |
| 10X Genomics, Inc. Class A | 903 | 12,967 | 0.00% | Amedisys, Inc. | 383 | 34,773 | 0.00% |
| 1st Source Corp. | 36 | 2,102 | 0.00% | Amer Sports, Inc. | 978 | 27,345 | 0.00% |
| A O Smith Corp. | 1,341 | 91,470 | 0.01% | Ameresco, Inc. Class A | 155 | 3,639 | 0.00% |
| AAON, Inc. | 932 | 109,678 | 0.01% | American Airlines Group, Inc. | 1,734 | 30,224 | 0.00% |
| Abbott Laboratories | 21,483 | 2,429,942 | 0.27% | American Assets Trust, Inc. REIT | 566 | 14,863 | 0.00% |
| AbbVie, Inc. | 22,231 | 3,950,449 | 0.44% | American Eagle Outfitters, Inc. | 1,556 | 25,939 | 0.00% |
| Abercrombie & Fitch Co. Class A | 577 | 86,244 | 0.01% | American Express Co. | 7,028 | 2,085,840 | 0.23% |
| Acadia Healthcare Co., Inc. | 1,274 | 50,514 | 0.01% | American Financial Group, Inc. | 885 | 121,183 | 0.01% |
| ACADIA Pharmaceuticals, Inc. | 1,391 | 25,525 | 0.00% | American Homes 4 Rent REIT Class A | 4,201 | 157,201 | 0.02% |
| Acadia Realty Trust REIT | 1,755 | 42,401 | 0.01% | American International Group, Inc. | 8,012 | 583,274 | 0.07% |
| Accenture plc Class A | 7,856 | 2,763,662 | 0.31% | American Tower Corp. REIT | 5,876 | 1,077,717 | 0.12% |
| ACI Worldwide, Inc. | 1,648 | 85,548 | 0.01% | American Water Works Co., Inc. | 2,435 | 303,133 | 0.03% |
| Acuity Brands, Inc. | 412 | 120,358 | 0.01% | American Woodmark Corp. | 240 | 19,087 | 0.00% |
| Acushnet Holdings Corp. | 355 | 25,233 | 0.00% | Americold Realty Trust, Inc. REIT | 3,230 | 69,122 | 0.01% |
| AdaptHealth Corp. Class A | 578 | 5,503 | 0.00% | Ameriprise Financial, Inc. | 1,239 | 659,681 | 0.07% |
| Adeia, Inc. | 1,488 | 20,802 | 0.00% | Ameris Bancorp | 1,030 | 64,447 | 0.01% |
| Adient plc | 1,277 | 22,003 | 0.00% | Amgen, Inc. | 6,733 | 1,754,889 | 0.20% |
| Adobe, Inc. | 5,560 | 2,472,421 | 0.28% | Amicus Therapeutics, Inc. | 5,272 | 49,662 | 0.01% |
| ADT, Inc. | 2,063 | 14,255 | 0.00% | Amkor Technology, Inc. | 1,063 | 27,308 | 0.00% |
| Adtalem Global Education, Inc. | 302 | 27,437 | 0.00% | AMN Healthcare Services, Inc. | 598 | 14,304 | 0.00% |
| Advance Auto Parts, Inc. | 508 | 24,023 | 0.00% | Amphastar Pharmaceuticals, Inc. | 402 | 14,926 | 0.00% |
| Advanced Drainage Systems, Inc. | 910 | 105,196 | 0.01% | Annaly Capital Management, Inc. REIT | 6,216 | 113,753 | 0.01% |
| Advanced Energy Industries, Inc. | 484 | 55,965 | 0.01% | Aon plc Class A | 2,454 | 881,379 | 0.10% |
| Advanced Micro Devices, Inc. | 20,137 | 2,432,348 | 0.27% | Apartment Investment & Management Co. REIT Class A | 1,926 | 17,507 | 0.00% |
| AerCap Holdings NV | 2,455 | 234,943 | 0.03% | Apellis Pharmaceuticals, Inc. | 1,130 | 36,058 | 0.00% |
| Affiliated Managers Group, Inc. | 520 | 96,158 | 0.01% | API Group Corp. | 2,839 | 102,119 | 0.01% |
| Affirm Holdings, Inc. Class A | 3,123 | 190,191 | 0.02% | Apogee Enterprises, Inc. | 221 | 15,782 | 0.00% |
| Aflac, Inc. | 6,827 | 706,185 | 0.08% | Apollo Commercial Real Estate Finance, Inc. REIT | 1,215 | 10,522 | 0.00% |
| AGCO Corp. | 749 | 70,017 | 0.01% | Apollo Global Management, Inc. | 6,486 | 1,071,228 | 0.12% |
| Agilent Technologies, Inc. | 3,552 | 477,176 | 0.05% | Appfolio, Inc. Class A | 291 | 71,796 | 0.01% |
| agilon health, Inc. | 2,523 | 4,794 | 0.00% | Appian Corp. Class A | 271 | 8,938 | 0.00% |
| Agios Pharmaceuticals, Inc. | 890 | 29,245 | 0.00% | Apple Hospitality, Inc. REIT | 2,319 | 35,597 | 0.00% |
| AGNC Investment Corp. REIT | 9,541 | 87,873 | 0.01% | Apple, Inc. | 178,938 | 44,809,654 | 5.01% |
| Agree Realty Corp. REIT | 1,247 | 87,851 | 0.01% | Applied Industrial Technologies, Inc. | 463 | 110,875 | 0.01% |
| Air Lease Corp. Class A | 925 | 44,594 | 0.01% | Applied Materials, Inc. | 10,512 | 1,709,567 | 0.19% |
| Air Products & Chemicals, Inc. | 2,803 | 812,982 | 0.09% | AppLovin Corp. Class A | 3,288 | 1,064,753 | 0.12% |
| Airbnb, Inc. Class A | 5,502 | 723,018 | 0.08% | AptarGroup, Inc. | 776 | 121,910 | 0.01% |
| Akamai Technologies, Inc. | 1,967 | 188,144 | 0.02% | Aptiv plc | 3,337 | 201,822 | 0.02% |
| Akero Therapeutics, Inc. | 469 | 13,048 | 0.00% | Aramark | 3,440 | 128,346 | 0.01% |
| Alarm.com Holdings, Inc. | 609 | 37,027 | 0.00% | Arbor Realty Trust, Inc. REIT | 2,648 | 36,675 | 0.00% |
| Alaska Air Group, Inc. | 227 | 14,698 | 0.00% | Arcadium Lithium plc | 12,790 | 65,613 | 0.01% |
| Albemarle Corp. | 1,501 | 129,206 | 0.01% | ArcBest Corp. | 288 | 26,876 | 0.00% |
| Albertsons Cos, Inc. Class A | 5,224 | 102,599 | 0.01% | Arch Capital Group Ltd. | 4,399 | 406,248 | 0.05% |
| Alexander & Baldwin, Inc. REIT | 314 | 5,570 | 0.00% | Archer-Daniels-Midland Co. | 5,834 | 294,734 | 0.03% |
| Alexander's, Inc. REIT | 5 | 1,000 | 0.00% | Arcosa, Inc. | 685 | 66,267 | 0.01% |
| Alexandria Real Estate Equities, Inc. REIT | 2,102 | 205,050 | 0.02% | Arcus Biosciences, Inc. | 274 | 4,080 | 0.00% |
| Alight, Inc. Class A | 5,228 | 36,178 | 0.00% | | | | |
| Align Technology, Inc. | 938 | 195,582 | 0.02% | | | | |
| Alignment Healthcare, Inc. | 482 | 5,422 | 0.00% | | | | |
| Alkermes plc | 2,076 | 59,706 | 0.01% | | | | |
| Allegion plc | 999 | 130,549 | 0.02% | | | | |
| Allegro MicroSystems, Inc. | 1,020 | 22,297 | 0.00% | | | | |
| Allstate Corp. | 3,279 | 632,158 | 0.07% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Ardagh Metal Packaging SA | 680 | 2,047 | 0.00% | BankUnited, Inc. | 1,231 | 46,987 | 0.01% |
| Ares Management Corp. Class A | 2,248 | 397,963 | 0.04% | Banner Corp. | 200 | 13,354 | 0.00% |
| Arista Networks, Inc. | 12,838 | 1,418,984 | 0.16% | Bath & Body Works, Inc. | 2,684 | 104,059 | 0.01% |
| ARMOUR Residential, Inc. REIT | 972 | 18,332 | 0.00% | Baxter International, Inc. | 6,135 | 178,897 | 0.02% |
| Armstrong World Industries, Inc. | 508 | 71,796 | 0.01% | Beacon Roofing Supply, Inc. | 712 | 72,325 | 0.01% |
| Array Technologies, Inc. | 1,032 | 6,233 | 0.00% | Beam Therapeutics, Inc. | 523 | 12,970 | 0.00% |
| Arrow Electronics, Inc. | 653 | 73,867 | 0.01% | Becton Dickinson & Co. | 3,596 | 815,825 | 0.09% |
| Arrowhead Pharmaceuticals, Inc. | 1,046 | 19,665 | 0.00% | Belden, Inc. | 607 | 68,354 | 0.01% |
| Arthur J Gallagher & Co. | 3,024 | 858,362 | 0.10% | BellRing Brands, Inc. | 1,674 | 126,119 | 0.01% |
| Artisan Partners Asset Management, Inc. Class A | 1,043 | 44,901 | 0.01% | Berkshire Hills Bancorp, Inc. | 309 | 8,785 | 0.00% |
| Arvinas, Inc. | 459 | 8,799 | 0.00% | Berry Global Group, Inc. | 1,504 | 97,264 | 0.01% |
| Asana, Inc. Class A | 563 | 11,412 | 0.00% | Best Buy Co., Inc. | 2,713 | 232,775 | 0.03% |
| Asbury Automotive Group, Inc. | 235 | 57,112 | 0.01% | BGC Group, Inc. Class A | 4,820 | 43,669 | 0.01% |
| ASGN, Inc. | 636 | 53,004 | 0.01% | BILL Holdings, Inc. | 1,337 | 113,257 | 0.01% |
| Ashland, Inc. | 603 | 43,090 | 0.01% | BioCryst Pharmaceuticals, Inc. | 1,406 | 10,573 | 0.00% |
| Aspen Technology, Inc. | 354 | 88,369 | 0.01% | Biogen, Inc. | 1,842 | 281,679 | 0.03% |
| Associated Banc-Corp. | 1,775 | 42,422 | 0.01% | Biohaven Ltd. | 653 | 24,390 | 0.00% |
| Assurant, Inc. | 652 | 139,019 | 0.02% | BioMarin Pharmaceutical, Inc. | 2,407 | 158,212 | 0.02% |
| Assured Guaranty Ltd. | 795 | 71,558 | 0.01% | Bio-Rad Laboratories, Inc. Class A | 284 | 93,297 | 0.01% |
| Astera Labs, Inc. | 1,413 | 187,152 | 0.02% | Bio-Techne Corp. | 2,204 | 158,754 | 0.02% |
| AT&T, Inc. | 89,095 | 2,028,693 | 0.23% | Birkenstock Holding plc | 432 | 24,477 | 0.00% |
| Atkore, Inc. | 370 | 30,876 | 0.00% | BJ's Wholesale Club Holdings, Inc. | 1,616 | 144,390 | 0.02% |
| Atlanta Braves Holdings, Inc. Class A | 541 | 22,073 | 0.00% | Blackbaud, Inc. | 493 | 36,443 | 0.00% |
| Atlanta Braves Holdings, Inc. Class C | 1,062 | 40,632 | 0.01% | Blackline, Inc. | 551 | 33,479 | 0.00% |
| Atlantic Union Bankshares Corp. | 737 | 27,918 | 0.00% | Blackrock, Inc. | 1,823 | 1,868,776 | 0.21% |
| Atlassian Corp. Class A | 2,011 | 489,437 | 0.06% | Blackstone Mortgage Trust, Inc. REIT Class A | 2,035 | 35,429 | 0.00% |
| AtriCure, Inc. | 548 | 16,747 | 0.00% | Blackstone, Inc. | 8,897 | 1,534,021 | 0.17% |
| Aurora Innovation, Inc. Class A | 12,281 | 77,370 | 0.01% | Block, Inc. | 2,016 | 175,972 | 0.02% |
| Autodesk, Inc. | 2,731 | 807,202 | 0.09% | Block, Inc. Class A | 4,893 | 415,856 | 0.05% |
| Autoliv, Inc. | 987 | 92,571 | 0.01% | Bloom Energy Corp. Class A | 2,587 | 57,457 | 0.01% |
| Automatic Data Processing, Inc. | 5,085 | 1,488,532 | 0.17% | Blue Owl Capital, Inc. Class A | 6,413 | 149,166 | 0.02% |
| AutoNation, Inc. | 357 | 60,633 | 0.01% | Blueprint Medicines Corp. | 777 | 67,770 | 0.01% |
| AutoZone, Inc. | 214 | 685,228 | 0.08% | Boise Cascade Co. | 566 | 67,275 | 0.01% |
| AvalonBay Communities, Inc. REIT | 1,731 | 380,768 | 0.04% | BOK Financial Corp. | 246 | 26,187 | 0.00% |
| Avanos Medical, Inc. | 282 | 4,489 | 0.00% | Booking Holdings, Inc. | 415 | 2,061,894 | 0.23% |
| Avantor, Inc. | 8,728 | 183,899 | 0.02% | Boot Barn Holdings, Inc. | 370 | 56,173 | 0.01% |
| Avery Dennison Corp. | 1,024 | 191,621 | 0.02% | BorgWarner, Inc. | 3,173 | 100,870 | 0.01% |
| Avidity Biosciences, Inc. | 1,385 | 40,276 | 0.00% | Boston Scientific Corp. | 17,960 | 1,604,187 | 0.18% |
| Avient Corp. | 1,139 | 46,540 | 0.01% | Box, Inc. Class A | 2,220 | 70,152 | 0.01% |
| Avis Budget Group, Inc. | 167 | 13,462 | 0.00% | Braze, Inc. Class A | 550 | 23,034 | 0.00% |
| Avnet, Inc. | 1,236 | 64,668 | 0.01% | Bread Financial Holdings, Inc. | 366 | 22,348 | 0.00% |
| Axalta Coating Systems Ltd. | 2,442 | 83,565 | 0.01% | Bridgebio Pharma, Inc. | 1,333 | 36,578 | 0.00% |
| Axcelis Technologies, Inc. | 586 | 40,944 | 0.01% | Bright Horizons Family Solutions, Inc. | 696 | 77,152 | 0.01% |
| Axis Capital Holdings Ltd. | 863 | 76,479 | 0.01% | Brighthouse Financial, Inc. | 488 | 23,444 | 0.00% |
| Axon Enterprise, Inc. | 900 | 534,888 | 0.06% | Brink's Co. | 426 | 39,520 | 0.00% |
| Axos Financial, Inc. | 577 | 40,303 | 0.00% | Bristol-Myers Squibb Co. | 25,684 | 1,452,687 | 0.16% |
| Axsome Therapeutics, Inc. | 365 | 30,883 | 0.00% | Brixmor Property Group, Inc. REIT | 3,889 | 108,270 | 0.01% |
| AZEK Co., Inc. Class A | 1,654 | 78,515 | 0.01% | Broadcom, Inc. | 56,864 | 13,183,350 | 1.47% |
| Azenta, Inc. | 714 | 35,700 | 0.00% | Broadridge Financial Solutions, Inc. | 1,451 | 328,057 | 0.04% |
| AZZ, Inc. | 432 | 35,389 | 0.00% | Broadstone Net Lease, Inc. REIT Class A | 1,805 | 28,627 | 0.00% |
| Badger Meter, Inc. | 406 | 86,121 | 0.01% | Brown & Brown, Inc. | 2,899 | 295,756 | 0.03% |
| Balchem Corp. | 438 | 71,392 | 0.01% | Bruker Corp. | 1,527 | 89,513 | 0.01% |
| Ball Corp. | 3,856 | 212,581 | 0.02% | Brunswick Corp. | 1,080 | 69,854 | 0.01% |
| BancFirst Corp. | 428 | 50,153 | 0.01% | Buckle, Inc. | 290 | 14,735 | 0.00% |
| Bank of America Corp. | 83,208 | 3,656,992 | 0.41% | Builders FirstSource, Inc. | 1,516 | 216,682 | 0.02% |
| Bank of Hawaii Corp. | 582 | 41,462 | 0.01% | Bumble, Inc. Class A | 609 | 4,957 | 0.00% |
| Bank of New York Mellon Corp. | 9,064 | 696,387 | 0.08% | Bunge Global SA | 1,800 | 139,968 | 0.02% |
| Bank of NT Butterfield & Son Ltd. | 569 | 20,797 | 0.00% | Burlington Stores, Inc. | 879 | 250,568 | 0.03% |
| Bank OZK | 1,786 | 79,531 | 0.01% | BXP, Inc. REIT | 1,929 | 143,440 | 0.02% |
| | | | | C3.ai, Inc. Class A | 1,338 | 46,067 | 0.01% |
| | | | | Cable One, Inc. | 64 | 23,176 | 0.00% |
| | | | | Cabot Corp. | 639 | 58,347 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Cadence Bank | 2,393 | 82,439 | 0.01% | Clarivate plc | 5,278 | 26,812 | 0.00% |
| Cadence Design Systems, Inc. | 3,410 | 1,024,569 | 0.11% | Clean Harbors, Inc. | 616 | 141,766 | 0.02% |
| California Water Service Group | 472 | 21,396 | 0.00% | Cleantech, Inc. | 3,083 | 28,394 | 0.00% |
| Calix, Inc. | 402 | 14,018 | 0.00% | Clear Secure, Inc. Class A | 754 | 20,087 | 0.00% |
| Cal-Maine Foods, Inc. | 566 | 58,253 | 0.01% | Clorox Co. | 1,637 | 265,865 | 0.03% |
| Camden Property Trust REIT | 1,342 | 155,726 | 0.02% | Cloudflare, Inc. Class A | 3,739 | 402,616 | 0.05% |
| Campbell Soup Co. | 2,423 | 101,475 | 0.01% | CME Group, Inc. Class A | 4,481 | 1,040,623 | 0.12% |
| Capital One Financial Corp. | 4,709 | 839,709 | 0.09% | CNA Financial Corp. | 44 | 2,128 | 0.00% |
| Capri Holdings Ltd. | 1,232 | 25,946 | 0.00% | CNH Industrial NV | 11,577 | 131,167 | 0.02% |
| Cardinal Health, Inc. | 3,182 | 376,335 | 0.04% | CNO Financial Group, Inc. | 1,144 | 42,568 | 0.01% |
| CareTrust, Inc. REIT | 1,751 | 47,365 | 0.01% | Coca-Cola Co. | 47,606 | 2,963,950 | 0.33% |
| Cargurus, Inc. Class A | 742 | 27,113 | 0.00% | Coca-Cola Consolidated, Inc. | 83 | 104,579 | 0.01% |
| Carlisle Cos, Inc. | 579 | 213,558 | 0.02% | Coca-Cola Europacific Partners plc | 2,428 | 186,495 | 0.02% |
| CarMax, Inc. | 2,225 | 181,916 | 0.02% | Coeur Mining, Inc. | 3,609 | 20,643 | 0.00% |
| Carnival Corp. | 11,991 | 298,816 | 0.03% | Cogent Communications Holdings, Inc. | 507 | 39,074 | 0.00% |
| Carrier Global Corp. | 10,509 | 717,344 | 0.08% | Cognex Corp. | 2,298 | 82,406 | 0.01% |
| Carter's, Inc. | 273 | 14,794 | 0.00% | Cognizant Technology Solutions Corp. Class A | 6,139 | 472,089 | 0.05% |
| Carvana Co. Class A | 1,391 | 282,874 | 0.03% | Cohen & Steers, Inc. | 434 | 40,076 | 0.00% |
| Casella Waste Systems, Inc. Class A | 754 | 79,781 | 0.01% | Coinbase Global, Inc. Class A | 2,438 | 605,355 | 0.07% |
| Caterpillar, Inc. | 6,141 | 2,227,709 | 0.25% | Colgate-Palmolive Co. | 9,985 | 907,736 | 0.10% |
| Cathay General Bancorp | 904 | 43,039 | 0.01% | Columbia Banking System, Inc. | 2,690 | 72,657 | 0.01% |
| Cava Group, Inc. | 955 | 107,724 | 0.01% | Columbia Financial, Inc. | 891 | 14,087 | 0.00% |
| Cavco Industries, Inc. | 123 | 54,886 | 0.01% | Columbia Sportswear Co. | 587 | 49,267 | 0.01% |
| CBIZ, Inc. | 478 | 39,115 | 0.00% | Comcast Corp. Class A | 48,072 | 1,804,142 | 0.20% |
| Cboe Global Markets, Inc. | 1,373 | 268,284 | 0.03% | Comerica, Inc. | 1,764 | 109,103 | 0.01% |
| CBRE Group, Inc. Class A | 3,797 | 498,508 | 0.06% | Comfort Systems USA, Inc. | 434 | 184,042 | 0.02% |
| CCC Intelligent Solutions Holdings, Inc. | 4,717 | 55,330 | 0.01% | Commerce Bancshares, Inc. | 1,341 | 83,558 | 0.01% |
| CDW Corp. | 1,685 | 293,257 | 0.03% | Community Financial System, Inc. | 452 | 27,879 | 0.00% |
| Celsius Holdings, Inc. | 1,931 | 50,863 | 0.01% | Commvault Systems, Inc. | 627 | 94,621 | 0.01% |
| Cencora, Inc. | 2,125 | 477,445 | 0.05% | Conagra Brands, Inc. | 6,134 | 170,218 | 0.02% |
| Centene Corp. | 6,397 | 387,530 | 0.04% | Concentrix Corp. | 469 | 20,294 | 0.00% |
| Centerspace REIT | 115 | 7,607 | 0.00% | Confluent, Inc. Class A | 3,385 | 94,645 | 0.01% |
| Central Garden & Pet Co. Class A | 282 | 9,320 | 0.00% | CONMED Corp. | 450 | 30,798 | 0.00% |
| Century Aluminum Co. | 381 | 6,942 | 0.00% | Constellium SE Class A | 974 | 10,003 | 0.00% |
| Century Communities, Inc. | 231 | 16,946 | 0.00% | Cooper Cos, Inc. | 2,401 | 220,724 | 0.03% |
| Certara, Inc. | 1,071 | 11,406 | 0.00% | Copart, Inc. | 10,882 | 624,518 | 0.07% |
| CF Industries Holdings, Inc. | 2,390 | 203,915 | 0.02% | COPT Defense Properties REIT | 1,378 | 42,649 | 0.01% |
| CH Robinson Worldwide, Inc. | 1,575 | 162,729 | 0.02% | Corcept Therapeutics, Inc. | 807 | 40,665 | 0.01% |
| Champion Homes, Inc. | 650 | 57,265 | 0.01% | Core & Main, Inc. Class A | 2,574 | 131,042 | 0.02% |
| Charles River Laboratories International, Inc. | 584 | 107,806 | 0.01% | Corebridge Financial, Inc. | 3,482 | 104,216 | 0.01% |
| Charles Schwab Corp. | 18,701 | 1,384,061 | 0.16% | Corning, Inc. | 9,437 | 448,446 | 0.05% |
| Chart Industries, Inc. | 498 | 95,038 | 0.01% | Corpay, Inc. | 874 | 295,779 | 0.03% |
| Charter Communications, Inc. Class A | 1,179 | 404,126 | 0.05% | Corteva, Inc. | 9,126 | 519,817 | 0.06% |
| Check Point Software Technologies Ltd. | 1,021 | 190,621 | 0.02% | CorVel Corp. | 447 | 49,733 | 0.01% |
| Chemed Corp. | 213 | 112,847 | 0.01% | CoStar Group, Inc. | 5,101 | 365,181 | 0.04% |
| Chimera Investment Corp. REIT | 785 | 10,990 | 0.00% | Costco Wholesale Corp. | 5,517 | 5,055,062 | 0.57% |
| Chipotle Mexican Grill, Inc. Class A | 17,019 | 1,026,246 | 0.12% | Coty, Inc. Class A | 3,235 | 22,516 | 0.00% |
| Choice Hotels International, Inc. | 379 | 53,810 | 0.01% | Coupang, Inc. Class A | 14,106 | 310,050 | 0.04% |
| Chubb Ltd. | 4,973 | 1,374,040 | 0.15% | Coursera, Inc. | 1,361 | 11,568 | 0.00% |
| Church & Dwight Co., Inc. | 3,080 | 322,507 | 0.04% | Cousins Properties, Inc. REIT | 1,409 | 43,172 | 0.01% |
| Ciena Corp. | 1,925 | 163,259 | 0.02% | Cracker Barrel Old Country Store, Inc. | 136 | 7,189 | 0.00% |
| Cigna Group | 3,507 | 968,423 | 0.11% | Credicorp Ltd. | 788 | 144,456 | 0.02% |
| Cimpress plc | 229 | 16,424 | 0.00% | Credit Acceptance Corp. | 58 | 27,229 | 0.00% |
| Cincinnati Financial Corp. | 1,940 | 278,778 | 0.03% | Credo Technology Group Holding Ltd. | 1,828 | 122,860 | 0.01% |
| Cinemark Holdings, Inc. | 1,519 | 47,059 | 0.01% | Crinetics Pharmaceuticals, Inc. | 1,221 | 62,430 | 0.01% |
| Cintas Corp. | 4,140 | 756,378 | 0.09% | CRISPR Therapeutics AG | 1,153 | 45,382 | 0.01% |
| Cirrus Logic, Inc. | 699 | 69,606 | 0.01% | Crocs, Inc. | 718 | 78,643 | 0.01% |
| Cisco Systems, Inc. | 50,435 | 2,985,752 | 0.33% | Crowdstrike Holdings, Inc. Class A | 2,901 | 992,606 | 0.11% |
| Citigroup, Inc. | 23,898 | 1,682,180 | 0.19% | Crown Castle, Inc. REIT | 5,562 | 504,807 | 0.06% |
| Citizens Financial Group, Inc. | 5,708 | 249,782 | 0.03% | Crown Holdings, Inc. | 1,535 | 126,929 | 0.01% |
| City Holding Co. | 135 | 15,995 | 0.00% | CSG Systems International, Inc. | 209 | 10,682 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| CSW Industrials, Inc. | 220 | 77,616 | 0.01% | Elevance Health, Inc. | 2,881 | 1,062,801 | 0.12% |
| CSX Corp. | 24,671 | 796,133 | 0.09% | elf Beauty, Inc. | 711 | 89,266 | 0.01% |
| CTS Corp. | 182 | 9,597 | 0.00% | Eli Lilly & Co. | 10,012 | 7,729,264 | 0.86% |
| CubeSmart REIT | 3,052 | 130,778 | 0.02% | Elme Communities REIT | 348 | 5,314 | 0.00% |
| Cullen/Frost Bankers, Inc. | 764 | 102,567 | 0.01% | Empire State Realty Trust, Inc. REIT Class A | 863 | 8,906 | 0.00% |
| Curblin Properties Corp. REIT | 1,180 | 27,400 | 0.00% | Employers Holdings, Inc. | 344 | 17,623 | 0.00% |
| Cushman & Wakefield plc | 3,645 | 47,677 | 0.01% | Encompass Health Corp. | 1,409 | 130,121 | 0.02% |
| CVB Financial Corp. | 1,414 | 30,274 | 0.00% | Encore Capital Group, Inc. | 119 | 5,685 | 0.00% |
| CVS Health Corp. | 16,238 | 728,924 | 0.08% | Energizer Holdings, Inc. | 490 | 17,096 | 0.00% |
| CyberArk Software Ltd. | 518 | 172,572 | 0.02% | Enovix Corp. | 1,464 | 15,914 | 0.00% |
| Cytokinetics, Inc. | 1,559 | 73,335 | 0.01% | Enphase Energy, Inc. | 1,532 | 105,218 | 0.01% |
| Dana, Inc. | 685 | 7,919 | 0.00% | Ensign Group, Inc. | 737 | 97,918 | 0.01% |
| Danaher Corp. | 8,133 | 1,866,930 | 0.21% | Enstar Group Ltd. | 137 | 44,121 | 0.01% |
| Darling Ingredients, Inc. | 1,825 | 61,484 | 0.01% | Entegris, Inc. | 1,902 | 188,412 | 0.02% |
| Datadog, Inc. Class A | 3,852 | 550,412 | 0.06% | Envista Holdings Corp. | 1,645 | 31,732 | 0.00% |
| DaVita, Inc. | 649 | 97,058 | 0.01% | EPAM Systems, Inc. | 718 | 167,883 | 0.02% |
| Dayforce, Inc. | 1,805 | 131,115 | 0.02% | EPR Properties REIT | 1,217 | 53,889 | 0.01% |
| Deckers Outdoor Corp. | 1,932 | 392,370 | 0.04% | Equifax, Inc. | 1,513 | 385,588 | 0.04% |
| Deere & Co. | 3,184 | 1,349,061 | 0.15% | Equinix, Inc. REIT | 1,192 | 1,123,925 | 0.13% |
| Delta Air Lines, Inc. | 2,124 | 128,502 | 0.01% | Equitable Holdings, Inc. | 4,283 | 202,029 | 0.02% |
| Deluxe Corp. | 82 | 1,852 | 0.00% | Equity LifeStyle Properties, Inc. REIT | 2,388 | 159,041 | 0.02% |
| Denali Therapeutics, Inc. | 2,082 | 42,431 | 0.01% | Equity Residential REIT | 4,592 | 329,522 | 0.04% |
| DENTSPLY SIRONA, Inc. | 3,563 | 67,626 | 0.01% | Essent Group Ltd. | 1,591 | 86,614 | 0.01% |
| Dexcom, Inc. | 5,096 | 396,316 | 0.04% | Essential Properties Realty Trust, Inc. REIT | 2,674 | 83,643 | 0.01% |
| DiamondRock Hospitality Co. REIT | 1,184 | 10,692 | 0.00% | Essential Utilities, Inc. | 2,738 | 99,444 | 0.01% |
| Digital Realty Trust, Inc. REIT | 4,070 | 721,733 | 0.08% | Essex Property Trust, Inc. REIT | 813 | 232,063 | 0.03% |
| DigitalBridge Group, Inc. | 1,754 | 19,785 | 0.00% | Estee Lauder Cos, Inc. Class A | 2,902 | 217,592 | 0.02% |
| DigitalOcean Holdings, Inc. | 629 | 21,430 | 0.00% | Etsy, Inc. | 1,345 | 71,137 | 0.01% |
| Dillard's, Inc. Class A | 44 | 18,997 | 0.00% | Euronet Worldwide, Inc. | 554 | 56,973 | 0.01% |
| Diodes, Inc. | 823 | 50,754 | 0.01% | Evercore, Inc. Class A | 515 | 142,753 | 0.02% |
| Discover Financial Services | 3,172 | 549,486 | 0.06% | Everest Group Ltd. | 535 | 193,916 | 0.02% |
| Dlocal Ltd. Class A | 764 | 8,603 | 0.00% | EVERTEC, Inc. | 1,457 | 50,310 | 0.01% |
| DocuSign, Inc. Class A | 2,662 | 239,420 | 0.03% | Evolut Health, Inc. Class A | 1,303 | 14,659 | 0.00% |
| Dolby Laboratories, Inc. Class A | 561 | 43,814 | 0.01% | Exact Sciences Corp. | 2,114 | 118,786 | 0.01% |
| Dollar General Corp. | 2,649 | 200,847 | 0.02% | Exelixis, Inc. | 3,848 | 128,138 | 0.01% |
| Dollar Tree, Inc. | 2,700 | 202,338 | 0.02% | Exelon Corp. | 12,082 | 454,766 | 0.05% |
| Domino's Pizza, Inc. | 437 | 183,435 | 0.02% | ExlService Holdings, Inc. | 2,294 | 101,808 | 0.01% |
| Donaldson Co., Inc. | 1,246 | 83,918 | 0.01% | eXp World Holdings, Inc. | 313 | 3,603 | 0.00% |
| DoorDash, Inc. Class A | 4,409 | 739,610 | 0.08% | Expedia Group, Inc. | 1,562 | 291,047 | 0.03% |
| Dorman Products, Inc. | 439 | 56,872 | 0.01% | Expeditors International of Washington, Inc. | 1,795 | 198,832 | 0.02% |
| DoubleVerify Holdings, Inc. | 1,629 | 31,293 | 0.00% | Extra Space Storage, Inc. REIT | 2,560 | 382,976 | 0.04% |
| Douglas Emmett, Inc. REIT | 1,336 | 24,796 | 0.00% | Extreme Networks, Inc. | 1,279 | 21,410 | 0.00% |
| Dover Corp. | 1,632 | 306,163 | 0.03% | F&G Annuities & Life, Inc. | 117 | 4,848 | 0.00% |
| Doximity, Inc. Class A | 1,483 | 79,177 | 0.01% | F5, Inc. | 780 | 196,147 | 0.02% |
| Driven Brands Holdings, Inc. | 2,151 | 34,717 | 0.00% | Fabrinet | 456 | 100,265 | 0.01% |
| Dropbox, Inc. Class A | 2,884 | 86,635 | 0.01% | FactSet Research Systems, Inc. | 476 | 228,613 | 0.03% |
| Dun & Bradstreet Holdings, Inc. | 4,118 | 51,310 | 0.01% | Fair Isaac Corp. | 293 | 583,342 | 0.07% |
| Duolingo, Inc. Class A | 445 | 144,282 | 0.02% | Fastenal Co. | 7,069 | 508,332 | 0.06% |
| DuPont de Nemours, Inc. | 5,042 | 384,452 | 0.04% | Fastly, Inc. Class A | 1,061 | 10,016 | 0.00% |
| Dutch Bros, Inc. Class A | 1,634 | 85,589 | 0.01% | Federal Realty Investment Trust REIT | 1,071 | 119,898 | 0.01% |
| DXC Technology Co. | 2,173 | 43,417 | 0.01% | Federal Signal Corp. | 755 | 69,754 | 0.01% |
| Dycom Industries, Inc. | 431 | 75,020 | 0.01% | FedEx Corp. | 2,855 | 803,197 | 0.09% |
| Dynatrace, Inc. | 3,849 | 209,193 | 0.02% | Fidelity National Financial, Inc. | 3,136 | 176,055 | 0.02% |
| Dyne Therapeutics, Inc. | 1,091 | 25,704 | 0.00% | Fidelity National Information Services, Inc. | 7,025 | 567,409 | 0.06% |
| E2open Parent Holdings, Inc. | 1,261 | 3,354 | 0.00% | Fifth Third Bancorp | 8,200 | 346,696 | 0.04% |
| Eagle Materials, Inc. | 449 | 110,795 | 0.01% | First American Financial Corp. | 1,104 | 68,934 | 0.01% |
| East West Bancorp, Inc. | 1,652 | 158,196 | 0.02% | First BanCorp | 2,626 | 48,817 | 0.01% |
| Eastern Bankshares, Inc. | 3,051 | 52,630 | 0.01% | First Citizens BancShares, Inc. Class A | 147 | 310,614 | 0.04% |
| EastGroup Properties, Inc. REIT | 628 | 100,788 | 0.01% | First Commonwealth Financial Corp. | 487 | 8,240 | 0.00% |
| eBay, Inc. | 6,207 | 384,524 | 0.04% | | | | |
| Edgewell Personal Care Co. | 299 | 10,046 | 0.00% | | | | |
| Edwards Lifesciences Corp. | 7,543 | 558,408 | 0.06% | | | | |
| Elanco Animal Health, Inc. | 6,373 | 77,177 | 0.01% | | | | |
| Elastic NV | 1,250 | 123,850 | 0.01% | | | | |
| Electronic Arts, Inc. | 3,387 | 495,518 | 0.06% | | | | |
| Element Solutions, Inc. | 3,869 | 98,389 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| First Financial Bancorp | 1,489 | 40,024 | 0.00% | Global Payments, Inc. | 3,166 | 354,782 | 0.04% |
| First Financial Bankshares, Inc. | 2,138 | 77,075 | 0.01% | Global-e Online Ltd. | 1,211 | 66,036 | 0.01% |
| First Hawaiian, Inc. | 1,126 | 29,220 | 0.00% | GLOBALFOUNDRIES, Inc. | 1,334 | 57,242 | 0.01% |
| First Horizon Corp. | 7,274 | 146,498 | 0.02% | Globant SA | 553 | 118,574 | 0.01% |
| First Industrial Realty Trust, Inc. REIT | 1,863 | 93,392 | 0.01% | Globe Life, Inc. | 1,359 | 151,556 | 0.02% |
| First Interstate BancSystem, Inc. Class A | 537 | 17,436 | 0.00% | Globus Medical, Inc. Class A | 1,615 | 133,577 | 0.02% |
| First Merchants Corp. | 989 | 39,451 | 0.00% | GMS, Inc. | 538 | 45,639 | 0.01% |
| First Solar, Inc. | 1,290 | 227,350 | 0.03% | GoDaddy, Inc. Class A | 1,750 | 345,397 | 0.04% |
| Fiserv, Inc. | 7,006 | 1,439,173 | 0.16% | Goldman Sachs Group, Inc. | 3,873 | 2,217,757 | 0.25% |
| Five Below, Inc. | 619 | 64,970 | 0.01% | Goodyear Tire & Rubber Co. | 3,913 | 35,217 | 0.00% |
| Five9, Inc. | 1,285 | 52,222 | 0.01% | Grab Holdings Ltd. Class A | 31,966 | 150,880 | 0.02% |
| Fiverr International Ltd. | 277 | 8,789 | 0.00% | Graco, Inc. | 1,996 | 168,243 | 0.02% |
| Flagstar Financial, Inc. | 3,593 | 33,523 | 0.00% | Grand Canyon Education, Inc. | 347 | 56,839 | 0.01% |
| Flex Ltd. | 5,163 | 198,208 | 0.02% | Granite Construction, Inc. | 565 | 49,556 | 0.01% |
| Floor & Decor Holdings, Inc. Class A | 1,400 | 139,580 | 0.02% | Graphic Packaging Holding Co. | 3,920 | 106,467 | 0.01% |
| Flowers Foods, Inc. | 1,873 | 38,696 | 0.00% | Green Brick Partners, Inc. | 342 | 19,320 | 0.00% |
| Fluence Energy, Inc. Class A | 455 | 7,225 | 0.00% | Greenbrier Cos, Inc. | 204 | 12,442 | 0.00% |
| Flywire Corp. | 2,022 | 41,694 | 0.01% | Griffon Corp. | 561 | 39,982 | 0.00% |
| FMC Corp. | 1,631 | 79,283 | 0.01% | Grocery Outlet Holding Corp. | 1,134 | 17,702 | 0.00% |
| FNB Corp. | 5,739 | 84,822 | 0.01% | Group 1 Automotive, Inc. | 170 | 71,652 | 0.01% |
| Foot Locker, Inc. | 1,143 | 24,872 | 0.00% | Guardant Health, Inc. | 1,311 | 40,051 | 0.00% |
| Ford Motor Co. | 48,169 | 476,873 | 0.05% | Guess?, Inc. | 753 | 10,587 | 0.00% |
| FormFactor, Inc. | 913 | 40,172 | 0.00% | Guidewire Software, Inc. | 1,056 | 178,020 | 0.02% |
| Fortinet, Inc. | 7,939 | 750,077 | 0.08% | GXO Logistics, Inc. | 1,518 | 66,033 | 0.01% |
| Fortrea Holdings, Inc. | 718 | 13,391 | 0.00% | H&E Equipment Services, Inc. | 470 | 23,011 | 0.00% |
| Fortune Brands Innovations, Inc. | 1,800 | 122,994 | 0.01% | H&R Block, Inc. | 1,988 | 105,046 | 0.01% |
| Four Corners Property Trust, Inc. REIT | 468 | 12,702 | 0.00% | HA Sustainable Infrastructure Capital, Inc. | 1,402 | 37,616 | 0.00% |
| Fox Corp. Class A | 2,739 | 133,061 | 0.02% | Haemonetics Corp. | 733 | 57,233 | 0.01% |
| Fox Corp. Class B | 1,339 | 61,246 | 0.01% | Halozyne Therapeutics, Inc. | 1,468 | 70,185 | 0.01% |
| Fox Factory Holding Corp. | 326 | 9,868 | 0.00% | Hamilton Lane, Inc. Class A | 465 | 68,843 | 0.01% |
| Franklin Electric Co., Inc. | 710 | 69,189 | 0.01% | Hancock Whitney Corp. | 940 | 51,437 | 0.01% |
| Franklin Resources, Inc. | 3,104 | 62,980 | 0.01% | Hanesbrands, Inc. | 2,719 | 22,133 | 0.00% |
| Freedom Holding Corp. | 161 | 21,041 | 0.00% | Hanover Insurance Group, Inc. | 347 | 53,667 | 0.01% |
| Freshpet, Inc. | 564 | 83,534 | 0.01% | Harley-Davidson, Inc. | 1,284 | 38,687 | 0.00% |
| Freshworks, Inc. Class A | 1,992 | 32,211 | 0.00% | Harmony Biosciences Holdings, Inc. | 318 | 10,942 | 0.00% |
| Frontdoor, Inc. | 1,002 | 54,779 | 0.01% | Hartford Financial Services Group, Inc. | 3,592 | 392,965 | 0.04% |
| Frontier Communications Parent, Inc. | 3,076 | 106,737 | 0.01% | Hasbro, Inc. | 1,660 | 92,811 | 0.01% |
| FTAI Aviation Ltd. | 1,316 | 189,557 | 0.02% | HashiCorp, Inc. Class A | 1,681 | 57,507 | 0.01% |
| FTI Consulting, Inc. | 466 | 89,067 | 0.01% | Hayward Holdings, Inc. | 1,884 | 28,806 | 0.00% |
| Fulton Financial Corp. | 1,668 | 32,159 | 0.00% | HB Fuller Co. | 1,445 | 97,509 | 0.01% |
| GameStop Corp. Class A | 4,948 | 155,070 | 0.02% | HCA Healthcare, Inc. | 2,332 | 699,950 | 0.08% |
| Gap, Inc. | 2,541 | 60,044 | 0.01% | Healthcare Realty Trust, Inc. REIT Class A | 5,388 | 91,327 | 0.01% |
| Garmin Ltd. | 1,902 | 392,307 | 0.04% | HealthEquity, Inc. | 1,142 | 109,575 | 0.01% |
| Gartner, Inc. | 951 | 460,731 | 0.05% | Healthpeak Properties, Inc. REIT | 8,603 | 174,383 | 0.02% |
| Gates Industrial Corp. plc | 2,077 | 42,724 | 0.01% | Heartland Express, Inc. | 61 | 684 | 0.00% |
| GATX Corp. | 400 | 61,984 | 0.01% | Heartland Financial USA, Inc. | 824 | 50,515 | 0.01% |
| GE HealthCare Technologies, Inc. | 5,693 | 445,079 | 0.05% | Hecla Mining Co. | 8,166 | 40,095 | 0.00% |
| Gen Digital, Inc. | 6,893 | 188,730 | 0.02% | Helen of Troy Ltd. | 203 | 12,145 | 0.00% |
| Generac Holdings, Inc. | 697 | 108,070 | 0.01% | Helios Technologies, Inc. | 252 | 11,249 | 0.00% |
| General Mills, Inc. | 6,923 | 441,480 | 0.05% | Henry Schein, Inc. | 1,752 | 121,238 | 0.01% |
| Genpact Ltd. | 2,352 | 101,018 | 0.01% | Herbalife Ltd. | 809 | 5,412 | 0.00% |
| Gentex Corp. | 4,234 | 121,643 | 0.01% | Herc Holdings, Inc. | 319 | 60,396 | 0.01% |
| Gentherm, Inc. | 259 | 10,341 | 0.00% | Hershey Co. | 1,774 | 300,427 | 0.03% |
| Genuine Parts Co. | 1,721 | 200,944 | 0.02% | Hertz Global Holdings, Inc. | 1,406 | 5,146 | 0.00% |
| Genworth Financial, Inc. Class A | 4,936 | 34,503 | 0.00% | Hewlett Packard Enterprise Co. | 16,189 | 345,635 | 0.04% |
| Getty Realty Corp. REIT | 396 | 11,931 | 0.00% | Highwoods Properties, Inc. REIT | 1,457 | 44,555 | 0.01% |
| Gibraltar Industries, Inc. | 492 | 28,979 | 0.00% | Hillenbrand, Inc. | 706 | 21,731 | 0.00% |
| G-III Apparel Group Ltd. | 286 | 9,329 | 0.00% | Hilltop Holdings, Inc. | 368 | 10,536 | 0.00% |
| Gilead Sciences, Inc. | 15,598 | 1,440,787 | 0.16% | Hilton Grand Vacations, Inc. | 1,058 | 41,209 | 0.01% |
| Gitlab, Inc. Class A | 1,532 | 86,328 | 0.01% | | | | |
| Glacier Bancorp, Inc. | 1,484 | 74,526 | 0.01% | | | | |
| Glaukos Corp. | 608 | 91,164 | 0.01% | | | | |
| Global Net Lease, Inc. REIT | 1,580 | 11,534 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Hilton Worldwide Holdings, Inc. | 2,998 | 740,986 | 0.08% | Interparfums, Inc. | 633 | 83,246 | 0.01% |
| Hims & Hers Health, Inc. | 2,312 | 55,904 | 0.01% | Interpublic Group of Cos, Inc. | 5,057 | 141,697 | 0.02% |
| HNI Corp. | 337 | 16,975 | 0.00% | Intra-Cellular Therapies, Inc. | 1,467 | 122,524 | 0.01% |
| Hologic, Inc. | 2,730 | 196,806 | 0.02% | Intuit, Inc. | 3,432 | 2,157,012 | 0.24% |
| Home BancShares, Inc. | 2,721 | 77,004 | 0.01% | Intuitive Surgical, Inc. | 4,419 | 2,306,541 | 0.26% |
| Home Depot, Inc. | 12,382 | 4,816,474 | 0.54% | Invesco Ltd. | 5,901 | 103,149 | 0.01% |
| Hope Bancorp, Inc. | 859 | 10,557 | 0.00% | Invitation Homes, Inc. REIT | 7,352 | 235,043 | 0.03% |
| Horace Mann Educators Corp. | 292 | 11,455 | 0.00% | Ionis Pharmaceuticals, Inc. | 1,974 | 69,011 | 0.01% |
| Hormel Foods Corp. | 3,385 | 106,187 | 0.01% | IonQ, Inc. | 2,541 | 106,138 | 0.01% |
| Host Hotels & Resorts, Inc. REIT | 9,490 | 166,265 | 0.02% | Iovance Biotherapeutics, Inc. | 2,102 | 15,555 | 0.00% |
| Houlihan Lokey, Inc. Class A | 614 | 106,627 | 0.01% | IQVIA Holdings, Inc. | 2,222 | 436,645 | 0.05% |
| Howard Hughes Holdings, Inc. | 502 | 38,614 | 0.00% | iRhythm Technologies, Inc. | 333 | 30,027 | 0.00% |
| HP, Inc. | 12,970 | 423,211 | 0.05% | Iron Mountain, Inc. REIT | 3,542 | 372,300 | 0.04% |
| Hub Group, Inc. Class A | 958 | 42,688 | 0.01% | Ironwood Pharmaceuticals, Inc. Class A | 2,103 | 9,316 | 0.00% |
| HubSpot, Inc. | 613 | 427,120 | 0.05% | Itron, Inc. | 623 | 67,645 | 0.01% |
| Humana, Inc. | 1,502 | 381,072 | 0.04% | J & J Snack Foods Corp. | 235 | 36,456 | 0.00% |
| Huntington Bancshares, Inc. | 17,727 | 288,418 | 0.03% | J M Smucker Co. | 1,399 | 154,058 | 0.02% |
| Huntsman Corp. | 1,737 | 31,318 | 0.00% | Jabil, Inc. | 1,498 | 215,562 | 0.02% |
| Huron Consulting Group, Inc. | 116 | 14,414 | 0.00% | Jack Henry & Associates, Inc. | 943 | 165,308 | 0.02% |
| Hyatt Hotels Corp. Class A | 609 | 95,601 | 0.01% | Jack in the Box, Inc. | 255 | 10,618 | 0.00% |
| IAC, Inc. | 705 | 30,414 | 0.00% | Jackson Financial, Inc. Class A | 1,034 | 90,041 | 0.01% |
| ICON plc ADR | 997 | 209,081 | 0.02% | Jamf Holding Corp. | 671 | 9,428 | 0.00% |
| ICU Medical, Inc. | 209 | 32,431 | 0.00% | Janus Henderson Group plc | 1,599 | 68,005 | 0.01% |
| IDEX Corp. | 966 | 202,174 | 0.02% | Jazz Pharmaceuticals plc | 827 | 101,845 | 0.01% |
| IDEXX Laboratories, Inc. | 1,092 | 451,476 | 0.05% | JB Hunt Transport Services, Inc. | 1,022 | 174,415 | 0.02% |
| Illinois Tool Works, Inc. | 3,499 | 887,206 | 0.10% | JBG SMITH Properties REIT | 1,180 | 18,137 | 0.00% |
| Illumina, Inc. | 1,970 | 263,251 | 0.03% | JELD-WEN Holding, Inc. | 1,059 | 8,673 | 0.00% |
| IMAX Corp. | 932 | 23,859 | 0.00% | JetBlue Airways Corp. | 461 | 3,623 | 0.00% |
| Immunovant, Inc. | 793 | 19,643 | 0.00% | JFrog Ltd. | 779 | 22,910 | 0.00% |
| Impinj, Inc. | 287 | 41,690 | 0.01% | Joby Aviation, Inc. | 2,750 | 22,358 | 0.00% |
| Inari Medical, Inc. | 588 | 30,017 | 0.00% | John Bean Technologies Corp. | 477 | 60,627 | 0.01% |
| Incyte Corp. | 2,189 | 151,194 | 0.02% | John Wiley & Sons, Inc. Class A | 192 | 8,392 | 0.00% |
| Independence Realty Trust, Inc. REIT | 2,952 | 58,568 | 0.01% | Johnson Controls International plc | 8,477 | 669,090 | 0.08% |
| Independent Bank Corp. | 652 | 41,852 | 0.01% | Jones Lang LaSalle, Inc. | 594 | 150,365 | 0.02% |
| Independent Bank Group, Inc. | 285 | 17,291 | 0.00% | JPMorgan Chase & Co. | 35,154 | 8,426,765 | 0.94% |
| Informatica, Inc. Class A | 804 | 20,848 | 0.00% | Juniper Networks, Inc. | 3,623 | 135,681 | 0.02% |
| Ingersoll Rand, Inc. | 4,951 | 447,867 | 0.05% | Kadant, Inc. | 170 | 58,648 | 0.01% |
| Ingevity Corp. | 303 | 12,347 | 0.00% | Kaiser Aluminum Corp. | 80 | 5,622 | 0.00% |
| Ingredion, Inc. | 711 | 97,805 | 0.01% | KB Home | 978 | 64,274 | 0.01% |
| Inmode Ltd. | 691 | 11,540 | 0.00% | Kellanova | 3,172 | 256,837 | 0.03% |
| Innospec, Inc. | 235 | 25,864 | 0.00% | Kemper Corp. | 601 | 39,930 | 0.00% |
| Innovative Industrial Properties, Inc. REIT Class A | 244 | 16,260 | 0.00% | Kennedy-Wilson Holdings, Inc. | 577 | 5,764 | 0.00% |
| Innoviva, Inc. | 591 | 10,254 | 0.00% | Kenvue, Inc. | 23,637 | 504,650 | 0.06% |
| Insight Enterprises, Inc. | 364 | 55,364 | 0.01% | Keurig Dr Pepper, Inc. | 13,513 | 434,038 | 0.05% |
| Insmid, Inc. | 1,856 | 128,138 | 0.01% | KeyCorp | 11,479 | 196,750 | 0.02% |
| Insperty, Inc. | 629 | 48,754 | 0.01% | Keysight Technologies, Inc. | 2,183 | 350,655 | 0.04% |
| Inspire Medical Systems, Inc. | 368 | 68,220 | 0.01% | Kilroy Realty Corp. REIT | 1,082 | 43,767 | 0.01% |
| Installed Building Products, Inc. | 332 | 58,183 | 0.01% | Kimberly-Clark Corp. | 4,198 | 550,106 | 0.06% |
| Insulet Corp. | 928 | 242,273 | 0.03% | Kimco Realty Corp. REIT | 8,318 | 194,891 | 0.02% |
| Integer Holdings Corp. | 398 | 52,743 | 0.01% | Kinsale Capital Group, Inc. | 280 | 130,236 | 0.02% |
| Integra LifeSciences Holdings Corp. | 778 | 17,645 | 0.00% | Kirby Corp. | 806 | 85,275 | 0.01% |
| Intel Corp. | 53,103 | 1,064,715 | 0.12% | Kite Realty Group Trust REIT | 3,084 | 77,840 | 0.01% |
| Intellia Therapeutics, Inc. | 731 | 8,523 | 0.00% | KLA Corp. | 1,689 | 1,064,273 | 0.12% |
| Interactive Brokers Group, Inc. Class A | 1,339 | 236,561 | 0.03% | Knife River Corp. | 733 | 74,502 | 0.01% |
| Intercontinental Exchange, Inc. | 6,926 | 1,032,043 | 0.12% | Knight-Swift Transportation Holdings, Inc. Class A | 2,027 | 107,512 | 0.01% |
| InterDigital, Inc. | 258 | 49,980 | 0.01% | Kohl's Corp. | 890 | 12,496 | 0.00% |
| International Bancshares Corp. | 1,020 | 64,423 | 0.01% | Kontoor Brands, Inc. | 727 | 62,093 | 0.01% |
| International Flavors & Fragrances, Inc. | 3,065 | 259,146 | 0.03% | Korn Ferry | 999 | 67,383 | 0.01% |
| International Paper Co. | 4,690 | 252,416 | 0.03% | Kraft Heinz Co. | 11,486 | 352,735 | 0.04% |
| | | | | Krispy Kreme, Inc. | 1,072 | 10,645 | 0.00% |
| | | | | Kroger Co. | 8,151 | 498,434 | 0.06% |
| | | | | Krystal Biotech, Inc. | 288 | 45,118 | 0.01% |
| | | | | Kulicke & Soffa Industries, Inc. | 875 | 40,827 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Kymera Therapeutics, Inc. | 262 | 10,540 | 0.00% | Lyft, Inc. Class A | 3,839 | 49,523 | 0.01% |
| Kyndryl Holdings, Inc. | 2,844 | 98,402 | 0.01% | LyondellBasell Industries NV Class A | 3,004 | 223,107 | 0.03% |
| Labcorp Holdings, Inc. | 1,039 | 238,263 | 0.03% | M&T Bank Corp. | 2,002 | 376,396 | 0.04% |
| Ladder Capital Corp. REIT Class A | 430 | 4,812 | 0.00% | M/I Homes, Inc. | 432 | 57,434 | 0.01% |
| Lam Research Corp. | 16,650 | 1,202,629 | 0.13% | Macerich Co. REIT | 4,073 | 81,134 | 0.01% |
| Lamar Advertising Co. REIT Class A | 992 | 120,766 | 0.01% | Macy's, Inc. | 3,215 | 54,430 | 0.01% |
| Lamb Weston Holdings, Inc. | 1,859 | 124,237 | 0.01% | Madison Square Garden Entertainment Corp. Class A | 563 | 20,043 | 0.00% |
| Lancaster Colony Corp. | 179 | 30,992 | 0.00% | Madison Square Garden Sports Corp. | 243 | 54,840 | 0.01% |
| Landstar System, Inc. | 567 | 97,445 | 0.01% | Madrigal Pharmaceuticals, Inc. | 243 | 74,983 | 0.01% |
| Lantheus Holdings, Inc. | 817 | 73,089 | 0.01% | Magnite, Inc. | 1,137 | 18,101 | 0.00% |
| Lattice Semiconductor Corp. | 1,804 | 102,197 | 0.01% | MakeMyTrip Ltd. | 824 | 92,519 | 0.01% |
| Laureate Education, Inc. Class A | 2,218 | 40,567 | 0.01% | Manhattan Associates, Inc. | 817 | 220,786 | 0.03% |
| Lazard, Inc. Class A | 1,711 | 88,082 | 0.01% | ManpowerGroup, Inc. | 756 | 43,636 | 0.01% |
| La-Z-Boy, Inc. | 603 | 26,273 | 0.00% | Maplebear, Inc. | 2,274 | 94,189 | 0.01% |
| LCI Industries | 187 | 19,334 | 0.00% | MARA Holdings, Inc. | 3,260 | 54,670 | 0.01% |
| Lear Corp. | 749 | 70,930 | 0.01% | Maravai LifeSciences Holdings, Inc. Class A | 723 | 3,940 | 0.00% |
| Legalzoom.com, Inc. | 1,218 | 9,147 | 0.00% | Marcus & Millichap, Inc. | 44 | 1,683 | 0.00% |
| Leggett & Platt, Inc. | 1,162 | 11,155 | 0.00% | Markel Group, Inc. | 154 | 265,839 | 0.03% |
| Lemonade, Inc. | 733 | 26,886 | 0.00% | MarketAxess Holdings, Inc. | 436 | 98,553 | 0.01% |
| Lennar Corp. Class A | 2,258 | 307,923 | 0.03% | Marqeta, Inc. Class A | 4,464 | 16,919 | 0.00% |
| Lennar Corp. Class B | 781 | 103,209 | 0.01% | Marriott International, Inc. Class A | 2,824 | 787,727 | 0.09% |
| Lennox International, Inc. | 409 | 249,204 | 0.03% | Marriott Vacations Worldwide Corp. | 453 | 40,679 | 0.01% |
| LGI Homes, Inc. | 180 | 16,092 | 0.00% | Marsh & McLennan Cos, Inc. | 5,936 | 1,260,866 | 0.14% |
| Liberty Broadband Corp. Class A | 153 | 11,377 | 0.00% | Martin Marietta Materials, Inc. | 763 | 394,089 | 0.04% |
| Liberty Broadband Corp. Class C | 1,395 | 104,290 | 0.01% | Marvell Technology, Inc. | 10,768 | 1,189,326 | 0.13% |
| Liberty Global Ltd. Class A | 1,880 | 23,989 | 0.00% | Masco Corp. | 2,674 | 194,052 | 0.02% |
| Liberty Global Ltd. Class C | 2,392 | 31,431 | 0.00% | Masimo Corp. | 524 | 86,617 | 0.01% |
| Liberty Latin America Ltd. Class A | 340 | 2,162 | 0.00% | MasTec, Inc. | 890 | 121,165 | 0.01% |
| Liberty Latin America Ltd. Class C | 534 | 3,386 | 0.00% | Masterbrand, Inc. | 942 | 13,763 | 0.00% |
| Liberty Media Corp.-Liberty Formula One Class A | 1,225 | 102,949 | 0.01% | Mastercard, Inc. Class A | 10,159 | 5,349,425 | 0.60% |
| Liberty Media Corp.-Liberty Formula One Class C | 1,776 | 164,564 | 0.02% | Match Group, Inc. | 3,487 | 114,060 | 0.01% |
| Liberty Media Corp.-Liberty Live Class A | 294 | 19,569 | 0.00% | Matson, Inc. | 116 | 15,641 | 0.00% |
| Liberty Media Corp.-Liberty Live Class C | 329 | 22,392 | 0.00% | Matterport, Inc. | 2,146 | 10,172 | 0.00% |
| Life Time Group Holdings, Inc. | 989 | 21,877 | 0.00% | Maximus, Inc. | 639 | 47,701 | 0.01% |
| LifeStance Health Group, Inc. | 1,654 | 12,190 | 0.00% | MaxLinear, Inc. Class A | 1,027 | 20,314 | 0.00% |
| Ligand Pharmaceuticals, Inc. | 296 | 31,716 | 0.00% | McCormick & Co., Inc. | 3,066 | 233,752 | 0.03% |
| Lincoln National Corp. | 2,077 | 65,862 | 0.01% | McDonald's Corp. | 8,938 | 2,591,037 | 0.29% |
| Linde plc | 5,967 | 2,498,204 | 0.28% | McGrath RentCorp | 204 | 22,811 | 0.00% |
| Lindsay Corp. | 186 | 22,006 | 0.00% | McKesson Corp. | 1,606 | 915,275 | 0.10% |
| Lions Gate Entertainment Corp. Class A | 604 | 5,158 | 0.00% | Medical Properties Trust, Inc. REIT | 8,281 | 32,710 | 0.00% |
| Lions Gate Entertainment Corp. Class B | 418 | 3,156 | 0.00% | Medpace Holdings, Inc. | 329 | 109,304 | 0.01% |
| Lithia Motors, Inc. Class A | 375 | 134,036 | 0.02% | Medtronic plc | 15,905 | 1,270,491 | 0.14% |
| Littelfuse, Inc. | 326 | 76,822 | 0.01% | MercadoLibre, Inc. | 583 | 991,357 | 0.11% |
| LivaNova plc | 866 | 40,104 | 0.00% | Merck & Co., Inc. | 31,647 | 3,148,244 | 0.35% |
| Live Nation Entertainment, Inc. | 1,979 | 256,280 | 0.03% | Mercury General Corp. | 322 | 21,407 | 0.00% |
| Live Oak Bancshares, Inc. | 695 | 27,487 | 0.00% | Merit Medical Systems, Inc. | 672 | 64,996 | 0.01% |
| LiveRamp Holdings, Inc. | 627 | 19,042 | 0.00% | Meritage Homes Corp. | 477 | 73,372 | 0.01% |
| LKQ Corp. | 3,064 | 112,602 | 0.01% | Merus NV | 971 | 40,831 | 0.01% |
| Loews Corp. | 2,072 | 175,478 | 0.02% | Meta Platforms, Inc. Class A | 27,383 | 16,033,020 | 1.79% |
| Louisiana-Pacific Corp. | 793 | 82,115 | 0.01% | MetLife, Inc. | 7,250 | 593,630 | 0.07% |
| Lowe's Cos, Inc. | 7,212 | 1,779,922 | 0.20% | Mettler-Toledo International, Inc. | 256 | 313,262 | 0.04% |
| LPL Financial Holdings, Inc. | 942 | 307,572 | 0.03% | MFA Financial, Inc. REIT | 406 | 4,137 | 0.00% |
| LTC Properties, Inc. REIT | 303 | 10,469 | 0.00% | MGIC Investment Corp. | 3,918 | 92,896 | 0.01% |
| Lucid Group, Inc. Class A | 12,769 | 38,562 | 0.00% | Microchip Technology, Inc. | 6,882 | 394,683 | 0.04% |
| Lululemon Athletica, Inc. | 1,494 | 571,321 | 0.06% | Micron Technology, Inc. | 13,695 | 1,152,571 | 0.13% |
| Lumen Technologies, Inc. | 13,260 | 70,411 | 0.01% | Microsoft Corp. | 92,894 | 39,154,821 | 4.38% |
| Lumentum Holdings, Inc. | 960 | 80,592 | 0.01% | MicroStrategy, Inc. Class A | 2,070 | 599,513 | 0.07% |
| LXP Industrial Trust REIT | 3,216 | 26,114 | 0.00% | Mid-America Apartment Communities, Inc. REIT | 1,378 | 212,997 | 0.02% |
| | | | | Middleby Corp. | 820 | 111,069 | 0.01% |
| | | | | MillerKnoll, Inc. | 398 | 8,991 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---------------------------------------|------------------|----------------------------|-----------------------|
| Minerals Technologies, Inc. | 568 | 43,287 | 0.01% | Novocure Ltd. | 1,185 | 35,313 | 0.00% |
| Mister Car Wash, Inc. | 554 | 4,039 | 0.00% | NU Holdings Ltd. Class A | 39,144 | 405,532 | 0.05% |
| MKS Instruments, Inc. | 815 | 85,078 | 0.01% | Nucor Corp. | 2,927 | 341,610 | 0.04% |
| Moderna, Inc. | 3,992 | 165,987 | 0.02% | Nutanix, Inc. Class A | 2,965 | 181,399 | 0.02% |
| Modine Manufacturing Co. | 682 | 79,064 | 0.01% | Nuvalent, Inc. Class A | 385 | 30,138 | 0.00% |
| Moelis & Co. Class A | 1,020 | 75,358 | 0.01% | nVent Electric plc | 2,127 | 144,976 | 0.02% |
| Mohawk Industries, Inc. | 733 | 87,322 | 0.01% | NVIDIA Corp. | 292,783 | 39,317,829 | 4.39% |
| Molina Healthcare, Inc. | 694 | 201,989 | 0.02% | NVR, Inc. | 31 | 253,546 | 0.03% |
| Monday.com Ltd. | 524 | 123,371 | 0.01% | NXP Semiconductors NV | 3,373 | 701,078 | 0.08% |
| Mondelez International, Inc. Class A | 16,821 | 1,004,718 | 0.11% | ODP Corp. | 228 | 5,185 | 0.00% |
| MongoDB, Inc. Class A | 909 | 211,624 | 0.02% | O-I Glass, Inc. | 1,396 | 15,133 | 0.00% |
| Monolithic Power Systems, Inc. | 578 | 342,003 | 0.04% | Okta, Inc. Class A | 2,019 | 159,097 | 0.02% |
| Monster Beverage Corp. | 8,911 | 468,362 | 0.05% | Old Dominion Freight Line, Inc. | 2,500 | 441,000 | 0.05% |
| Moody's Corp. | 1,976 | 935,379 | 0.11% | Old National Bancorp | 3,811 | 82,718 | 0.01% |
| MoonLake Immunotherapeutics Class A | 487 | 26,371 | 0.00% | Old Republic International Corp. | 2,494 | 90,258 | 0.01% |
| Morgan Stanley | 14,482 | 1,820,677 | 0.20% | Ollie's Bargain Outlet Holdings, Inc. | 777 | 85,260 | 0.01% |
| Mosaic Co. | 4,030 | 99,057 | 0.01% | Omega Healthcare Investors, Inc. REIT | 2,857 | 108,137 | 0.01% |
| Motorola Solutions, Inc. | 2,037 | 941,563 | 0.11% | OmniAb, Inc. Class CR3 | 24 | — | 0.00% |
| MP Materials Corp. | 1,671 | 26,068 | 0.00% | OmniAb, Inc. Class CR4 | 24 | — | 0.00% |
| Mr Cooper Group, Inc. | 638 | 61,254 | 0.01% | Omniceil, Inc. | 367 | 16,339 | 0.00% |
| MSA Safety, Inc. | 384 | 63,656 | 0.01% | Omnicom Group, Inc. | 2,344 | 201,678 | 0.02% |
| MSC Industrial Direct Co., Inc. Class A | 656 | 48,997 | 0.01% | On Holding AG Class A | 2,926 | 160,257 | 0.02% |
| MSCI, Inc. Class A | 970 | 582,010 | 0.07% | ON Semiconductor Corp. | 5,264 | 331,895 | 0.04% |
| Myriad Genetics, Inc. | 909 | 12,462 | 0.00% | OneMain Holdings, Inc. Class A | 1,160 | 60,471 | 0.01% |
| N-able, Inc. | 826 | 7,715 | 0.00% | Onto Innovation, Inc. | 620 | 103,335 | 0.01% |
| Nasdaq, Inc. | 5,143 | 397,605 | 0.04% | Opendoor Technologies, Inc. | 7,292 | 11,667 | 0.00% |
| Natera, Inc. | 1,425 | 225,577 | 0.03% | OPENLANE, Inc. | 724 | 14,364 | 0.00% |
| National Beverage Corp. | 314 | 13,398 | 0.00% | OPKO Health, Inc. | 2,974 | 4,372 | 0.00% |
| National Health Investors, Inc. REIT | 405 | 28,066 | 0.00% | Option Care Health, Inc. | 2,539 | 58,905 | 0.01% |
| National Storage Affiliates Trust REIT | 957 | 36,280 | 0.00% | Oracle Corp. | 19,561 | 3,259,645 | 0.36% |
| National Vision Holdings, Inc. | 701 | 7,304 | 0.00% | O'Reilly Automotive, Inc. | 715 | 847,847 | 0.10% |
| Navigent Corp. | 1,718 | 22,832 | 0.00% | Organon & Co. | 2,968 | 44,283 | 0.01% |
| NBT Bancorp, Inc. | 881 | 42,077 | 0.01% | Orion SA | 490 | 7,737 | 0.00% |
| nCino, Inc. | 741 | 24,883 | 0.00% | Ormat Technologies, Inc. | 1,028 | 69,616 | 0.01% |
| NCR Atleos Corp. | 1,101 | 37,346 | 0.00% | OSI Systems, Inc. | 199 | 33,319 | 0.00% |
| NCR Voyix Corp. | 2,826 | 39,112 | 0.00% | Otis Worldwide Corp. | 4,924 | 456,012 | 0.05% |
| Nelnet, Inc. Class A | 84 | 8,972 | 0.00% | Outfront Media, Inc. REIT | 1,415 | 25,102 | 0.00% |
| Neogen Corp. | 2,277 | 27,643 | 0.00% | Owens & Minor, Inc. | 485 | 6,339 | 0.00% |
| NeoGenomics, Inc. | 2,534 | 41,760 | 0.01% | Owens Corning | 1,066 | 181,561 | 0.02% |
| NetApp, Inc. | 2,672 | 310,166 | 0.04% | Oxford Industries, Inc. | 70 | 5,515 | 0.00% |
| Netflix, Inc. | 5,351 | 4,769,453 | 0.53% | PACCAR, Inc. | 6,572 | 683,619 | 0.08% |
| NetScout Systems, Inc. | 1,036 | 22,440 | 0.00% | Pacific Premier Bancorp, Inc. | 983 | 24,496 | 0.00% |
| Neurocrine Biosciences, Inc. | 1,248 | 170,352 | 0.02% | Pacira BioSciences, Inc. | 396 | 7,461 | 0.00% |
| New York Times Co. Class A | 1,865 | 97,073 | 0.01% | Packaging Corp. of America | 1,093 | 246,067 | 0.03% |
| Newell Brands, Inc. | 5,525 | 55,029 | 0.01% | PagerDuty, Inc. | 1,254 | 22,898 | 0.00% |
| Newmark Group, Inc. Class A | 684 | 8,762 | 0.00% | Pagseguro Digital Ltd. Class A | 1,465 | 9,171 | 0.00% |
| NewMarket Corp. | 64 | 33,814 | 0.00% | Palantir Technologies, Inc. Class A | 25,258 | 1,910,263 | 0.21% |
| Newmont Corp. | 14,664 | 544,530 | 0.06% | Palo Alto Networks, Inc. | 8,161 | 1,484,976 | 0.17% |
| News Corp. Class A | 1,224 | 33,709 | 0.00% | Palomar Holdings, Inc. | 297 | 31,360 | 0.00% |
| News Corp. Class B | 4,466 | 135,900 | 0.02% | Papa John's International, Inc. | 242 | 9,939 | 0.00% |
| Nexstar Media Group, Inc. Class A | 403 | 63,662 | 0.01% | Paramount Global Class B | 7,527 | 78,732 | 0.01% |
| NEXTracker, Inc. Class A | 1,998 | 72,987 | 0.01% | Paramount Group, Inc. REIT | 584 | 2,885 | 0.00% |
| NIKE, Inc. Class B | 15,061 | 1,139,666 | 0.13% | Park Hotels & Resorts, Inc. REIT | 2,750 | 38,692 | 0.00% |
| NMI Holdings, Inc. Class A | 1,267 | 46,575 | 0.01% | Park National Corp. | 175 | 30,000 | 0.00% |
| NNN, Inc. REIT | 2,024 | 82,680 | 0.01% | Patrick Industries, Inc. | 591 | 49,100 | 0.01% |
| Nomad Foods Ltd. | 943 | 15,824 | 0.00% | Patterson Cos, Inc. | 578 | 17,837 | 0.00% |
| Nordson Corp. | 654 | 136,843 | 0.02% | Paychex, Inc. | 4,025 | 564,385 | 0.06% |
| Nordstrom, Inc. | 944 | 22,798 | 0.00% | Paycom Software, Inc. | 684 | 140,199 | 0.02% |
| Northern Trust Corp. | 2,332 | 239,030 | 0.03% | Paycor HCM, Inc. | 493 | 9,155 | 0.00% |
| Northwest Bancshares, Inc. | 893 | 11,779 | 0.00% | Paylocity Holding Corp. | 560 | 111,703 | 0.01% |
| Norwegian Cruise Line Holdings Ltd. | 5,560 | 143,059 | 0.02% | PayPal Holdings, Inc. | 12,565 | 1,072,423 | 0.12% |
| Novanta, Inc. | 532 | 81,274 | 0.01% | Pebblebrook Hotel Trust REIT | 1,537 | 20,826 | 0.00% |
| | | | | Pegasystems, Inc. | 615 | 57,318 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Peloton Interactive, Inc. Class A | 5,024 | 43,709 | 0.01% | Ralph Lauren Corp. Class A | 537 | 124,036 | 0.01% |
| PennyMac Financial Services, Inc. | 398 | 40,652 | 0.01% | Rambus, Inc. | 1,374 | 72,630 | 0.01% |
| PennyMac Mortgage Investment Trust REIT | 2,615 | 32,923 | 0.00% | Rapid7, Inc. | 508 | 20,437 | 0.00% |
| Penske Automotive Group, Inc. | 160 | 24,390 | 0.00% | Raymond James Financial, Inc. | 2,357 | 366,113 | 0.04% |
| Pentair plc | 2,228 | 224,226 | 0.03% | Rayonier, Inc. REIT | 1,355 | 35,365 | 0.00% |
| Penumbra, Inc. | 518 | 123,015 | 0.01% | Realty Income Corp. REIT | 10,827 | 578,270 | 0.07% |
| PepsiCo, Inc. | 17,034 | 2,590,190 | 0.29% | Recursion Pharmaceuticals, Inc. Class A | 3,598 | 24,322 | 0.00% |
| Perrigo Co. plc | 1,231 | 31,649 | 0.00% | Regency Centers Corp. REIT | 2,430 | 179,650 | 0.02% |
| Pfizer, Inc. | 71,121 | 1,886,840 | 0.21% | Regeneron Pharmaceuticals, Inc. | 1,313 | 935,289 | 0.11% |
| Phillips Edison & Co., Inc. REIT | 1,423 | 53,306 | 0.01% | Regions Financial Corp. | 11,426 | 268,740 | 0.03% |
| Phinia, Inc. | 348 | 16,763 | 0.00% | Reinsurance Group of America, Inc. | 761 | 162,572 | 0.02% |
| Phreesia, Inc. | 556 | 13,989 | 0.00% | Relay Therapeutics, Inc. | 326 | 1,343 | 0.00% |
| Piedmont Office Realty Trust, Inc. REIT Class A | 837 | 7,659 | 0.00% | Remitly Global, Inc. | 2,142 | 48,345 | 0.01% |
| Pinnacle Financial Partners, Inc. | 972 | 111,187 | 0.01% | RenaissanceRe Holdings Ltd. | 613 | 152,521 | 0.02% |
| Pinterest, Inc. Class A | 7,666 | 222,314 | 0.03% | Renasant Corp. | 576 | 20,592 | 0.00% |
| Piper Sandler Cos | 189 | 56,691 | 0.01% | Repligen Corp. | 678 | 97,591 | 0.01% |
| Planet Fitness, Inc. Class A | 1,078 | 106,582 | 0.01% | Republic Bancorp, Inc. Class A | 384 | 26,830 | 0.00% |
| Plug Power, Inc. | 15,654 | 33,343 | 0.00% | Republic Services, Inc. Class A | 2,435 | 489,873 | 0.06% |
| PNC Financial Services Group, Inc. | 4,980 | 960,393 | 0.11% | Resideo Technologies, Inc. | 1,974 | 45,501 | 0.01% |
| Pool Corp. | 557 | 189,904 | 0.02% | ResMed, Inc. | 1,766 | 403,867 | 0.05% |
| Popular, Inc. | 948 | 89,169 | 0.01% | Retail Opportunity Investments Corp. REIT | 2,284 | 39,650 | 0.00% |
| Post Holdings, Inc. | 611 | 69,935 | 0.01% | REVOLUTION Medicines, Inc. | 1,862 | 81,444 | 0.01% |
| PotlatchDeltic Corp. REIT | 713 | 27,985 | 0.00% | Revvity, Inc. | 1,535 | 171,321 | 0.02% |
| Power Integrations, Inc. | 966 | 59,602 | 0.01% | Rexford Industrial Realty, Inc. REIT | 2,624 | 101,444 | 0.01% |
| Premier, Inc. Class A | 1,118 | 23,702 | 0.00% | Reynolds Consumer Products, Inc. | 344 | 9,285 | 0.00% |
| Prestige Consumer Healthcare, Inc. | 578 | 45,136 | 0.01% | RH | 174 | 68,485 | 0.01% |
| PriceSmart, Inc. | 503 | 46,362 | 0.01% | RingCentral, Inc. Class A | 788 | 27,588 | 0.00% |
| Primerica, Inc. | 399 | 108,297 | 0.01% | Riot Platforms, Inc. | 3,162 | 32,284 | 0.00% |
| Primo Brands Corp. | 1,553 | 47,786 | 0.01% | Rithm Capital Corp. REIT | 5,539 | 59,987 | 0.01% |
| Primoris Services Corp. | 506 | 38,658 | 0.00% | Rivian Automotive, Inc. Class A | 11,565 | 153,815 | 0.02% |
| Principal Financial Group, Inc. | 2,817 | 218,064 | 0.02% | RLI Corp. | 409 | 67,415 | 0.01% |
| Privia Health Group, Inc. | 1,361 | 26,608 | 0.00% | RLJ Lodging Trust REIT | 4,538 | 46,333 | 0.01% |
| Procore Technologies, Inc. | 1,492 | 111,796 | 0.01% | Robert Half, Inc. | 1,444 | 101,744 | 0.01% |
| Procter & Gamble Co. | 29,269 | 4,906,948 | 0.55% | Robinhood Markets, Inc. Class A | 8,292 | 308,960 | 0.04% |
| PROG Holdings, Inc. | 759 | 32,075 | 0.00% | ROBLOX Corp. Class A | 6,694 | 387,315 | 0.04% |
| Progress Software Corp. | 838 | 54,596 | 0.01% | Rocket Lab USA, Inc. | 4,255 | 108,375 | 0.01% |
| Progressive Corp. | 7,236 | 1,733,818 | 0.19% | Rocket Pharmaceuticals, Inc. | 754 | 9,478 | 0.00% |
| Progyny, Inc. | 715 | 12,334 | 0.00% | Rockwell Automation, Inc. | 1,451 | 414,681 | 0.05% |
| Prologis, Inc. REIT | 11,740 | 1,240,918 | 0.14% | Rogers Corp. | 235 | 23,878 | 0.00% |
| PROS Holdings, Inc. | 441 | 9,684 | 0.00% | Roivant Sciences Ltd. | 5,346 | 63,243 | 0.01% |
| Prosperity Bancshares, Inc. | 906 | 68,267 | 0.01% | Roku, Inc. Class A | 1,627 | 120,951 | 0.01% |
| Prothena Corp. plc | 417 | 5,775 | 0.00% | Rollins, Inc. | 3,395 | 157,358 | 0.02% |
| Provident Financial Services, Inc. | 2,188 | 41,288 | 0.01% | Roper Technologies, Inc. | 1,292 | 671,646 | 0.08% |
| Prudential Financial, Inc. | 4,437 | 525,918 | 0.06% | Ross Stores, Inc. | 4,312 | 652,276 | 0.07% |
| PTC Therapeutics, Inc. | 672 | 30,334 | 0.00% | Royal Caribbean Cruises Ltd. | 2,925 | 674,768 | 0.08% |
| PTC, Inc. | 1,540 | 283,160 | 0.03% | Royal Gold, Inc. | 810 | 106,798 | 0.01% |
| Public Storage REIT | 2,030 | 607,863 | 0.07% | Royalty Pharma plc Class A | 4,939 | 125,994 | 0.01% |
| PulteGroup, Inc. | 2,528 | 275,299 | 0.03% | RPM International, Inc. | 1,680 | 206,741 | 0.02% |
| Pure Storage, Inc. Class A | 3,785 | 232,513 | 0.03% | Rush Enterprises, Inc. Class A | 514 | 28,162 | 0.00% |
| PVH Corp. | 723 | 76,457 | 0.01% | RXO, Inc. | 1,782 | 42,483 | 0.01% |
| Q2 Holdings, Inc. | 855 | 86,056 | 0.01% | Ryan Specialty Holdings, Inc. Class A | 862 | 55,306 | 0.01% |
| Qorvo, Inc. | 1,376 | 96,224 | 0.01% | Ryder System, Inc. | 396 | 62,117 | 0.01% |
| Quaker Chemical Corp. | 120 | 16,891 | 0.00% | Ryman Hospitality Properties, Inc. REIT | 924 | 96,410 | 0.01% |
| QUALCOMM, Inc. | 14,091 | 2,164,659 | 0.24% | S&P Global, Inc. | 3,865 | 1,924,886 | 0.22% |
| Qualys, Inc. | 593 | 83,150 | 0.01% | S&T Bancorp, Inc. | 364 | 13,912 | 0.00% |
| QuantumScape Corp. Class A | 3,447 | 17,890 | 0.00% | Sabra Health Care, Inc. REIT | 2,896 | 50,159 | 0.01% |
| Quest Diagnostics, Inc. | 1,360 | 205,170 | 0.02% | Sabre Corp. | 3,292 | 12,016 | 0.00% |
| QuidelOrtho Corp. | 485 | 21,607 | 0.00% | Safehold, Inc. REIT | 858 | 15,856 | 0.00% |
| Radian Group, Inc. | 1,771 | 56,176 | 0.01% | Safety Insurance Group, Inc. | 100 | 8,240 | 0.00% |
| RadNet, Inc. | 873 | 60,970 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|-------------------------------------|------------------|----------------------------|-----------------------|
| Saia, Inc. | 356 | 162,240 | 0.02% | Solventum Corp. | 1,812 | 119,701 | 0.01% |
| Salesforce, Inc. | 11,578 | 3,870,873 | 0.43% | Sonoco Products Co. | 1,485 | 72,542 | 0.01% |
| Sally Beauty Holdings, Inc. | 706 | 7,378 | 0.00% | Sonos, Inc. | 843 | 12,679 | 0.00% |
| Samsara, Inc. Class A | 2,442 | 106,691 | 0.01% | Sotera Health Co. | 1,927 | 26,361 | 0.00% |
| Sana Biotechnology, Inc. | 1,434 | 2,337 | 0.00% | SouthState Corp. | 1,163 | 115,695 | 0.01% |
| Sandy Spring Bancorp, Inc. | 258 | 8,697 | 0.00% | Southwest Airlines Co. | 1,943 | 65,324 | 0.01% |
| Sarepta Therapeutics, Inc. | 1,154 | 140,315 | 0.02% | Spectrum Brands Holdings, Inc. | 411 | 34,725 | 0.00% |
| Saul Centers, Inc. REIT | 208 | 8,070 | 0.00% | Sphere Entertainment Co. | 155 | 6,250 | 0.00% |
| SBA Communications Corp. REIT Class A | 1,324 | 269,831 | 0.03% | Spotify Technology SA | 1,830 | 818,705 | 0.09% |
| ScanSource, Inc. | 32 | 1,518 | 0.00% | SpringWorks Therapeutics, Inc. | 716 | 25,869 | 0.00% |
| Schneider National, Inc. Class B | 277 | 8,111 | 0.00% | Sprout Social, Inc. Class A | 569 | 17,474 | 0.00% |
| Scholastic Corp. | 265 | 5,652 | 0.00% | Sprouts Farmers Market, Inc. | 1,270 | 161,379 | 0.02% |
| Schrodinger, Inc. | 471 | 9,086 | 0.00% | SPS Commerce, Inc. | 500 | 91,995 | 0.01% |
| Scilex Holding Co. | 130 | 50 | 0.00% | SPX Technologies, Inc. | 679 | 98,808 | 0.01% |
| Scorpio Tankers, Inc. | 606 | 30,112 | 0.00% | SS&C Technologies Holdings, Inc. | 2,537 | 192,254 | 0.02% |
| Scotts Miracle-Gro Co. | 631 | 41,861 | 0.01% | St Joe Co. | 730 | 32,799 | 0.00% |
| Seacoast Banking Corp. of Florida | 1,099 | 30,255 | 0.00% | STAAR Surgical Co. | 332 | 8,064 | 0.00% |
| Seagate Technology Holdings plc | 2,401 | 207,230 | 0.02% | STAG Industrial, Inc. REIT | 2,218 | 75,013 | 0.01% |
| Sealed Air Corp. | 1,683 | 56,936 | 0.01% | Stanley Black & Decker, Inc. | 2,043 | 164,032 | 0.02% |
| SEI Investments Co. | 883 | 72,830 | 0.01% | Star Bulk Carriers Corp. | 1,634 | 24,428 | 0.00% |
| Select Medical Holdings Corp. | 1,436 | 27,069 | 0.00% | Starbucks Corp. | 14,377 | 1,311,901 | 0.15% |
| Selective Insurance Group, Inc. | 933 | 87,254 | 0.01% | Starwood Property Trust, Inc. REIT | 4,196 | 79,514 | 0.01% |
| Semtech Corp. | 883 | 54,614 | 0.01% | State Street Corp. | 3,890 | 381,803 | 0.04% |
| Sensata Technologies Holding plc | 2,195 | 60,143 | 0.01% | Steel Dynamics, Inc. | 1,774 | 202,360 | 0.02% |
| Sensient Technologies Corp. | 569 | 40,547 | 0.01% | Steelcase, Inc. Class A | 2,139 | 25,283 | 0.00% |
| SentinelOne, Inc. Class A | 3,913 | 86,869 | 0.01% | Stepan Co. | 273 | 17,663 | 0.00% |
| Service Corp. International | 1,749 | 139,605 | 0.02% | STERIS plc | 1,200 | 246,672 | 0.03% |
| ServiceNow, Inc. | 2,579 | 2,734,049 | 0.31% | Sterling Infrastructure, Inc. | 361 | 60,810 | 0.01% |
| ServisFirst Bancshares, Inc. | 484 | 41,014 | 0.01% | Steven Madden Ltd. | 1,304 | 55,446 | 0.01% |
| SFL Corp., Ltd. Class B | 935 | 9,556 | 0.00% | Stifel Financial Corp. | 1,342 | 142,359 | 0.02% |
| SharkNinja, Inc. | 908 | 88,403 | 0.01% | Stock Yards Bancorp, Inc. | 234 | 16,757 | 0.00% |
| Shift4 Payments, Inc. Class A | 845 | 87,694 | 0.01% | StoneCo Ltd. Class A | 3,183 | 25,369 | 0.00% |
| Shoals Technologies Group, Inc. Class A | 1,931 | 10,678 | 0.00% | Strategic Education, Inc. | 152 | 14,200 | 0.00% |
| Shutterstock, Inc. | 349 | 10,592 | 0.00% | Stryker Corp. | 4,482 | 1,613,744 | 0.18% |
| Sigma Lithium Corp. | 620 | 6,956 | 0.00% | Summit Materials, Inc. Class A | 1,209 | 61,175 | 0.01% |
| Signet Jewelers Ltd. | 604 | 48,749 | 0.01% | Sun Communities, Inc. REIT | 1,584 | 194,784 | 0.02% |
| Silgan Holdings, Inc. | 963 | 50,124 | 0.01% | Sunrun, Inc. | 2,723 | 25,188 | 0.00% |
| Silicon Laboratories, Inc. | 400 | 49,688 | 0.01% | Sunstone Hotel Investors, Inc. REIT | 1,479 | 17,511 | 0.00% |
| Simmons First National Corp. Class A | 1,689 | 37,462 | 0.00% | Super Micro Computer, Inc. | 6,124 | 186,660 | 0.02% |
| Simon Property Group, Inc. REIT | 3,989 | 686,946 | 0.08% | Supernus Pharmaceuticals, Inc. | 846 | 30,591 | 0.00% |
| Simply Good Foods Co. | 989 | 38,551 | 0.00% | Surgery Partners, Inc. | 737 | 15,602 | 0.00% |
| Simpson Manufacturing Co., Inc. | 546 | 90,543 | 0.01% | Sylvamo Corp. | 413 | 32,635 | 0.00% |
| Sirius XM Holdings, Inc. | 2,824 | 64,387 | 0.01% | Synaptics, Inc. | 602 | 45,945 | 0.01% |
| SiriusPoint Ltd. | 1,088 | 17,832 | 0.00% | Synchrony Financial | 5,241 | 340,665 | 0.04% |
| SITE Centers Corp. REIT | 1,053 | 16,100 | 0.00% | Synopsys, Inc. | 1,911 | 927,523 | 0.10% |
| SiteOne Landscape Supply, Inc. | 706 | 93,030 | 0.01% | Synovus Financial Corp. | 1,807 | 92,573 | 0.01% |
| SiTime Corp. | 216 | 46,338 | 0.01% | Sysco Corp. | 6,175 | 472,140 | 0.05% |
| Six Flags Entertainment Corp. | 1,437 | 69,249 | 0.01% | T Rowe Price Group, Inc. | 3,022 | 341,758 | 0.04% |
| SJW Group | 473 | 23,281 | 0.00% | Take-Two Interactive Software, Inc. | 2,124 | 390,986 | 0.04% |
| Skechers USA, Inc. Class A | 1,509 | 101,465 | 0.01% | Tandem Diabetes Care, Inc. | 579 | 20,856 | 0.00% |
| Skyworks Solutions, Inc. | 2,223 | 197,136 | 0.02% | Tanger, Inc. REIT | 1,649 | 56,280 | 0.01% |
| SL Green Realty Corp. REIT | 599 | 40,684 | 0.01% | Tapestry, Inc. | 2,909 | 190,045 | 0.02% |
| SLM Corp. | 2,785 | 76,810 | 0.01% | Target Corp. | 5,966 | 806,484 | 0.09% |
| Smartsheet, Inc. Class A | 1,788 | 100,182 | 0.01% | Taylor Morrison Home Corp. Class A | 1,497 | 91,631 | 0.01% |
| Snap-on, Inc. | 641 | 217,607 | 0.02% | TD SYNnex Corp. | 1,025 | 120,212 | 0.01% |
| Snowflake, Inc. Class A | 3,961 | 611,618 | 0.07% | TechTarget, Inc. | 158 | 3,132 | 0.00% |
| SoFi Technologies, Inc. | 12,992 | 200,077 | 0.02% | TEGNA, Inc. | 3,111 | 56,900 | 0.01% |
| SolarEdge Technologies, Inc. | 495 | 6,732 | 0.00% | Teladoc Health, Inc. | 1,098 | 9,981 | 0.00% |
| SolarWinds Corp. | 71 | 1,012 | 0.00% | Teleflex, Inc. | 557 | 99,135 | 0.01% |
| | | | | Telephone & Data Systems, Inc. | 862 | 29,403 | 0.00% |
| | | | | Tempur Sealy International, Inc. | 2,260 | 128,119 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Tenable Holdings, Inc. | 1,104 | 43,476 | 0.01% | United Community Banks, Inc. | 1,404 | 45,363 | 0.01% |
| Tenet Healthcare Corp. | 1,181 | 149,078 | 0.02% | United Parcel Service, Inc. Class B | 9,129 | 1,151,167 | 0.13% |
| Tennant Co. | 373 | 30,411 | 0.00% | United Parks & Resorts, Inc. | 289 | 16,239 | 0.00% |
| Teradata Corp. | 938 | 29,219 | 0.00% | United States Steel Corp. | 2,526 | 85,859 | 0.01% |
| Teradyne, Inc. | 2,071 | 260,780 | 0.03% | United Therapeutics Corp. | 524 | 184,888 | 0.02% |
| Terex Corp. | 928 | 42,892 | 0.01% | UnitedHealth Group, Inc. | 11,481 | 5,807,779 | 0.65% |
| Terreno Realty Corp. REIT | 1,637 | 96,812 | 0.01% | Unity Software, Inc. | 3,279 | 73,679 | 0.01% |
| Tesla, Inc. | 34,766 | 14,039,901 | 1.57% | Universal Display Corp. | 582 | 85,088 | 0.01% |
| Texas Capital Bancshares, Inc. | 425 | 33,235 | 0.00% | Universal Health Services, Inc. Class B | 724 | 129,900 | 0.01% |
| Texas Instruments, Inc. | 11,491 | 2,154,677 | 0.24% | Unum Group | 2,207 | 161,177 | 0.02% |
| TFS Financial Corp. | 48 | 603 | 0.00% | Upbound Group, Inc. | 499 | 14,556 | 0.00% |
| TG Therapeutics, Inc. | 1,867 | 56,197 | 0.01% | Upstart Holdings, Inc. | 992 | 61,077 | 0.01% |
| Thermo Fisher Scientific, Inc. | 4,827 | 2,511,150 | 0.28% | Upwork, Inc. | 2,245 | 36,706 | 0.00% |
| Thor Industries, Inc. | 640 | 61,254 | 0.01% | Urban Edge Properties REIT | 2,036 | 43,774 | 0.01% |
| TJX Cos, Inc. | 13,991 | 1,690,253 | 0.19% | Urban Outfitters, Inc. | 506 | 27,769 | 0.00% |
| TKO Group Holdings, Inc. Class A | 1,029 | 146,231 | 0.02% | US Bancorp | 19,948 | 954,113 | 0.11% |
| T-Mobile US, Inc. | 5,960 | 1,315,551 | 0.15% | US Foods Holding Corp. | 2,858 | 192,801 | 0.02% |
| Toast, Inc. Class A | 5,408 | 197,122 | 0.02% | USANA Health Sciences, Inc. | 26 | 933 | 0.00% |
| Toll Brothers, Inc. | 1,378 | 173,559 | 0.02% | Vail Resorts, Inc. | 440 | 82,478 | 0.01% |
| TopBuild Corp. | 414 | 128,895 | 0.01% | Valley National Bancorp | 5,332 | 48,308 | 0.01% |
| Topgolf Callaway Brands Corp. | 1,753 | 13,779 | 0.00% | Valmont Industries, Inc. | 292 | 89,548 | 0.01% |
| Toro Co. | 1,258 | 100,766 | 0.01% | Valvoline, Inc. | 2,174 | 78,655 | 0.01% |
| Towne Bank | 1,386 | 47,207 | 0.01% | Varonis Systems, Inc. Class B | 1,322 | 58,736 | 0.01% |
| TPG, Inc. Class A | 856 | 53,791 | 0.01% | Vaxcyte, Inc. | 1,474 | 120,662 | 0.01% |
| Tractor Supply Co. | 6,635 | 352,053 | 0.04% | Veeva Systems, Inc. Class A | 1,886 | 396,531 | 0.04% |
| Trade Desk, Inc. Class A | 5,648 | 663,809 | 0.07% | Ventas, Inc. REIT | 4,839 | 284,969 | 0.03% |
| Tradeweb Markets, Inc. Class A | 1,416 | 185,383 | 0.02% | Veracyte, Inc. | 1,073 | 42,491 | 0.01% |
| Trane Technologies plc | 2,791 | 1,030,856 | 0.12% | Veralto Corp. | 3,046 | 310,235 | 0.04% |
| TransMedics Group, Inc. | 328 | 20,451 | 0.00% | Verint Systems, Inc. | 894 | 24,540 | 0.00% |
| TransUnion | 2,432 | 225,471 | 0.03% | Veris Residential, Inc. REIT | 1,121 | 18,642 | 0.00% |
| Travel + Leisure Co. | 970 | 48,936 | 0.01% | VeriSign, Inc. | 1,059 | 219,171 | 0.02% |
| Travelers Cos, Inc. | 2,819 | 679,069 | 0.08% | Verisk Analytics, Inc. Class A | 1,781 | 490,541 | 0.06% |
| TreeHouse Foods, Inc. | 298 | 10,469 | 0.00% | Verizon Communications, Inc. | 52,548 | 2,101,395 | 0.24% |
| Trex Co., Inc. | 1,533 | 105,823 | 0.01% | Verra Mobility Corp. Class A | 2,164 | 52,326 | 0.01% |
| Tri Pointe Homes, Inc. | 1,244 | 45,107 | 0.01% | Vertex Pharmaceuticals, Inc. | 3,228 | 1,299,916 | 0.15% |
| TriMas Corp. | 259 | 6,369 | 0.00% | Vertiv Holdings Co. Class A | 4,378 | 497,385 | 0.06% |
| Trimble, Inc. | 2,904 | 205,197 | 0.02% | Vestis Corp. | 1,014 | 15,453 | 0.00% |
| TriNet Group, Inc. | 422 | 38,305 | 0.00% | VF Corp. | 4,584 | 98,373 | 0.01% |
| Trinity Industries, Inc. | 1,182 | 41,488 | 0.01% | Viatis, Inc. | 13,903 | 173,092 | 0.02% |
| TripAdvisor, Inc. | 1,271 | 18,773 | 0.00% | Viavi Solutions, Inc. | 2,139 | 21,604 | 0.00% |
| Triumph Financial, Inc. | 411 | 37,352 | 0.00% | Victoria's Secret & Co. | 883 | 36,574 | 0.00% |
| Tronox Holdings plc | 1,348 | 13,574 | 0.00% | Viking Holdings Ltd. | 1,686 | 74,285 | 0.01% |
| Truist Financial Corp. | 16,456 | 713,861 | 0.08% | Viking Therapeutics, Inc. | 1,278 | 51,427 | 0.01% |
| Trupanion, Inc. | 306 | 14,749 | 0.00% | Vir Biotechnology, Inc. | 444 | 3,259 | 0.00% |
| Trustmark Corp. | 977 | 34,556 | 0.00% | Virtu Financial, Inc. Class A | 1,129 | 40,283 | 0.00% |
| Twilio, Inc. Class A | 2,094 | 226,320 | 0.03% | Virtus Investment Partners, Inc. | 95 | 20,955 | 0.00% |
| Twist Bioscience Corp. | 497 | 23,096 | 0.00% | Visa, Inc. Class A | 19,556 | 6,180,478 | 0.69% |
| Two Harbors Investment Corp. REIT | 763 | 9,026 | 0.00% | Vishay Intertechnology, Inc. | 1,648 | 27,917 | 0.00% |
| Tyler Technologies, Inc. | 516 | 297,546 | 0.03% | Visteon Corp. | 234 | 20,760 | 0.00% |
| Tyson Foods, Inc. Class A | 3,417 | 196,272 | 0.02% | Vontier Corp. | 1,975 | 72,028 | 0.01% |
| Uber Technologies, Inc. | 25,343 | 1,528,690 | 0.17% | Vornado Realty Trust REIT | 2,043 | 85,888 | 0.01% |
| Ubiquiti, Inc. | 36 | 11,949 | 0.00% | Voya Financial, Inc. | 1,190 | 81,908 | 0.01% |
| UDR, Inc. REIT | 3,900 | 169,299 | 0.02% | Vulcan Materials Co. | 1,753 | 450,924 | 0.05% |
| UFP Industries, Inc. | 1,063 | 119,747 | 0.01% | WaFd, Inc. | 510 | 16,442 | 0.00% |
| U-Haul Holding Co. | 423 | 29,225 | 0.00% | Walgreens Boots Alliance, Inc. | 8,698 | 81,152 | 0.01% |
| U-Haul Holding Co. (XNYS) | 895 | 57,325 | 0.01% | Walker & Dunlop, Inc. | 446 | 43,356 | 0.01% |
| UiPath, Inc. Class A | 6,595 | 83,822 | 0.01% | Walt Disney Co. | 22,803 | 2,539,114 | 0.28% |
| Ulta Beauty, Inc. | 597 | 259,653 | 0.03% | Warner Bros Discovery, Inc. | 30,097 | 318,125 | 0.04% |
| Ultragenyx Pharmaceutical, Inc. | 982 | 41,313 | 0.01% | Waste Management, Inc. | 4,924 | 993,614 | 0.11% |
| UMB Financial Corp. | 592 | 66,813 | 0.01% | Waters Corp. | 744 | 276,009 | 0.03% |
| Under Armour, Inc. Class A | 3,727 | 30,860 | 0.00% | Watsco, Inc. | 420 | 199,034 | 0.02% |
| Under Armour, Inc. Class C | 2,289 | 17,076 | 0.00% | Watts Water Technologies, Inc. Class A | 355 | 72,171 | 0.01% |
| UniFirst Corp. | 339 | 58,000 | 0.01% | Wayfair, Inc. Class A | 1,008 | 44,675 | 0.01% |
| Union Pacific Corp. | 7,522 | 1,715,317 | 0.19% | WD-40 Co. | 126 | 30,578 | 0.00% |
| United Airlines Holdings, Inc. | 989 | 96,032 | 0.01% | Webster Financial Corp. | 2,033 | 112,262 | 0.01% |
| United Bankshares, Inc. | 1,281 | 48,102 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---------------------------------------|------------------|----------------------------|-----------------------|
| Weis Markets, Inc. | 93 | 6,298 | 0.00% | WSFS Financial Corp. | 811 | 43,088 | 0.01% |
| Welltower, Inc. REIT | 7,452 | 939,176 | 0.11% | Wyndham Hotels & Resorts, Inc. | 1,197 | 120,646 | 0.01% |
| Wendy's Co. | 2,167 | 35,322 | 0.00% | Xencor, Inc. | 378 | 8,686 | 0.00% |
| Werner Enterprises, Inc. | 895 | 32,148 | 0.00% | Xenia Hotels & Resorts, Inc. REIT | 694 | 10,313 | 0.00% |
| WesBanco, Inc. | 626 | 20,370 | 0.00% | Xenon Pharmaceuticals, Inc. | 914 | 35,829 | 0.00% |
| WESCO International, Inc. | 638 | 115,452 | 0.01% | Xerox Holdings Corp. | 727 | 6,129 | 0.00% |
| West Pharmaceutical Services, Inc. | 911 | 298,407 | 0.03% | XP, Inc. Class A | 6,243 | 73,980 | 0.01% |
| Westamerica Bancorp | 155 | 8,131 | 0.00% | XPO, Inc. | 1,388 | 182,036 | 0.02% |
| Western Alliance Bancorp | 1,348 | 112,612 | 0.01% | Yelp, Inc. Class A | 830 | 32,121 | 0.00% |
| Western Digital Corp. | 4,493 | 267,918 | 0.03% | YETI Holdings, Inc. | 848 | 32,656 | 0.00% |
| Western Union Co. | 3,182 | 33,729 | 0.00% | Yum! Brands, Inc. | 3,401 | 456,278 | 0.05% |
| Westinghouse Air Brake Technologies Corp. | 2,210 | 418,994 | 0.05% | Zebra Technologies Corp. Class A | 609 | 235,208 | 0.03% |
| Westlake Corp. | 408 | 46,777 | 0.01% | Zeta Global Holdings Corp. Class A | 2,548 | 45,839 | 0.01% |
| WEX, Inc. | 503 | 88,186 | 0.01% | Ziff Davis, Inc. | 518 | 28,148 | 0.00% |
| Whirlpool Corp. | 610 | 69,833 | 0.01% | Zillow Group, Inc. Class A | 801 | 56,751 | 0.01% |
| White Mountains Insurance Group Ltd. | 27 | 52,517 | 0.01% | Zillow Group, Inc. Class C | 1,794 | 132,846 | 0.02% |
| Williams-Sonoma, Inc. | 1,589 | 294,251 | 0.03% | ZIM Integrated Shipping Services Ltd. | 1,297 | 27,847 | 0.00% |
| Willis Towers Watson plc | 1,266 | 396,562 | 0.04% | Zimmer Biomet Holdings, Inc. | 2,742 | 289,637 | 0.03% |
| WillScot Holdings Corp. | 2,077 | 69,476 | 0.01% | Zions Bancorp NA | 1,866 | 101,230 | 0.01% |
| Wingstop, Inc. | 335 | 95,207 | 0.01% | Zoetis, Inc. Class A | 5,662 | 922,510 | 0.10% |
| Winnebago Industries, Inc. | 127 | 6,068 | 0.00% | Zoom Communications, Inc. Class A | 3,454 | 281,881 | 0.03% |
| Wintrust Financial Corp. | 863 | 107,625 | 0.01% | ZoomInfo Technologies, Inc. Class A | 3,198 | 33,611 | 0.00% |
| WisdomTree, Inc. | 2,170 | 22,785 | 0.00% | Zscaler, Inc. | 1,199 | 216,312 | 0.02% |
| Wix.com Ltd. | 632 | 135,596 | 0.02% | Zurn Elkay Water Solutions Corp. | 1,609 | 60,016 | 0.01% |
| WK Kellogg Co. | 550 | 9,894 | 0.00% | | | 590,056,054 | 65.95% |
| Wolfspeed, Inc. | 1,214 | 8,085 | 0.00% | Total Equities | | 879,888,159 | 98.34% |
| Workday, Inc. Class A | 2,718 | 701,326 | 0.08% | Total Transferable Securities | | 879,888,159 | 98.34% |
| Workiva, Inc. Class A | 480 | 52,560 | 0.01% | | | | |
| Worthington Steel, Inc. | 571 | 18,169 | 0.00% | | | | |
| WP Carey, Inc. REIT | 2,535 | 138,107 | 0.02% | | | | |
| WR Berkley Corp. | 3,625 | 212,135 | 0.02% | | | | |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-----------------------------------|-----------------|--|-----------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.05%) (30 June 2024: (0.00%)) | | | | |
| Futures (0.05%) (30 June 2024: (0.00%)) | | | | |
| Mini TOPIX Index March 2025 | 57 | ¥156,796,817 | 12,940 | 0.00% |
| Euro Stoxx 600 Index March 2025 | 67 | €1,729,853 | (37,721) | (0.00%) |
| Russell 2000 Micro E-mini March 2025 | 63 | \$747,152 | (38,465) | (0.01%) |
| MSCI Emerging Markets Index March 2025 | 30 | \$1,664,722 | (54,023) | (0.01%) |
| S&P 500 Micro E-mini March 2025 | 329 | \$10,053,063 | (288,754) | (0.03%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (406,023) | (0.05%) |

| OTC Financial Derivative Instruments (0.00%) (30 June 2024: (0.00%)) | | | | | | | |
|---|------------|----------|---------------|-------------------------------|-----------------|--|-----------------------|
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| Forward Currency Exchange Contracts (0.00%) (30 June 2024: (0.00%)) | | | | | | | |
| USD | 68,489 | AUD | (106,262) | Deutsche Bank AG | 19/3/2025 | 2,690 | 0.00% |
| JPY | 75,071,571 | USD | (480,521) | JPMorgan Chase Bank | 19/3/2025 | 1,352 | 0.00% |
| USD | 40,568 | CHF | (35,277) | Toronto-Dominion Bank | 19/3/2025 | 1,317 | 0.00% |
| USD | 73,480 | SEK | (797,265) | Toronto-Dominion Bank | 19/3/2025 | 1,030 | 0.00% |
| USD | 52,771 | GBP | (41,394) | State Street Bank & Trust Co. | 19/3/2025 | 958 | 0.00% |
| USD | 22,301 | MXN | (457,089) | Toronto-Dominion Bank | 19/3/2025 | 597 | 0.00% |
| USD | 169,279 | HKD | (1,314,324) | Toronto-Dominion Bank | 19/3/2025 | (82) | (0.00%) |
| HKD | 1,314,324 | USD | (169,456) | JPMorgan Chase Bank | 19/3/2025 | (96) | (0.00%) |
| EUR | 75,660 | USD | (78,804) | State Street Bank & Trust Co. | 19/3/2025 | (199) | (0.00%) |
| EUR | 103,400 | USD | (107,932) | BNP Paribas | 19/3/2025 | (507) | (0.00%) |
| JPY | 5,482,000 | USD | (36,374) | Toronto-Dominion Bank | 19/3/2025 | (1,186) | (0.00%) |
| EUR | 52,050 | USD | (55,380) | State Street Bank & Trust Co. | 19/3/2025 | (1,304) | (0.00%) |
| EUR | 156,360 | USD | (164,982) | JPMorgan Chase Bank | 19/3/2025 | (2,535) | (0.00%) |
| JPY | 10,886,000 | USD | (72,956) | State Street Bank & Trust Co. | 19/3/2025 | (3,080) | (0.00%) |
| INR | 48,783,495 | USD | (571,210) | Deutsche Bank AG | 19/3/2025 | (5,202) | (0.00%) |
| EUR | 415,280 | USD | (436,755) | State Street Bank & Trust Co. | 19/3/2025 | (5,309) | (0.00%) |
| JPY | 21,730,785 | USD | (145,971) | Deutsche Bank AG | 19/3/2025 | (6,484) | (0.00%) |
| JPY | 30,283,000 | USD | (201,072) | State Street Bank & Trust Co. | 19/3/2025 | (6,690) | (0.00%) |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|---|---------------|----------|------------------|-------------------------|--------------------|--|--------------------------|
| EUR | 370,327 | USD | (392,843) | Bank of New York Mellon | 19/3/2025 | (8,100) | (0.00%) |
| Total OTC Financial Derivative Instruments | | | | | | (32,830) | (0.00%) |
| Total Investments | | | | | | 879,449,306 | 98.29% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|-------------------------------|--------------------------|
| Other Assets and Liabilities | 15,259,846 | 1.71% |
| Net Assets | 894,709,152 | 100.00% |

| Analysis of Total Assets | | US Dollars (\$) | % of Total Assets |
|--------------------------|---|--------------------|----------------------|
| (a) | Transferable securities admitted to an official stock exchange listing | 875,576,694 | 97.74% |
| (b) | Transferable securities dealt in on another regulated market | 4,267,859 | 0.48% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 43,606 | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | 12,940 | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | 7,944 | 0.00% |
| (f) | Other Assets | 15,911,936 | 1.78% |
| Total Assets | | 895,820,979 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 879,888,159 | 690,607,740 |
| Financial Derivative Instruments | 17 | 20,884 | 24,135 |
| Cash | | 14,112,394 | 6,144,163 |
| Receivables: | | | |
| Interest and Dividends | | 650,713 | 734,469 |
| Investments Sold | | 6,141 | 152,569 |
| Margin Cash Due from Broker | | 1,142,688 | 310,252 |
| Total Current Assets | | 895,820,979 | 697,973,328 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 459,737 | 53,801 |
| Bank Overdraft | | — | 14 |
| Unrealised Depreciation on Spot Currency Contracts | | 16 | — |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | 1,045 | 46,812 |
| Management Fees Payable | 12 | 184,530 | 125,763 |
| Deferred Capital Gains Tax | 5 | 466,499 | 409,283 |
| Total Current Liabilities | | 1,111,827 | 635,673 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 894,709,152 | 697,337,655 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating | | | |
| Net Assets | \$469,944,498 | \$390,057,267 | \$218,216,908 |
| Number of Shares Outstanding | 72,905,504 | 64,151,624 | 42,904,258 |
| Net Asset Value Per Share¹ | \$6.45 | \$6.08 | \$5.09 |
| USD Distributing | | | |
| Net Assets | \$424,764,654 | \$307,280,388 | \$236,991,317 |
| Number of Shares Outstanding | 69,663,032 | 53,113,084 | 48,278,944 |
| Net Asset Value Per Share¹ | \$6.10 | \$5.79 | \$4.91 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 264,067 | 140,350 |
| Dividend Income | | 6,055,330 | 4,125,950 |
| Securities Lending Income | | 26,245 | 26,289 |
| Other Income | | — | 298 |
| Net Gain on Financial Instruments | | 39,015,750 | 38,320,950 |
| Total Investment Income | | 45,361,392 | 42,613,837 |
| Expenses | | | |
| Management Fees | 12 | 962,338 | 578,887 |
| Transaction Fees and Commissions | | 82,639 | 32,972 |
| Other Expenses | | 124 | 583 |
| Total Expenses | | 1,045,101 | 612,442 |
| Finance Costs | | | |
| Interest Expense | | 1,463 | 313 |
| Distributions | 6 | 2,030,967 | 1,623,390 |
| Total Finance Costs | | 2,032,430 | 1,623,703 |
| Net Investment Income After Finance Costs | | 42,283,861 | 40,377,692 |
| Taxation | 5 | (826,928) | (727,156) |
| Net Increase in Net Assets | | 41,456,933 | 39,650,536 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 41,456,933 | 39,650,536 |
| Capital Transactions | | |
| Subscriptions | 200,472,815 | 80,632,705 |
| Redemptions | (44,558,251) | (25,784,635) |
| Total Capital Transactions | 155,914,564 | 54,848,070 |
| Total Increase for the Period | 197,371,497 | 94,498,606 |
| Net Assets | | |
| Beginning of Period | 697,337,655 | 455,208,225 |
| End of Period | 894,709,152 | 549,706,831 |

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

Vanguard ESG North America All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period up 5.67%, as measured by the FTSE Global All Cap Index in US dollars. By region, US stocks outperformed, with the prospect of corporate tax cuts and deregulation under the next administration buoying market sentiment towards year-end.
- In this environment, the ETF's benchmark index returned 8.97% for the six-month period. US stocks, which make up almost all of the index, drove returns.
- Eight of the index's 11 industry sectors produced positive returns. Technology, consumer discretionary and financials contributed most to returns. Health care was the biggest detractor.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE North America All Cap Choice Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|----------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| USD Accumulating | 8.99% | 15.08% |
| Benchmark | 8.97 | 14.96 |
| Tracking Difference* | 0.02 | |
| USD Distributing | 8.99% | 15.08% |
| Benchmark | 8.97 | 14.96 |
| Tracking Difference* | 0.02 | |

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

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

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

¹ Since-inception returns: 16 August 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Cost | | | Proceeds | |
|------------------------------|--------|-----------------|------------------------------|----------|-----------------|
| | Shares | US Dollars (\$) | | Shares | US Dollars (\$) |
| Purchases | | | Sales | | |
| Apple, Inc. | 30,936 | 7,433,395 | Apple, Inc. | 1,543 | 387,061 |
| Microsoft Corp. | 15,906 | 6,891,527 | Sherwin-Williams Co. | 966 | 365,650 |
| NVIDIA Corp. | 50,127 | 6,519,355 | NVIDIA Corp. | 2,113 | 258,867 |
| Amazon.com, Inc. | 20,452 | 4,308,401 | Eli Lilly & Co. | 225 | 204,780 |
| Meta Platforms, Inc. Class A | 4,690 | 2,719,330 | JPMorgan Chase & Co. | 376 | 89,978 |
| Alphabet, Inc. Class A | 12,577 | 2,281,120 | Alphabet, Inc. Class C | 464 | 86,976 |
| Tesla, Inc. | 5,948 | 2,210,748 | Microsoft Corp. | 194 | 83,610 |
| Broadcom, Inc. | 9,408 | 1,957,829 | Reliance, Inc. | 236 | 66,335 |
| Alphabet, Inc. Class C | 10,447 | 1,910,245 | Murphy USA, Inc. | 106 | 55,119 |
| JPMorgan Chase & Co. | 6,096 | 1,391,200 | Amazon.com, Inc. | 242 | 50,992 |
| Eli Lilly & Co. | 1,726 | 1,390,294 | Smurfit WestRock plc | 982 | 50,583 |
| UnitedHealth Group, Inc. | 1,967 | 1,044,541 | Booking Holdings, Inc. | 8 | 40,564 |
| Visa, Inc. Class A | 3,365 | 1,011,100 | Bank of America Corp. | 881 | 39,422 |
| Mastercard, Inc. Class A | 1,747 | 889,511 | Mastercard, Inc. Class A | 70 | 37,032 |
| Costco Wholesale Corp. | 946 | 888,781 | Goldman Sachs Group, Inc. | 60 | 34,286 |
| Procter & Gamble Co. | 5,016 | 850,719 | Meta Platforms, Inc. Class A | 57 | 33,791 |
| Home Depot, Inc. | 2,124 | 834,701 | Salesforce, Inc. | 98 | 33,374 |
| Netflix, Inc. | 915 | 764,879 | Alphabet, Inc. Class A | 153 | 26,238 |
| AbbVie, Inc. | 3,795 | 671,981 | Tesla, Inc. | 73 | 26,068 |
| Salesforce, Inc. | 2,001 | 638,002 | Cisco Systems, Inc. | 401 | 23,556 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Transferable Securities 99.52% (30 June 2024: 99.41%) | | | | | | | |
| Equities 99.52% (30 June 2024: 99.41%) | | | | | | | |
| Basic Materials 1.62% (30 June 2024: 1.86%) | | | | | | | |
| Agnico Eagle Mines Ltd. | 2,986 | 233,490 | 0.08% | Sigma Lithium Corp. | 338 | 3,792 | 0.00% |
| Air Products & Chemicals, Inc. | 1,318 | 382,273 | 0.13% | SSR Mining, Inc. | 1,132 | 7,902 | 0.00% |
| Alamos Gold, Inc. Class A | 2,434 | 44,882 | 0.02% | Steel Dynamics, Inc. | 855 | 97,530 | 0.03% |
| Albemarle Corp. | 691 | 59,481 | 0.02% | Stella-Jones, Inc. | 326 | 16,137 | 0.01% |
| Arcadium Lithium plc | 6,336 | 32,504 | 0.01% | Stepan Co. | 126 | 8,152 | 0.00% |
| Ashland, Inc. | 282 | 20,152 | 0.01% | Sylvamo Corp. | 201 | 15,883 | 0.01% |
| Avery Dennison Corp. | 472 | 88,325 | 0.03% | Torex Gold Resources, Inc. | 502 | 9,885 | 0.00% |
| Avient Corp. | 536 | 21,901 | 0.01% | Tronox Holdings plc | 687 | 6,918 | 0.00% |
| B2Gold Corp. | 7,499 | 18,354 | 0.01% | UFP Industries, Inc. | 355 | 39,991 | 0.01% |
| Balchem Corp. | 190 | 30,969 | 0.01% | United States Steel Corp. | 1,317 | 44,765 | 0.02% |
| Cabot Corp. | 309 | 28,215 | 0.01% | West Fraser Timber Co., Ltd. | 432 | 37,412 | 0.01% |
| Canfor Corp. | 325 | 3,430 | 0.00% | Westlake Corp. | 199 | 22,815 | 0.01% |
| Capstone Copper Corp. | 2,936 | 18,148 | 0.01% | Wheaton Precious Metals Corp. | 2,669 | 150,152 | 0.05% |
| Centerra Gold, Inc. | 1,226 | 6,973 | 0.00% | Worthington Steel, Inc. | 182 | 5,791 | 0.00% |
| Century Aluminum Co. | 299 | 5,448 | 0.00% | | | 4,716,777 | 1.62% |
| CF Industries Holdings, Inc. | 1,022 | 87,197 | 0.03% | Consumer Discretionary 16.35% (30 June 2024: 14.88%) | | | |
| Coeur Mining, Inc. | 2,317 | 13,253 | 0.00% | Abercrombie & Fitch Co. Class A | 294 | 43,944 | 0.02% |
| Constellium SE Class A | 742 | 7,620 | 0.00% | Acushnet Holdings Corp. | 159 | 11,302 | 0.00% |
| Eldorado Gold Corp. | 1,226 | 18,226 | 0.01% | Adient plc | 526 | 9,063 | 0.00% |
| Element Solutions, Inc. | 1,323 | 33,644 | 0.01% | Adtalem Global Education, Inc. | 224 | 20,350 | 0.01% |
| Equinox Gold Corp. | 2,004 | 10,088 | 0.00% | Advance Auto Parts, Inc. | 359 | 16,977 | 0.01% |
| Fastenal Co. | 3,403 | 244,710 | 0.08% | Air Canada | 1,028 | 15,911 | 0.01% |
| First Majestic Silver Corp. | 1,826 | 10,030 | 0.00% | Airbnb, Inc. Class A | 2,600 | 341,666 | 0.12% |
| First Quantum Minerals Ltd. | 4,006 | 51,614 | 0.02% | Alaska Air Group, Inc. | 183 | 11,849 | 0.00% |
| FMC Corp. | 736 | 35,777 | 0.01% | Amazon.com, Inc. | 55,639 | 12,206,640 | 4.20% |
| Franco-Nevada Corp. | 1,129 | 132,604 | 0.05% | AMC Entertainment Holdings, Inc. Class A | 2,042 | 8,127 | 0.00% |
| Hecla Mining Co. | 3,439 | 16,886 | 0.01% | Amer Sports, Inc. | 343 | 9,590 | 0.00% |
| Hudbay Minerals, Inc. | 2,332 | 18,906 | 0.01% | American Airlines Group, Inc. | 987 | 17,203 | 0.01% |
| Huntsman Corp. | 957 | 17,255 | 0.01% | American Eagle Outfitters, Inc. | 1,055 | 17,587 | 0.01% |
| IAMGOLD Corp. | 3,246 | 16,768 | 0.01% | Aptiv plc | 1,382 | 83,583 | 0.03% |
| Ingevity Corp. | 203 | 8,272 | 0.00% | Aramark | 1,542 | 57,532 | 0.02% |
| Innospec, Inc. | 142 | 15,629 | 0.00% | Aritzia, Inc. | 523 | 19,433 | 0.01% |
| International Flavors & Fragrances, Inc. | 1,507 | 127,417 | 0.04% | Asbury Automotive Group, Inc. | 113 | 27,462 | 0.01% |
| International Paper Co. | 2,040 | 109,793 | 0.04% | Atlanta Braves Holdings, Inc. Class A | 49 | 1,999 | 0.00% |
| Ivanhoe Mines Ltd. Class A | 3,899 | 46,250 | 0.02% | Atlanta Braves Holdings, Inc. Class C | 408 | 15,610 | 0.01% |
| Kaiser Aluminum Corp. | 90 | 6,324 | 0.00% | Autoliv, Inc. | 408 | 38,266 | 0.01% |
| Kinross Gold Corp. | 7,221 | 67,029 | 0.02% | AutoNation, Inc. | 152 | 25,816 | 0.01% |
| Linde plc | 2,846 | 1,191,535 | 0.41% | AutoZone, Inc. | 100 | 320,200 | 0.11% |
| Lundin Gold, Inc. | 563 | 12,002 | 0.00% | Avis Budget Group, Inc. | 102 | 8,222 | 0.00% |
| Lundin Mining Corp. | 3,797 | 32,658 | 0.01% | Bath & Body Works, Inc. | 1,301 | 50,440 | 0.02% |
| LyondellBasell Industries NV Class A | 1,533 | 113,856 | 0.04% | Best Buy Co., Inc. | 1,269 | 108,880 | 0.04% |
| Mativ Holdings, Inc. | 323 | 3,521 | 0.00% | Birkenstock Holding plc | 231 | 13,088 | 0.00% |
| Methanex Corp. | 325 | 16,232 | 0.01% | BJ's Wholesale Club Holdings, Inc. | 777 | 69,425 | 0.02% |
| Minerals Technologies, Inc. | 186 | 14,175 | 0.00% | Booking Holdings, Inc. | 196 | 973,810 | 0.34% |
| Mosaic Co. | 1,886 | 46,358 | 0.02% | Boot Barn Holdings, Inc. | 175 | 26,568 | 0.01% |
| MP Materials Corp. | 788 | 12,293 | 0.00% | BorgWarner, Inc. | 1,283 | 40,787 | 0.01% |
| NewMarket Corp. | 39 | 20,606 | 0.01% | Boyd Group Services, Inc. | 125 | 18,841 | 0.01% |
| Newmont Corp. | 6,802 | 253,171 | 0.09% | Bright Horizons Family Solutions, Inc. | 340 | 37,689 | 0.01% |
| Novagold Resources, Inc. | 1,464 | 4,896 | 0.00% | BRP, Inc. | 177 | 9,010 | 0.00% |
| Nucor Corp. | 1,396 | 162,927 | 0.06% | Buckle, Inc. | 173 | 8,790 | 0.00% |
| Nutrien Ltd. | 2,976 | 133,094 | 0.05% | Burlington Stores, Inc. | 374 | 106,612 | 0.04% |
| OceanaGold Corp. | 4,072 | 11,269 | 0.00% | Capri Holdings Ltd. | 659 | 13,879 | 0.01% |
| Orion SA | 336 | 5,305 | 0.00% | CarMax, Inc. | 912 | 74,565 | 0.03% |
| Osisko Gold Royalties Ltd. | 1,108 | 20,054 | 0.01% | Carnival Corp. | 6,041 | 150,542 | 0.05% |
| Quaker Chemical Corp. | 79 | 11,120 | 0.00% | Carter's, Inc. | 208 | 11,272 | 0.00% |
| Royal Gold, Inc. | 386 | 50,894 | 0.02% | Carvana Co. Class A | 637 | 129,540 | 0.05% |
| Russel Metals, Inc. | 324 | 9,484 | 0.00% | | | | |
| Scotts Miracle-Gro Co. | 257 | 17,049 | 0.01% | | | | |
| Sensient Technologies Corp. | 243 | 17,316 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Cava Group, Inc. | 444 | 50,083 | 0.02% | HNI Corp. | 270 | 13,600 | 0.01% |
| Cavco Industries, Inc. | 48 | 21,419 | 0.01% | Home Depot, Inc. | 5,880 | 2,287,261 | 0.79% |
| Central Garden & Pet Co. Class A | 307 | 10,146 | 0.00% | Hyatt Hotels Corp. Class A | 242 | 37,989 | 0.01% |
| Century Communities, Inc. | 158 | 11,591 | 0.00% | IMAX Corp. | 258 | 6,605 | 0.00% |
| Champion Homes, Inc. | 315 | 27,752 | 0.01% | Interparfums, Inc. | 105 | 13,809 | 0.01% |
| Chipotle Mexican Grill, Inc. Class A | 8,107 | 488,852 | 0.17% | Interpublic Group of Cos, Inc. | 2,194 | 61,476 | 0.02% |
| Choice Hotels International, Inc. | 160 | 22,717 | 0.01% | Jack in the Box, Inc. | 115 | 4,789 | 0.00% |
| Cinemark Holdings, Inc. | 638 | 19,765 | 0.01% | JetBlue Airways Corp. | 498 | 3,914 | 0.00% |
| Columbia Sportswear Co. | 191 | 16,031 | 0.01% | John Wiley & Sons, Inc. Class A | 236 | 10,316 | 0.00% |
| Copart, Inc. | 5,176 | 297,051 | 0.10% | KB Home | 376 | 24,711 | 0.01% |
| Costco Wholesale Corp. | 2,626 | 2,406,125 | 0.83% | Kohl's Corp. | 628 | 8,817 | 0.00% |
| Coty, Inc. Class A | 2,305 | 16,043 | 0.01% | Kontoor Brands, Inc. | 322 | 27,502 | 0.01% |
| Coupang, Inc. Class A | 6,817 | 149,838 | 0.05% | Krispy Kreme, Inc. | 469 | 4,657 | 0.00% |
| Coursera, Inc. | 805 | 6,843 | 0.00% | Laureate Education, Inc. Class A | 768 | 14,047 | 0.01% |
| Cracker Barrel Old Country Store, Inc. | 131 | 6,925 | 0.00% | La-Z-Boy, Inc. | 248 | 10,805 | 0.00% |
| Crocs, Inc. | 336 | 36,802 | 0.01% | LCI Industries | 149 | 15,405 | 0.01% |
| Dana, Inc. | 767 | 8,867 | 0.00% | Lear Corp. | 323 | 30,588 | 0.01% |
| Deckers Outdoor Corp. | 894 | 181,562 | 0.06% | Leggett & Platt, Inc. | 760 | 7,296 | 0.00% |
| Delta Air Lines, Inc. | 951 | 57,536 | 0.02% | Lennar Corp. Class A | 1,215 | 165,690 | 0.06% |
| Dillard's, Inc. Class A | 18 | 7,771 | 0.00% | Lennar Corp. Class B | 276 | 36,473 | 0.01% |
| Dollar General Corp. | 1,294 | 98,111 | 0.03% | LGI Homes, Inc. | 122 | 10,907 | 0.00% |
| Dollar Tree, Inc. | 1,190 | 89,179 | 0.03% | Liberty Media Corp.-Liberty Formula One Class A | 361 | 30,338 | 0.01% |
| Dollarama, Inc. | 1,647 | 160,646 | 0.06% | Liberty Media Corp.-Liberty Formula One Class C | 1,056 | 97,849 | 0.03% |
| Domino's Pizza, Inc. | 204 | 85,631 | 0.03% | Liberty Media Corp.-Liberty Live Class A | 59 | 3,927 | 0.00% |
| Dorman Products, Inc. | 154 | 19,951 | 0.01% | Liberty Media Corp.-Liberty Live Class C | 323 | 21,983 | 0.01% |
| Driven Brands Holdings, Inc. | 360 | 5,810 | 0.00% | Life Time Group Holdings, Inc. | 365 | 8,074 | 0.00% |
| Duolingo, Inc. Class A | 219 | 71,006 | 0.02% | Linamar Corp. | 241 | 9,516 | 0.00% |
| Dutch Bros, Inc. Class A | 636 | 33,314 | 0.01% | Lions Gate Entertainment Corp. Class A | 275 | 2,349 | 0.00% |
| eBay, Inc. | 2,859 | 177,115 | 0.06% | Lions Gate Entertainment Corp. Class B | 816 | 6,161 | 0.00% |
| Electronic Arts, Inc. | 1,572 | 229,984 | 0.08% | Lithia Motors, Inc. Class A | 154 | 55,044 | 0.02% |
| elf Beauty, Inc. | 316 | 39,674 | 0.01% | Live Nation Entertainment, Inc. | 930 | 120,435 | 0.04% |
| Estee Lauder Cos, Inc. Class A | 1,359 | 101,898 | 0.04% | LKQ Corp. | 1,520 | 55,860 | 0.02% |
| Etsy, Inc. | 658 | 34,802 | 0.01% | Lowe's Cos, Inc. | 3,400 | 839,120 | 0.29% |
| Expedia Group, Inc. | 731 | 136,207 | 0.05% | Lucid Group, Inc. Class A | 5,827 | 17,598 | 0.01% |
| Five Below, Inc. | 323 | 33,902 | 0.01% | Lululemon Athletica, Inc. | 701 | 268,069 | 0.09% |
| Floor & Decor Holdings, Inc. Class A | 617 | 61,515 | 0.02% | Lyft, Inc. Class A | 2,164 | 27,916 | 0.01% |
| Foot Locker, Inc. | 507 | 11,032 | 0.00% | M/I Homes, Inc. | 156 | 20,740 | 0.01% |
| Ford Motor Co. | 23,504 | 232,690 | 0.08% | Macy's, Inc. | 1,630 | 27,596 | 0.01% |
| Fox Corp. Class A | 1,301 | 63,203 | 0.02% | Madison Square Garden Entertainment Corp. Class A | 217 | 7,725 | 0.00% |
| Fox Corp. Class B | 780 | 35,677 | 0.01% | Madison Square Garden Sports Corp. | 111 | 25,050 | 0.01% |
| Fox Factory Holding Corp. | 248 | 7,507 | 0.00% | Magna International, Inc. | 1,581 | 66,045 | 0.02% |
| Frontdoor, Inc. | 454 | 24,820 | 0.01% | MakeMyTrip Ltd. | 313 | 35,144 | 0.01% |
| GameStop Corp. Class A | 2,310 | 72,395 | 0.03% | Marriott International, Inc. Class A | 1,362 | 379,916 | 0.13% |
| Gap, Inc. | 1,195 | 28,238 | 0.01% | Marriott Vacations Worldwide Corp. | 200 | 17,960 | 0.01% |
| Garmin Ltd. | 924 | 190,584 | 0.07% | McDonald's Corp. | 4,268 | 1,237,251 | 0.43% |
| Gentex Corp. | 1,363 | 39,159 | 0.01% | MercadoLibre, Inc. | 280 | 476,123 | 0.16% |
| Gentherm, Inc. | 185 | 7,386 | 0.00% | Meritage Homes Corp. | 211 | 32,456 | 0.01% |
| Genuine Parts Co. | 819 | 95,626 | 0.03% | MillerKnoll, Inc. | 401 | 9,059 | 0.00% |
| G-III Apparel Group Ltd. | 225 | 7,340 | 0.00% | Mister Car Wash, Inc. | 502 | 3,660 | 0.00% |
| Gildan Activewear, Inc. Class A | 928 | 43,651 | 0.02% | National Vision Holdings, Inc. | 434 | 4,522 | 0.00% |
| Goodyear Tire & Rubber Co. | 1,659 | 14,931 | 0.01% | Netflix, Inc. | 2,536 | 2,260,388 | 0.78% |
| Grab Holdings Ltd. Class A | 14,827 | 69,983 | 0.02% | New York Times Co. Class A | 951 | 49,500 | 0.02% |
| Grand Canyon Education, Inc. | 168 | 27,518 | 0.01% | Newell Brands, Inc. | 2,479 | 24,691 | 0.01% |
| Green Brick Partners, Inc. | 177 | 9,999 | 0.00% | News Corp. Class A | 2,243 | 61,772 | 0.02% |
| Group 1 Automotive, Inc. | 77 | 32,454 | 0.01% | News Corp. Class B | 665 | 20,236 | 0.01% |
| Guess?, Inc. | 150 | 2,109 | 0.00% | Nexstar Media Group, Inc. Class A | 179 | 28,277 | 0.01% |
| H&R Block, Inc. | 808 | 42,695 | 0.02% | | | | |
| Hanesbrands, Inc. | 2,036 | 16,573 | 0.01% | | | | |
| Harley-Davidson, Inc. | 707 | 21,302 | 0.01% | | | | |
| Hasbro, Inc. | 821 | 45,902 | 0.02% | | | | |
| Helen of Troy Ltd. | 132 | 7,898 | 0.00% | | | | |
| Hertz Global Holdings, Inc. | 706 | 2,584 | 0.00% | | | | |
| Hilton Grand Vacations, Inc. | 428 | 16,671 | 0.01% | | | | |
| Hilton Worldwide Holdings, Inc. | 1,422 | 351,462 | 0.12% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| NIKE, Inc. Class B | 7,028 | 531,809 | 0.18% | Thor Industries, Inc. | 300 | 28,713 | 0.01% |
| Nordstrom, Inc. | 586 | 14,152 | 0.01% | TJX Cos, Inc. | 6,712 | 810,877 | 0.28% |
| North West Co., Inc. | 265 | 9,051 | 0.00% | TKO Group Holdings, Inc. Class A | 466 | 66,223 | 0.02% |
| Norwegian Cruise Line Holdings Ltd. | 2,564 | 65,972 | 0.02% | Toll Brothers, Inc. | 592 | 74,562 | 0.03% |
| NVR, Inc. | 17 | 139,041 | 0.05% | Topgolf Callaway Brands Corp. | 780 | 6,131 | 0.00% |
| ODP Corp. | 203 | 4,616 | 0.00% | Tractor Supply Co. | 3,224 | 171,065 | 0.06% |
| Ollie's Bargain Outlet Holdings, Inc. | 359 | 39,393 | 0.01% | Trade Desk, Inc. Class A | 2,655 | 312,042 | 0.11% |
| Omnicom Group, Inc. | 1,140 | 98,086 | 0.03% | Travel + Leisure Co. | 385 | 19,423 | 0.01% |
| On Holding AG Class A | 1,464 | 80,183 | 0.03% | Tri Pointe Homes, Inc. | 542 | 19,653 | 0.01% |
| OPENLANE, Inc. | 623 | 12,360 | 0.00% | TripAdvisor, Inc. | 640 | 9,453 | 0.00% |
| O'Reilly Automotive, Inc. | 343 | 406,729 | 0.14% | Uber Technologies, Inc. | 12,060 | 727,459 | 0.25% |
| Oxford Industries, Inc. | 85 | 6,696 | 0.00% | U-Haul Holding Co. (XNYS) | 121 | 8,360 | 0.00% |
| Papa John's International, Inc. | 193 | 7,927 | 0.00% | U-Haul Holding Co. Class B | 504 | 32,281 | 0.01% |
| Paramount Global Class B | 3,503 | 36,641 | 0.01% | Ulta Beauty, Inc. | 277 | 120,476 | 0.04% |
| Peloton Interactive, Inc. Class A | 2,061 | 17,931 | 0.01% | Under Armour, Inc. Class A | 1,117 | 9,249 | 0.00% |
| Penske Automotive Group, Inc. | 111 | 16,921 | 0.01% | Under Armour, Inc. Class C | 1,121 | 8,363 | 0.00% |
| Phinia, Inc. | 250 | 12,043 | 0.00% | United Airlines Holdings, Inc. | 484 | 46,996 | 0.02% |
| Planet Fitness, Inc. Class A | 497 | 49,138 | 0.02% | United Parks & Resorts, Inc. | 188 | 10,564 | 0.00% |
| Pool Corp. | 220 | 75,007 | 0.03% | Upbound Group, Inc. | 316 | 9,218 | 0.00% |
| PriceSmart, Inc. | 143 | 13,180 | 0.00% | Urban Outfitters, Inc. | 368 | 20,196 | 0.01% |
| PROG Holdings, Inc. | 238 | 10,058 | 0.00% | Vail Resorts, Inc. | 222 | 41,614 | 0.01% |
| PulteGroup, Inc. | 1,239 | 134,927 | 0.05% | Valvoline, Inc. | 750 | 27,135 | 0.01% |
| PVH Corp. | 326 | 34,475 | 0.01% | VF Corp. | 2,064 | 44,293 | 0.02% |
| QuantumScape Corp. Class A | 2,162 | 11,221 | 0.00% | Victoria's Secret & Co. | 453 | 18,763 | 0.01% |
| Ralph Lauren Corp. Class A | 233 | 53,818 | 0.02% | Viking Holdings Ltd. | 613 | 27,009 | 0.01% |
| RB Global, Inc. | 1,077 | 97,156 | 0.03% | Visteon Corp. | 159 | 14,106 | 0.01% |
| Restaurant Brands International, Inc. | 1,883 | 122,666 | 0.04% | Walt Disney Co. | 10,765 | 1,198,683 | 0.41% |
| RH | 88 | 34,636 | 0.01% | Warner Bros Discovery, Inc. | 14,292 | 151,066 | 0.05% |
| Rivian Automotive, Inc. Class A | 4,908 | 65,276 | 0.02% | Wayfair, Inc. Class A | 562 | 24,908 | 0.01% |
| ROBLOX Corp. Class A | 3,131 | 181,160 | 0.06% | Wendy's Co. | 1,044 | 17,017 | 0.01% |
| Rollins, Inc. | 1,651 | 76,524 | 0.03% | Whirlpool Corp. | 313 | 35,832 | 0.01% |
| Ross Stores, Inc. | 1,942 | 293,766 | 0.10% | Williams-Sonoma, Inc. | 737 | 136,478 | 0.05% |
| Royal Caribbean Cruises Ltd. | 1,409 | 325,042 | 0.11% | Wingstop, Inc. | 172 | 48,882 | 0.02% |
| Rush Enterprises, Inc. Class A | 349 | 19,122 | 0.01% | Winnebago Industries, Inc. | 157 | 7,501 | 0.00% |
| Sabre Corp. | 2,289 | 8,355 | 0.00% | Wyndham Hotels & Resorts, Inc. | 446 | 44,952 | 0.02% |
| Sally Beauty Holdings, Inc. | 590 | 6,166 | 0.00% | YETI Holdings, Inc. | 499 | 19,216 | 0.01% |
| Scholastic Corp. | 146 | 3,114 | 0.00% | Yum! Brands, Inc. | 1,673 | 224,450 | 0.08% |
| Service Corp. International | 830 | 66,251 | 0.02% | | | 47,540,175 | 16.35% |
| SharkNinja, Inc. | 390 | 37,970 | 0.01% | Consumer Staples 3.91% (30 June 2024: 4.22%) | | | |
| Signet Jewelers Ltd. | 243 | 19,613 | 0.01% | Albertsons Cos, Inc. Class A | 2,459 | 48,295 | 0.02% |
| Sirius XM Holdings, Inc. | 1,269 | 28,933 | 0.01% | Archer-Daniels-Midland Co. | 2,810 | 141,961 | 0.05% |
| SiteOne Landscape Supply, Inc. | 265 | 34,919 | 0.01% | BellRing Brands, Inc. | 757 | 57,032 | 0.02% |
| Six Flags Entertainment Corp. | 547 | 26,360 | 0.01% | Bunge Global SA | 818 | 63,608 | 0.02% |
| Skechers USA, Inc. Class A | 781 | 52,514 | 0.02% | Cal-Maine Foods, Inc. | 238 | 24,495 | 0.01% |
| Sonos, Inc. | 724 | 10,889 | 0.00% | Celsius Holdings, Inc. | 1,042 | 27,446 | 0.01% |
| Southwest Airlines Co. | 893 | 30,023 | 0.01% | Cencora, Inc. | 988 | 221,984 | 0.08% |
| Sphere Entertainment Co. | 154 | 6,209 | 0.00% | Church & Dwight Co., Inc. | 1,436 | 150,364 | 0.05% |
| Spotify Technology SA | 872 | 390,115 | 0.13% | Clorox Co. | 743 | 120,671 | 0.04% |
| Starbucks Corp. | 6,727 | 613,839 | 0.21% | Coca-Cola Co. | 22,963 | 1,429,676 | 0.49% |
| Steelcase, Inc. Class A | 510 | 6,028 | 0.00% | Coca-Cola Consolidated, Inc. | 35 | 44,100 | 0.02% |
| Steven Madden Ltd. | 419 | 17,816 | 0.01% | Coca-Cola Europacific Partners plc | 1,209 | 92,863 | 0.03% |
| Strategic Education, Inc. | 126 | 11,771 | 0.00% | Colgate-Palmolive Co. | 4,810 | 437,277 | 0.15% |
| Take-Two Interactive Software, Inc. | 1,028 | 189,234 | 0.07% | Conagra Brands, Inc. | 2,884 | 80,031 | 0.03% |
| Tapestry, Inc. | 1,364 | 89,110 | 0.03% | Corteva, Inc. | 4,166 | 237,295 | 0.08% |
| Target Corp. | 2,753 | 372,151 | 0.13% | CVS Health Corp. | 7,497 | 336,540 | 0.12% |
| Taylor Morrison Home Corp. Class A | 604 | 36,971 | 0.01% | Darling Ingredients, Inc. | 939 | 31,635 | 0.01% |
| TEGNA, Inc. | 964 | 17,632 | 0.01% | Edgewell Personal Care Co. | 288 | 9,677 | 0.00% |
| Tempur Sealy International, Inc. | 989 | 56,066 | 0.02% | Energizer Holdings, Inc. | 431 | 15,038 | 0.01% |
| Tesla, Inc. | 16,475 | 6,653,264 | 2.29% | Flowers Foods, Inc. | 1,120 | 23,139 | 0.01% |
| | | | | Freshpet, Inc. | 274 | 40,582 | 0.01% |
| | | | | General Mills, Inc. | 3,322 | 211,844 | 0.07% |
| | | | | George Weston Ltd. | 328 | 50,981 | 0.02% |
| | | | | Grocery Outlet Holding Corp. | 554 | 8,648 | 0.00% |
| | | | | Herbalife Ltd. | 580 | 3,880 | 0.00% |
| | | | | Hershey Co. | 859 | 145,472 | 0.05% |
| | | | | Hormel Foods Corp. | 1,711 | 53,674 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Ingredion, Inc. | 387 | 53,236 | 0.02% | Annaly Capital Management, Inc. REIT | 3,294 | 60,280 | 0.02% |
| J & J Snack Foods Corp. | 87 | 13,496 | 0.01% | Aon plc Class A | 1,164 | 418,062 | 0.14% |
| J M Smucker Co. | 605 | 66,623 | 0.02% | Apollo Commercial Real Estate Finance, Inc. REIT | 799 | 6,919 | 0.00% |
| Kellanova | 1,569 | 127,042 | 0.04% | Apollo Global Management, Inc. | 3,098 | 511,666 | 0.18% |
| Kenvue, Inc. | 11,402 | 243,433 | 0.08% | Arbor Realty Trust, Inc. REIT | 1,052 | 14,570 | 0.01% |
| Keurig Dr Pepper, Inc. | 6,666 | 214,112 | 0.07% | Arch Capital Group Ltd. | 2,128 | 196,521 | 0.07% |
| Kimberly-Clark Corp. | 1,998 | 261,818 | 0.09% | Ares Management Corp. Class A | 1,103 | 195,264 | 0.07% |
| Kraft Heinz Co. | 5,304 | 162,886 | 0.06% | ARMOUR Residential, Inc. REIT | 328 | 6,186 | 0.00% |
| Kroger Co. | 3,944 | 241,176 | 0.08% | Arthur J Gallagher & Co. | 1,457 | 413,569 | 0.14% |
| Lamb Weston Holdings, Inc. | 837 | 55,937 | 0.02% | Artisan Partners Asset Management, Inc. Class A | 365 | 15,713 | 0.01% |
| Lancaster Colony Corp. | 115 | 19,911 | 0.01% | Associated Banc-Corp. | 957 | 22,872 | 0.01% |
| Loblaw Cos Ltd. | 855 | 112,460 | 0.04% | Assurant, Inc. | 306 | 65,245 | 0.02% |
| Maple Leaf Foods, Inc. | 429 | 6,067 | 0.00% | Assured Guaranty Ltd. | 294 | 26,463 | 0.01% |
| McCormick & Co., Inc. | 1,509 | 115,046 | 0.04% | Atlantic Union Bankshares Corp. | 514 | 19,470 | 0.01% |
| McKesson Corp. | 768 | 437,691 | 0.15% | Axis Capital Holdings Ltd. | 472 | 41,829 | 0.01% |
| Metro, Inc. | 1,193 | 74,780 | 0.03% | Axos Financial, Inc. | 313 | 21,863 | 0.01% |
| Mondelez International, Inc. Class A | 7,931 | 473,719 | 0.16% | BancFirst Corp. | 118 | 13,827 | 0.00% |
| Monster Beverage Corp. | 4,272 | 224,536 | 0.08% | Bank of America Corp. | 39,477 | 1,735,014 | 0.60% |
| National Beverage Corp. | 133 | 5,675 | 0.00% | Bank of Hawaii Corp. | 225 | 16,029 | 0.01% |
| Nomad Foods Ltd. | 779 | 13,072 | 0.00% | Bank of Montreal | 4,324 | 419,562 | 0.14% |
| PepsiCo, Inc. | 8,138 | 1,237,464 | 0.43% | Bank of New York Mellon Corp. | 4,379 | 336,439 | 0.12% |
| Post Holdings, Inc. | 277 | 31,705 | 0.01% | Bank of Nova Scotia | 7,269 | 390,136 | 0.13% |
| Premium Brands Holdings Corp. | 209 | 11,492 | 0.00% | Bank of NT Butterfield & Son Ltd. | 267 | 9,759 | 0.00% |
| Primo Brands Corp. | 924 | 28,431 | 0.01% | Bank OZK | 635 | 28,277 | 0.01% |
| Procter & Gamble Co. | 13,955 | 2,339,556 | 0.80% | BankUnited, Inc. | 426 | 16,260 | 0.01% |
| Reynolds Consumer Products, Inc. | 333 | 8,988 | 0.00% | Banner Corp. | 199 | 13,287 | 0.00% |
| Saputo, Inc. | 1,462 | 25,404 | 0.01% | Berkshire Hills Bancorp, Inc. | 239 | 6,795 | 0.00% |
| Simply Good Foods Co. | 525 | 20,464 | 0.01% | BGC Group, Inc. Class A | 2,183 | 19,778 | 0.01% |
| Spectrum Brands Holdings, Inc. | 163 | 13,772 | 0.01% | Blackrock, Inc. | 875 | 896,971 | 0.31% |
| Sprouts Farmers Market, Inc. | 587 | 74,590 | 0.03% | Blackstone Mortgage Trust, Inc. REIT Class A | 1,039 | 18,089 | 0.01% |
| Sysco Corp. | 2,924 | 223,569 | 0.08% | Blackstone, Inc. | 4,282 | 738,302 | 0.25% |
| The Campbell's Co. | 1,133 | 47,450 | 0.02% | Blue Owl Capital, Inc. Class A | 3,055 | 71,059 | 0.02% |
| TreeHouse Foods, Inc. | 276 | 9,696 | 0.00% | BOK Financial Corp. | 136 | 14,477 | 0.01% |
| Tyson Foods, Inc. Class A | 1,658 | 95,235 | 0.03% | Bread Financial Holdings, Inc. | 283 | 17,280 | 0.01% |
| US Foods Holding Corp. | 1,354 | 91,341 | 0.03% | Brighthouse Financial, Inc. | 357 | 17,150 | 0.01% |
| USANA Health Sciences, Inc. | 57 | 2,046 | 0.00% | Broadridge Financial Solutions, Inc. | 690 | 156,002 | 0.05% |
| Walgreens Boots Alliance, Inc. | 4,164 | 38,850 | 0.01% | Brookfield Asset Management Ltd. Class A | 2,409 | 130,584 | 0.04% |
| WD-40 Co. | 78 | 18,929 | 0.01% | Brown & Brown, Inc. | 1,407 | 143,542 | 0.05% |
| Weis Markets, Inc. | 96 | 6,501 | 0.00% | Cadence Bank | 1,070 | 36,862 | 0.01% |
| WK Kellogg Co. | 383 | 6,890 | 0.00% | Canadian Imperial Bank of Commerce | 5,571 | 352,226 | 0.12% |
| | | 11,363,297 | 3.91% | Canadian Western Bank | 561 | 22,917 | 0.01% |
| Energy 0.08% (30 June 2024: 0.12%) | | | | Cathay General Bancorp | 402 | 19,139 | 0.01% |
| Ameresco, Inc. Class A | 181 | 4,250 | 0.00% | Choe Global Markets, Inc. | 620 | 121,148 | 0.04% |
| Array Technologies, Inc. | 864 | 5,219 | 0.00% | Charles Schwab Corp. | 8,839 | 654,174 | 0.23% |
| Enphase Energy, Inc. | 777 | 53,364 | 0.02% | Chimera Investment Corp. REIT | 477 | 6,678 | 0.00% |
| First Solar, Inc. | 638 | 112,441 | 0.04% | Chubb Ltd. | 2,391 | 660,633 | 0.23% |
| Fluence Energy, Inc. Class A | 340 | 5,399 | 0.00% | CI Financial Corp. | 735 | 15,812 | 0.01% |
| NEXTracker, Inc. Class A | 844 | 30,831 | 0.01% | Cincinnati Financial Corp. | 915 | 131,486 | 0.05% |
| Plug Power, Inc. | 4,672 | 9,951 | 0.01% | Citigroup, Inc. | 11,250 | 791,888 | 0.27% |
| Shoals Technologies Group, Inc. Class A | 940 | 5,198 | 0.00% | Citizens Financial Group, Inc. | 2,716 | 118,852 | 0.04% |
| SolarEdge Technologies, Inc. | 324 | 4,407 | 0.00% | City Holding Co. | 82 | 9,715 | 0.00% |
| | | 231,060 | 0.08% | CME Group, Inc. Class A | 2,126 | 493,721 | 0.17% |
| Financials 11.95% (30 June 2024: 11.10%) | | | | CNA Financial Corp. | 131 | 6,336 | 0.00% |
| 1st Source Corp. | 108 | 6,305 | 0.00% | CNO Financial Group, Inc. | 603 | 22,438 | 0.01% |
| Affiliated Managers Group, Inc. | 173 | 31,991 | 0.01% | Cohen & Steers, Inc. | 156 | 14,405 | 0.01% |
| Aflac, Inc. | 3,307 | 342,076 | 0.12% | Coinbase Global, Inc. Class A | 1,202 | 298,457 | 0.10% |
| AGNC Investment Corp. REIT | 4,777 | 43,996 | 0.02% | Columbia Banking System, Inc. | 1,241 | 33,519 | 0.01% |
| Allstate Corp. | 1,558 | 300,367 | 0.10% | | | | |
| Ally Financial, Inc. | 1,617 | 58,228 | 0.02% | | | | |
| American Financial Group, Inc. | 424 | 58,058 | 0.02% | | | | |
| American International Group, Inc. | 3,866 | 281,445 | 0.10% | | | | |
| Ameriprise Financial, Inc. | 577 | 307,212 | 0.11% | | | | |
| Ameris Bancorp | 390 | 24,402 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|--|---------------------|-------------------------------|--------------------------|
| Columbia Financial, Inc. | 154 | 2,435 | 0.00% | Independent Bank Corp. | 247 | 15,855 | 0.01% |
| Comerica, Inc. | 782 | 48,367 | 0.02% | Independent Bank Group, Inc. | 207 | 12,559 | 0.00% |
| Commerce Bancshares, Inc. | 729 | 45,424 | 0.02% | Intact Financial Corp. | 1,063 | 193,449 | 0.07% |
| Community Financial System, Inc. | 305 | 18,812 | 0.01% | Interactive Brokers Group, Inc. Class A | 624 | 110,242 | 0.04% |
| Corebridge Financial, Inc. | 1,725 | 51,629 | 0.02% | Intercontinental Exchange, Inc. | 3,361 | 500,823 | 0.17% |
| Credicorp Ltd. | 401 | 73,511 | 0.03% | International Bancshares Corp. | 310 | 19,580 | 0.01% |
| Credit Acceptance Corp. | 37 | 17,370 | 0.01% | Invesco Ltd. | 2,162 | 37,792 | 0.01% |
| Cullen/Frost Bankers, Inc. | 348 | 46,719 | 0.02% | Jackson Financial, Inc. Class A | 439 | 38,228 | 0.01% |
| CVB Financial Corp. | 765 | 16,379 | 0.01% | Janus Henderson Group plc | 749 | 31,855 | 0.01% |
| Definity Financial Corp. | 476 | 19,345 | 0.01% | JPMorgan Chase & Co. | 16,650 | 3,991,172 | 1.37% |
| Discover Financial Services | 1,492 | 258,459 | 0.09% | Kemper Corp. | 349 | 23,188 | 0.01% |
| East West Bancorp, Inc. | 813 | 77,853 | 0.03% | KeyCorp | 5,454 | 93,482 | 0.03% |
| Eastern Bankshares, Inc. | 1,138 | 19,631 | 0.01% | Kinsale Capital Group, Inc. | 130 | 60,467 | 0.02% |
| Employers Holdings, Inc. | 148 | 7,582 | 0.00% | Ladder Capital Corp. REIT Class A | 664 | 7,430 | 0.00% |
| Encore Capital Group, Inc. | 138 | 6,592 | 0.00% | Lazard, Inc. Class A | 636 | 32,741 | 0.01% |
| Enstar Group Ltd. | 74 | 23,832 | 0.01% | Lemonade, Inc. | 299 | 10,967 | 0.00% |
| Equitable Holdings, Inc. | 1,862 | 87,831 | 0.03% | Lincoln National Corp. | 1,004 | 31,837 | 0.01% |
| Essent Group Ltd. | 613 | 33,372 | 0.01% | Live Oak Bancshares, Inc. | 198 | 7,831 | 0.00% |
| Evercore, Inc. Class A | 211 | 58,487 | 0.02% | Loews Corp. | 1,053 | 89,179 | 0.03% |
| Everest Group Ltd. | 254 | 92,065 | 0.03% | LPL Financial Holdings, Inc. | 438 | 143,011 | 0.05% |
| F&G Annuities & Life, Inc. | 104 | 4,310 | 0.00% | M&T Bank Corp. | 994 | 186,882 | 0.06% |
| FactSet Research Systems, Inc. | 224 | 107,583 | 0.04% | Manulife Financial Corp. | 10,458 | 321,113 | 0.11% |
| Fairfax Financial Holdings Ltd. | 128 | 178,000 | 0.06% | MARA Holdings, Inc. | 1,664 | 27,905 | 0.01% |
| Fidelity National Financial, Inc. | 1,566 | 87,915 | 0.03% | Markel Group, Inc. | 75 | 129,467 | 0.04% |
| Fifth Third Bancorp | 4,082 | 172,587 | 0.06% | MarketAxess Holdings, Inc. | 217 | 49,051 | 0.02% |
| First American Financial Corp. | 590 | 36,840 | 0.01% | Marsh & McLennan Cos, Inc. | 2,913 | 618,750 | 0.21% |
| First BanCorp | 939 | 17,456 | 0.01% | Mercury General Corp. | 159 | 10,570 | 0.00% |
| First Citizens BancShares, Inc. Class A | 71 | 150,024 | 0.05% | MetLife, Inc. | 3,496 | 286,253 | 0.10% |
| First Commonwealth Financial Corp. | 591 | 10,000 | 0.00% | MFA Financial, Inc. REIT | 606 | 6,175 | 0.00% |
| First Financial Bancorp | 550 | 14,784 | 0.01% | MGIC Investment Corp. | 1,511 | 35,826 | 0.01% |
| First Financial Bankshares, Inc. | 771 | 27,795 | 0.01% | Moelis & Co. Class A | 417 | 30,808 | 0.01% |
| First Hawaiian, Inc. | 760 | 19,722 | 0.01% | Moody's Corp. | 937 | 443,548 | 0.15% |
| First Horizon Corp. | 3,143 | 63,300 | 0.02% | Morgan Stanley | 6,883 | 865,331 | 0.30% |
| First Interstate BancSystem, Inc. Class A | 454 | 14,741 | 0.01% | Mr Cooper Group, Inc. | 365 | 35,044 | 0.01% |
| First Merchants Corp. | 331 | 13,204 | 0.00% | MSCI, Inc. Class A | 451 | 270,605 | 0.09% |
| First National Financial Corp. | 87 | 2,440 | 0.00% | Nasdaq, Inc. | 2,429 | 187,786 | 0.06% |
| Flagstar Financial, Inc. | 1,480 | 13,808 | 0.00% | National Bank of Canada | 2,026 | 184,597 | 0.06% |
| FNB Corp. | 2,065 | 30,521 | 0.01% | Navient Corp. | 467 | 6,206 | 0.00% |
| Franklin Resources, Inc. | 1,685 | 34,189 | 0.01% | NBT Bancorp, Inc. | 260 | 12,418 | 0.00% |
| Freedom Holding Corp. | 102 | 13,330 | 0.00% | Nelnet, Inc. Class A | 84 | 8,972 | 0.00% |
| Fulton Financial Corp. | 1,070 | 20,630 | 0.01% | NMI Holdings, Inc. Class A | 471 | 17,314 | 0.01% |
| Genworth Financial, Inc. Class A | 2,515 | 17,580 | 0.01% | Northern Trust Corp. | 1,176 | 120,540 | 0.04% |
| Glacier Bancorp, Inc. | 668 | 33,547 | 0.01% | Northwest Bancshares, Inc. | 735 | 9,695 | 0.00% |
| Globe Life, Inc. | 523 | 58,325 | 0.02% | NU Holdings Ltd. Class A | 18,938 | 196,198 | 0.07% |
| Goldman Sachs Group, Inc. | 1,820 | 1,042,168 | 0.36% | Old National Bancorp | 1,850 | 40,154 | 0.01% |
| Great-West Lifeco, Inc. | 1,619 | 53,663 | 0.02% | Old Republic International Corp. | 1,394 | 50,449 | 0.02% |
| Hamilton Lane, Inc. Class A | 225 | 33,311 | 0.01% | OneMain Holdings, Inc. Class A | 670 | 34,927 | 0.01% |
| Hancock Whitney Corp. | 583 | 31,902 | 0.01% | Onex Corp. | 363 | 28,339 | 0.01% |
| Hanover Insurance Group, Inc. | 213 | 32,943 | 0.01% | Pacific Premier Bancorp, Inc. | 543 | 13,532 | 0.00% |
| Hartford Financial Services Group, Inc. | 1,724 | 188,606 | 0.06% | Palomar Holdings, Inc. | 151 | 15,944 | 0.01% |
| Heartland Financial USA, Inc. | 247 | 15,142 | 0.01% | Park National Corp. | 86 | 14,743 | 0.01% |
| Hilltop Holdings, Inc. | 284 | 8,131 | 0.00% | PennyMac Financial Services, Inc. | 158 | 16,138 | 0.01% |
| Home BancShares, Inc. | 1,080 | 30,564 | 0.01% | PennyMac Mortgage Investment Trust REIT | 518 | 6,522 | 0.00% |
| Hope Bancorp, Inc. | 662 | 8,136 | 0.00% | Pinnacle Financial Partners, Inc. | 447 | 51,132 | 0.02% |
| Horace Mann Educators Corp. | 233 | 9,141 | 0.00% | Piper Sandler Cos | 102 | 30,595 | 0.01% |
| Houlihan Lokey, Inc. Class A | 309 | 53,661 | 0.02% | PNC Financial Services Group, Inc. | 2,364 | 455,897 | 0.16% |
| Huntington Bancshares, Inc. | 8,746 | 142,297 | 0.05% | Popular, Inc. | 422 | 39,693 | 0.01% |
| iA Financial Corp., Inc. | 555 | 51,448 | 0.02% | Power Corp. of Canada | 3,219 | 100,362 | 0.03% |
| IGM Financial, Inc. | 472 | 15,067 | 0.01% | Primerica, Inc. | 198 | 53,741 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Principal Financial Group, Inc. | 1,337 | 103,497 | 0.04% | Virtu Financial, Inc. Class A | 479 | 17,091 | 0.01% |
| Progressive Corp. | 3,459 | 828,811 | 0.29% | Virtus Investment Partners, Inc. | 40 | 8,823 | 0.00% |
| Prosperity Bancshares, Inc. | 531 | 40,011 | 0.01% | Voya Financial, Inc. | 575 | 39,577 | 0.01% |
| Provident Financial Services, Inc. | 745 | 14,058 | 0.00% | WaFd, Inc. | 376 | 12,122 | 0.00% |
| Prudential Financial, Inc. | 2,141 | 253,773 | 0.09% | Walker & Dunlop, Inc. | 190 | 18,470 | 0.01% |
| Radian Group, Inc. | 892 | 28,294 | 0.01% | Webster Financial Corp. | 1,006 | 55,551 | 0.02% |
| Raymond James Financial, Inc. | 1,097 | 170,397 | 0.06% | WesBanco, Inc. | 326 | 10,608 | 0.00% |
| Regions Financial Corp. | 5,414 | 127,337 | 0.04% | Westamerica BanCorp | 158 | 8,289 | 0.00% |
| Reinsurance Group of America, Inc. | 386 | 82,461 | 0.03% | Western Alliance Bancorp | 634 | 52,964 | 0.02% |
| RenaissanceRe Holdings Ltd. | 302 | 75,141 | 0.03% | White Mountains Insurance Group Ltd. | 15 | 29,176 | 0.01% |
| Renasant Corp. | 363 | 12,977 | 0.00% | Willis Towers Watson plc | 600 | 187,944 | 0.06% |
| Republic Bancorp, Inc. Class A | 52 | 3,633 | 0.00% | Wintrust Financial Corp. | 383 | 47,764 | 0.02% |
| Riot Platforms, Inc. | 1,668 | 17,030 | 0.01% | WisdomTree, Inc. | 795 | 8,348 | 0.00% |
| Rithm Capital Corp. REIT | 3,035 | 32,869 | 0.01% | WR Berkley Corp. | 1,735 | 101,532 | 0.04% |
| RLI Corp. | 243 | 40,054 | 0.01% | WSFS Financial Corp. | 354 | 18,808 | 0.01% |
| Robinhood Markets, Inc. Class A | 3,955 | 147,363 | 0.05% | XP, Inc. Class A | 2,405 | 28,499 | 0.01% |
| Royal Bank of Canada | 8,342 | 1,005,309 | 0.35% | Zions Bancorp NA | 856 | 46,438 | 0.02% |
| Ryan Specialty Holdings, Inc. Class A | 604 | 38,753 | 0.01% | | | 34,765,721 | 11.95% |
| S&P Global, Inc. | 1,853 | 922,850 | 0.32% | Health Care 10.52% (30 June 2024: 12.05%) | | | |
| S&T Bancorp, Inc. | 220 | 8,408 | 0.00% | 10X Genomics, Inc. Class A | 640 | 9,190 | 0.00% |
| Safety Insurance Group, Inc. | 88 | 7,251 | 0.00% | Abbott Laboratories | 10,246 | 1,158,925 | 0.40% |
| Sandy Spring Bancorp, Inc. | 249 | 8,394 | 0.00% | AbbVie, Inc. | 10,505 | 1,866,738 | 0.64% |
| Seacoast Banking Corp. of Florida | 476 | 13,104 | 0.00% | Acadia Healthcare Co., Inc. | 523 | 20,737 | 0.01% |
| SEI Investments Co. | 587 | 48,416 | 0.02% | ACADIA Pharmaceuticals, Inc. | 700 | 12,845 | 0.00% |
| Selective Insurance Group, Inc. | 358 | 33,480 | 0.01% | AdaptHealth Corp. Class A | 586 | 5,579 | 0.00% |
| ServisFirst Bancshares, Inc. | 298 | 25,253 | 0.01% | Agilent Technologies, Inc. | 1,717 | 230,662 | 0.08% |
| Simmons First National Corp. Class A | 746 | 16,546 | 0.01% | agilon health, Inc. | 1,735 | 3,296 | 0.00% |
| SiriusPoint Ltd. | 563 | 9,228 | 0.00% | Agios Pharmaceuticals, Inc. | 321 | 10,548 | 0.00% |
| SLM Corp. | 1,247 | 34,392 | 0.01% | Akero Therapeutics, Inc. | 384 | 10,683 | 0.00% |
| SoFi Technologies, Inc. | 6,223 | 95,834 | 0.03% | Align Technology, Inc. | 441 | 91,953 | 0.03% |
| SouthState Corp. | 446 | 44,368 | 0.02% | Alignment Healthcare, Inc. | 559 | 6,289 | 0.00% |
| Starwood Property Trust, Inc. REIT | 1,834 | 34,754 | 0.01% | Alkermes plc | 936 | 26,919 | 0.01% |
| State Street Corp. | 1,748 | 171,566 | 0.06% | Alnylam Pharmaceuticals, Inc. | 769 | 180,953 | 0.06% |
| Stifel Financial Corp. | 584 | 61,951 | 0.02% | Amedisys, Inc. | 189 | 17,159 | 0.01% |
| Stock Yards Bancorp, Inc. | 152 | 10,885 | 0.00% | Amgen, Inc. | 3,184 | 829,878 | 0.29% |
| Sun Life Financial, Inc. | 3,436 | 203,909 | 0.07% | Amicus Therapeutics, Inc. | 1,763 | 16,607 | 0.01% |
| Synovus Financial Corp. | 849 | 43,494 | 0.02% | Amphastar Pharmaceuticals, Inc. | 225 | 8,354 | 0.00% |
| T Rowe Price Group, Inc. | 1,324 | 149,731 | 0.05% | Apellis Pharmaceuticals, Inc. | 628 | 20,039 | 0.01% |
| Texas Capital Bancshares, Inc. | 267 | 20,879 | 0.01% | Arcus Biosciences, Inc. | 340 | 5,063 | 0.00% |
| TFS Financial Corp. | 326 | 4,095 | 0.00% | Arrowhead Pharmaceuticals, Inc. | 683 | 12,840 | 0.00% |
| Thomson Reuters Corp. | 814 | 130,641 | 0.05% | Arvinas, Inc. | 398 | 7,630 | 0.00% |
| TMX Group Ltd. | 1,614 | 49,693 | 0.02% | AtriCure, Inc. | 270 | 8,251 | 0.00% |
| Toronto-Dominion Bank | 10,484 | 557,878 | 0.19% | Avanos Medical, Inc. | 250 | 3,980 | 0.00% |
| Towne Bank | 402 | 13,692 | 0.00% | Avantor, Inc. | 3,971 | 83,669 | 0.03% |
| TPG, Inc. Class A | 496 | 31,169 | 0.01% | Avidity Biosciences, Inc. | 634 | 18,437 | 0.01% |
| Tradeweb Markets, Inc. Class A | 697 | 91,251 | 0.03% | Axsome Therapeutics, Inc. | 217 | 18,360 | 0.01% |
| Travelers Cos, Inc. | 1,355 | 326,406 | 0.11% | Azenta, Inc. | 282 | 14,100 | 0.01% |
| Triumph Financial, Inc. | 124 | 11,269 | 0.00% | Bausch Health Cos, Inc. | 1,806 | 14,592 | 0.01% |
| Truist Financial Corp. | 7,971 | 345,782 | 0.12% | Baxter International, Inc. | 2,998 | 87,422 | 0.03% |
| Trupanion, Inc. | 191 | 9,206 | 0.00% | Beam Therapeutics, Inc. | 431 | 10,689 | 0.00% |
| Trustmark Corp. | 345 | 12,203 | 0.00% | Becton Dickinson & Co. | 1,714 | 388,855 | 0.13% |
| Two Harbors Investment Corp. REIT | 619 | 7,323 | 0.00% | BioCryst Pharmaceuticals, Inc. | 1,212 | 9,114 | 0.00% |
| UMB Financial Corp. | 263 | 29,682 | 0.01% | Biogen, Inc. | 858 | 131,205 | 0.05% |
| United Bankshares, Inc. | 782 | 29,364 | 0.01% | Biohaven Ltd. | 503 | 18,787 | 0.01% |
| United Community Banks, Inc. | 685 | 22,132 | 0.01% | BioMarin Pharmaceutical, Inc. | 1,112 | 73,092 | 0.03% |
| Unum Group | 1,075 | 78,507 | 0.03% | Bio-Rad Laboratories, Inc. Class A | 110 | 36,136 | 0.01% |
| Upstart Holdings, Inc. | 459 | 28,261 | 0.01% | Bio-Techne Corp. | 917 | 66,051 | 0.02% |
| US Bancorp | 9,300 | 444,819 | 0.15% | Blueprint Medicines Corp. | 372 | 32,446 | 0.01% |
| Valley National Bancorp | 2,745 | 24,870 | 0.01% | Boston Scientific Corp. | 8,688 | 776,012 | 0.27% |
| | | | | Bridgebio Pharma, Inc. | 822 | 22,556 | 0.01% |
| | | | | Bristol-Myers Squibb Co. | 12,034 | 680,643 | 0.23% |
| | | | | Bruker Corp. | 645 | 37,810 | 0.01% |
| | | | | Cardinal Health, Inc. | 1,451 | 171,610 | 0.06% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|---------------------|-------------------------------|--------------------------|--|---------------------|-------------------------------|--------------------------|
| Centene Corp. | 2,972 | 180,044 | 0.06% | Jazz Pharmaceuticals plc | 354 | 43,595 | 0.02% |
| Certara, Inc. | 741 | 7,892 | 0.00% | Krystal Biotech, Inc. | 145 | 22,716 | 0.01% |
| Charles River Laboratories International, Inc. | 302 | 55,749 | 0.02% | Kymera Therapeutics, Inc. | 276 | 11,103 | 0.00% |
| Chemed Corp. | 87 | 46,093 | 0.02% | Labcorp Holdings, Inc. | 494 | 113,284 | 0.04% |
| Cigna Group | 1,622 | 447,899 | 0.15% | Lantheus Holdings, Inc. | 402 | 35,963 | 0.01% |
| CONMED Corp. | 174 | 11,909 | 0.00% | LifeStance Health Group, Inc. | 828 | 6,102 | 0.00% |
| Cooper Cos, Inc. | 1,151 | 105,811 | 0.04% | Ligand Pharmaceuticals, Inc. | 100 | 10,715 | 0.00% |
| Corcept Therapeutics, Inc. | 464 | 23,381 | 0.01% | LivaNova plc | 327 | 15,143 | 0.01% |
| CorVel Corp. | 156 | 17,357 | 0.01% | Madrigal Pharmaceuticals, Inc. | 105 | 32,400 | 0.01% |
| Crinetics Pharmaceuticals, Inc. | 513 | 26,230 | 0.01% | Maravai LifeSciences Holdings, Inc. Class A | 622 | 3,390 | 0.00% |
| CRISPR Therapeutics AG | 482 | 18,972 | 0.01% | Masimo Corp. | 255 | 42,151 | 0.01% |
| Cytokinetics, Inc. | 668 | 31,423 | 0.01% | Medpace Holdings, Inc. | 150 | 49,834 | 0.02% |
| Danaher Corp. | 3,827 | 878,488 | 0.30% | Medtronic plc | 7,610 | 607,887 | 0.21% |
| DaVita, Inc. | 278 | 41,575 | 0.01% | Merck & Co., Inc. | 15,025 | 1,494,687 | 0.51% |
| Denali Therapeutics, Inc. | 722 | 14,714 | 0.01% | Merit Medical Systems, Inc. | 335 | 32,401 | 0.01% |
| DENTSPLY SIRONA, Inc. | 1,190 | 22,586 | 0.01% | Merus NV | 380 | 15,979 | 0.01% |
| Dexcom, Inc. | 2,326 | 180,893 | 0.06% | Moderna, Inc. | 1,903 | 79,127 | 0.03% |
| Doximity, Inc. Class A | 723 | 38,601 | 0.01% | Molina Healthcare, Inc. | 334 | 97,211 | 0.03% |
| Dyne Therapeutics, Inc. | 485 | 11,427 | 0.00% | MoonLake Immunotherapeutics Class A | 165 | 8,935 | 0.00% |
| Edwards Lifesciences Corp. | 3,562 | 263,695 | 0.09% | Myriad Genetics, Inc. | 493 | 6,759 | 0.00% |
| Elanco Animal Health, Inc. | 2,903 | 35,155 | 0.01% | Natera, Inc. | 674 | 106,694 | 0.04% |
| Elevance Health, Inc. | 1,380 | 509,082 | 0.18% | Neogen Corp. | 1,309 | 15,891 | 0.01% |
| Eli Lilly & Co. | 4,745 | 3,663,140 | 1.26% | NeoGenomics, Inc. | 733 | 12,080 | 0.00% |
| Encompass Health Corp. | 584 | 53,932 | 0.02% | Neurocrine Biosciences, Inc. | 587 | 80,125 | 0.03% |
| Ensign Group, Inc. | 324 | 43,047 | 0.02% | Novocure Ltd. | 623 | 18,565 | 0.01% |
| Envista Holdings Corp. | 1,000 | 19,290 | 0.01% | Nuvalent, Inc. Class A | 206 | 16,126 | 0.01% |
| Evolent Health, Inc. Class A | 640 | 7,200 | 0.00% | OmniAb, Inc. Class CR3 | 3 | — | 0.00% |
| Exact Sciences Corp. | 1,074 | 60,348 | 0.02% | OmniAb, Inc. Class CR4 | 3 | — | 0.00% |
| Exelixis, Inc. | 1,649 | 54,912 | 0.02% | Omniceil, Inc. | 268 | 11,931 | 0.00% |
| Fortrea Holdings, Inc. | 511 | 9,530 | 0.00% | OPKO Health, Inc. | 1,935 | 2,844 | 0.00% |
| GE HealthCare Technologies, Inc. | 2,707 | 211,633 | 0.07% | Option Care Health, Inc. | 1,123 | 26,054 | 0.01% |
| Gilead Sciences, Inc. | 7,414 | 684,831 | 0.24% | Organon & Co. | 1,495 | 22,305 | 0.01% |
| Glaukos Corp. | 286 | 42,883 | 0.02% | Owens & Minor, Inc. | 424 | 5,542 | 0.00% |
| Globus Medical, Inc. Class A | 659 | 54,506 | 0.02% | Pacira BioSciences, Inc. | 247 | 4,653 | 0.00% |
| Guardant Health, Inc. | 693 | 21,171 | 0.01% | Patterson Cos, Inc. | 459 | 14,165 | 0.01% |
| Haemonetics Corp. | 290 | 22,643 | 0.01% | Penumbra, Inc. | 217 | 51,533 | 0.02% |
| Halozyme Therapeutics, Inc. | 720 | 34,423 | 0.01% | Perrigo Co. plc | 787 | 20,234 | 0.01% |
| Harmony Biosciences Holdings, Inc. | 224 | 7,708 | 0.00% | Pfizer, Inc. | 33,631 | 892,230 | 0.31% |
| HCA Healthcare, Inc. | 1,098 | 329,565 | 0.11% | Phreesia, Inc. | 318 | 8,001 | 0.00% |
| HealthEquity, Inc. | 496 | 47,591 | 0.02% | Premier, Inc. Class A | 582 | 12,338 | 0.00% |
| Henry Schein, Inc. | 743 | 51,416 | 0.02% | Prestige Consumer Healthcare, Inc. | 286 | 22,334 | 0.01% |
| Hims & Hers Health, Inc. | 1,123 | 27,154 | 0.01% | Privia Health Group, Inc. | 607 | 11,867 | 0.00% |
| Hologic, Inc. | 1,374 | 99,052 | 0.03% | Progyny, Inc. | 495 | 8,539 | 0.00% |
| Humana, Inc. | 718 | 182,164 | 0.06% | Prothena Corp. plc | 223 | 3,089 | 0.00% |
| ICON plc ADR | 485 | 101,709 | 0.04% | PTC Therapeutics, Inc. | 454 | 20,494 | 0.01% |
| ICU Medical, Inc. | 123 | 19,086 | 0.01% | Quest Diagnostics, Inc. | 666 | 100,473 | 0.03% |
| IDEXX Laboratories, Inc. | 486 | 200,932 | 0.07% | QuidelOrtho Corp. | 374 | 16,662 | 0.01% |
| Illumina, Inc. | 937 | 125,211 | 0.04% | RadNet, Inc. | 381 | 26,609 | 0.01% |
| Immunovant, Inc. | 351 | 8,694 | 0.00% | Recursion Pharmaceuticals, Inc. Class A | 1,475 | 9,971 | 0.00% |
| Inari Medical, Inc. | 312 | 15,928 | 0.01% | Regeneron Pharmaceuticals, Inc. | 623 | 443,782 | 0.15% |
| Incyte Corp. | 938 | 64,788 | 0.02% | Relay Therapeutics, Inc. | 724 | 2,983 | 0.00% |
| Inmode Ltd. | 441 | 7,365 | 0.00% | Repligen Corp. | 328 | 47,212 | 0.02% |
| Innoviva, Inc. | 326 | 5,656 | 0.00% | ResMed, Inc. | 866 | 198,046 | 0.07% |
| Insmed, Inc. | 1,007 | 69,523 | 0.02% | REVOLUTION Medicines, Inc. | 979 | 42,821 | 0.02% |
| Inspire Medical Systems, Inc. | 173 | 32,071 | 0.01% | Rewity, Inc. | 727 | 81,140 | 0.03% |
| Insulet Corp. | 412 | 107,561 | 0.04% | Rocket Pharmaceuticals, Inc. | 354 | 4,450 | 0.00% |
| Integer Holdings Corp. | 195 | 25,841 | 0.01% | Roivant Sciences Ltd. | 2,505 | 29,634 | 0.01% |
| Integra LifeSciences Holdings Corp. | 383 | 8,686 | 0.00% | Royalty Pharma plc Class A | 2,308 | 58,877 | 0.02% |
| Intellia Therapeutics, Inc. | 598 | 6,973 | 0.00% | Sana Biotechnology, Inc. | 654 | 1,066 | 0.00% |
| Intra-Cellular Therapies, Inc. | 606 | 50,613 | 0.02% | Sarepta Therapeutics, Inc. | 533 | 64,807 | 0.02% |
| Intuitive Surgical, Inc. | 2,095 | 1,093,506 | 0.38% | Scilex Holding Co. | 48 | 18 | 0.00% |
| Ionis Pharmaceuticals, Inc. | 923 | 32,268 | 0.01% | Select Medical Holdings Corp. | 615 | 11,593 | 0.00% |
| Iovance Biotherapeutics, Inc. | 1,607 | 11,892 | 0.00% | Solventum Corp. | 816 | 53,905 | 0.02% |
| IQVIA Holdings, Inc. | 1,083 | 212,820 | 0.07% | Sotera Health Co. | 867 | 11,861 | 0.00% |
| iRhythm Technologies, Inc. | 188 | 16,952 | 0.01% | | | | |
| Ironwood Pharmaceuticals, Inc. Class A | 806 | 3,571 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| SpringWorks Therapeutics, Inc. | 393 | 14,199 | 0.01% | Automatic Data Processing, Inc. | 2,428 | 710,748 | 0.24% |
| STAAR Surgical Co. | 292 | 7,093 | 0.00% | Axalta Coating Systems Ltd. | 1,271 | 43,494 | 0.02% |
| STERIS plc | 581 | 119,430 | 0.04% | Axon Enterprise, Inc. | 427 | 253,775 | 0.09% |
| Stryker Corp. | 2,143 | 771,587 | 0.27% | AZEK Co., Inc. Class A | 849 | 40,302 | 0.01% |
| Supernus Pharmaceuticals, Inc. | 307 | 11,101 | 0.00% | AZZ, Inc. | 167 | 13,681 | 0.01% |
| Surgery Partners, Inc. | 445 | 9,421 | 0.00% | Badger Meter, Inc. | 172 | 36,485 | 0.01% |
| Tandem Diabetes Care, Inc. | 375 | 13,507 | 0.00% | Ball Corp. | 1,738 | 95,816 | 0.03% |
| Teladoc Health, Inc. | 1,052 | 9,563 | 0.00% | Beacon Roofing Supply, Inc. | 363 | 36,874 | 0.01% |
| Teleflex, Inc. | 274 | 48,766 | 0.02% | Belden, Inc. | 236 | 26,576 | 0.01% |
| Tenet Healthcare Corp. | 560 | 70,689 | 0.02% | Berry Global Group, Inc. | 676 | 43,717 | 0.02% |
| TG Therapeutics, Inc. | 822 | 24,742 | 0.01% | BILL Holdings, Inc. | 593 | 50,233 | 0.02% |
| Thermo Fisher Scientific, Inc. | 2,265 | 1,178,321 | 0.41% | Block, Inc. Class A | 3,307 | 281,062 | 0.10% |
| TransMedics Group, Inc. | 185 | 11,535 | 0.00% | Bloom Energy Corp. Class A | 1,175 | 26,097 | 0.01% |
| Twist Bioscience Corp. | 331 | 15,382 | 0.01% | Boise Cascade Co. | 227 | 26,981 | 0.01% |
| Ultragenyx Pharmaceutical, Inc. | 524 | 22,045 | 0.01% | Brink's Co. | 259 | 24,027 | 0.01% |
| United Therapeutics Corp. | 257 | 90,680 | 0.03% | Brunswick Corp. | 387 | 25,031 | 0.01% |
| UnitedHealth Group, Inc. | 5,450 | 2,756,937 | 0.95% | Builders FirstSource, Inc. | 675 | 96,478 | 0.03% |
| Universal Health Services, Inc. Class B | 336 | 60,285 | 0.02% | Canadian National Railway Co. | 3,305 | 335,441 | 0.12% |
| Vaxcyte, Inc. | 726 | 59,430 | 0.02% | Canadian Pacific Kansas City Ltd. | 5,543 | 401,137 | 0.14% |
| Veeva Systems, Inc. Class A | 884 | 185,861 | 0.06% | Capital One Financial Corp. | 2,255 | 402,112 | 0.14% |
| Veracyte, Inc. | 516 | 20,434 | 0.01% | Cargojet, Inc. | 46 | 3,450 | 0.00% |
| Vertex Pharmaceuticals, Inc. | 1,537 | 618,950 | 0.21% | Carlisle Cos, Inc. | 266 | 98,111 | 0.03% |
| Viatrix, Inc. | 6,994 | 87,075 | 0.03% | Carrier Global Corp. | 5,004 | 341,573 | 0.12% |
| Viking Therapeutics, Inc. | 632 | 25,432 | 0.01% | Caterpillar, Inc. | 2,900 | 1,052,004 | 0.36% |
| Vir Biotechnology, Inc. | 519 | 3,809 | 0.00% | CBIZ, Inc. | 284 | 23,240 | 0.01% |
| Waters Corp. | 355 | 131,698 | 0.05% | CH Robinson Worldwide, Inc. | 681 | 70,361 | 0.02% |
| West Pharmaceutical Services, Inc. | 428 | 140,196 | 0.05% | Chart Industries, Inc. | 251 | 47,901 | 0.02% |
| Xencor, Inc. | 396 | 9,100 | 0.00% | Cimpress plc | 99 | 7,100 | 0.00% |
| Xenon Pharmaceuticals, Inc. | 434 | 17,013 | 0.01% | Cintas Corp. | 2,048 | 374,170 | 0.13% |
| Zimmer Biomet Holdings, Inc. | 1,166 | 123,165 | 0.04% | CNH Industrial NV | 5,129 | 58,112 | 0.02% |
| Zoetis, Inc. Class A | 2,715 | 442,355 | 0.15% | Cognex Corp. | 1,006 | 36,075 | 0.01% |
| | | 30,598,192 | 10.52% | Comfort Systems USA, Inc. | 206 | 87,356 | 0.03% |
| Industrials 9.88% (30 June 2024: 9.63%) | | | | Core & Main, Inc. Class A | 1,131 | 57,579 | 0.02% |
| A O Smith Corp. | 693 | 47,270 | 0.02% | Corpay, Inc. | 405 | 137,060 | 0.05% |
| AAON, Inc. | 397 | 46,719 | 0.02% | Crown Holdings, Inc. | 689 | 56,973 | 0.02% |
| ABM Industries, Inc. | 371 | 18,988 | 0.01% | CSW Industrials, Inc. | 98 | 34,574 | 0.01% |
| Accenture plc Class A | 3,719 | 1,308,307 | 0.45% | CSX Corp. | 11,463 | 369,911 | 0.13% |
| ACI Worldwide, Inc. | 617 | 32,028 | 0.01% | Deere & Co. | 1,496 | 633,855 | 0.22% |
| Acuity Brands, Inc. | 182 | 53,168 | 0.02% | Deluxe Corp. | 259 | 5,851 | 0.00% |
| ADT, Inc. | 1,958 | 13,530 | 0.00% | Dlocal Ltd. Class A | 491 | 5,529 | 0.00% |
| Advanced Drainage Systems, Inc. | 413 | 47,743 | 0.02% | Donaldson Co., Inc. | 702 | 47,280 | 0.02% |
| AerCap Holdings NV | 1,108 | 106,036 | 0.04% | Dover Corp. | 826 | 154,958 | 0.05% |
| Affirm Holdings, Inc. Class A | 1,526 | 92,933 | 0.03% | DuPont de Nemours, Inc. | 2,502 | 190,777 | 0.07% |
| AGCO Corp. | 371 | 34,681 | 0.01% | Dycom Industries, Inc. | 167 | 29,068 | 0.01% |
| Air Lease Corp. Class A | 675 | 32,542 | 0.01% | Eagle Materials, Inc. | 196 | 48,365 | 0.02% |
| Alight, Inc. Class A | 2,389 | 16,532 | 0.01% | Element Fleet Management Corp. | 2,298 | 46,433 | 0.02% |
| Allegion plc | 515 | 67,300 | 0.02% | Enovix Corp. | 964 | 10,479 | 0.00% |
| American Express Co. | 3,329 | 988,014 | 0.34% | Equipax, Inc. | 737 | 187,824 | 0.06% |
| American Woodmark Corp. | 91 | 7,237 | 0.00% | Euronet Worldwide, Inc. | 250 | 25,710 | 0.01% |
| AMN Healthcare Services, Inc. | 209 | 4,999 | 0.00% | EVERTEC, Inc. | 365 | 12,603 | 0.00% |
| API Group Corp. | 1,340 | 48,200 | 0.02% | ExlService Holdings, Inc. | 909 | 40,341 | 0.01% |
| Apogee Enterprises, Inc. | 123 | 8,783 | 0.00% | Expeditors International of Washington, Inc. | 849 | 94,044 | 0.03% |
| Applied Industrial Technologies, Inc. | 225 | 53,881 | 0.02% | Fair Isaac Corp. | 141 | 280,721 | 0.10% |
| AptarGroup, Inc. | 386 | 60,641 | 0.02% | Federal Signal Corp. | 353 | 32,614 | 0.01% |
| ArcBest Corp. | 139 | 12,971 | 0.00% | FedEx Corp. | 1,343 | 377,826 | 0.13% |
| Arcosa, Inc. | 279 | 26,990 | 0.01% | Ferguson Enterprises, Inc. | 1,212 | 210,367 | 0.07% |
| Ardagh Metal Packaging SA | 858 | 2,583 | 0.00% | Fidelity National Information Services, Inc. | 3,246 | 262,179 | 0.09% |
| Armstrong World Industries, Inc. | 257 | 36,322 | 0.01% | Finning International, Inc. | 826 | 21,876 | 0.01% |
| ASGN, Inc. | 258 | 21,502 | 0.01% | Fiserv, Inc. | 3,355 | 689,184 | 0.24% |
| Atkore, Inc. | 207 | 17,274 | 0.01% | Flywire Corp. | 683 | 14,083 | 0.01% |
| Aurora Innovation, Inc. Class A | 5,611 | 35,349 | 0.01% | Fortune Brands Innovations, Inc. | 727 | 49,676 | 0.02% |
| | | | | Franklin Electric Co., Inc. | 269 | 26,214 | 0.01% |
| | | | | FTAI Aviation Ltd. | 596 | 85,848 | 0.03% |
| | | | | FTI Consulting, Inc. | 205 | 39,182 | 0.01% |
| | | | | Gates Industrial Corp. plc | 1,399 | 28,777 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|---------------------|-------------------------------|--------------------------|--|---------------------|-------------------------------|--------------------------|
| GATX Corp. | 210 | 32,542 | 0.01% | NCR Atleos Corp. | 411 | 13,941 | 0.01% |
| Generac Holdings, Inc. | 347 | 53,802 | 0.02% | Nordson Corp. | 333 | 69,677 | 0.02% |
| Genpact Ltd. | 1,025 | 44,024 | 0.02% | nVent Electric plc | 973 | 66,320 | 0.02% |
| Gibraltar Industries, Inc. | 182 | 10,720 | 0.00% | O-I Glass, Inc. | 880 | 9,539 | 0.00% |
| Global Payments, Inc. | 1,523 | 170,667 | 0.06% | Old Dominion Freight Line, Inc. | 1,154 | 203,566 | 0.07% |
| GMS, Inc. | 226 | 19,172 | 0.01% | OSI Systems, Inc. | 95 | 15,906 | 0.01% |
| Graco, Inc. | 986 | 83,110 | 0.03% | Otis Worldwide Corp. | 2,375 | 219,949 | 0.08% |
| Granite Construction, Inc. | 260 | 22,805 | 0.01% | Owens Corning | 508 | 86,523 | 0.03% |
| Graphic Packaging Holding Co. | 1,762 | 47,856 | 0.02% | PACCAR, Inc. | 3,057 | 317,989 | 0.11% |
| Greenbrier Cos, Inc. | 173 | 10,551 | 0.00% | Packaging Corp. of America | 522 | 117,518 | 0.04% |
| Griffon Corp. | 218 | 15,537 | 0.01% | Pagseguro Digital Ltd. Class A | 1,092 | 6,836 | 0.00% |
| GXO Logistics, Inc. | 694 | 30,189 | 0.01% | Patrick Industries, Inc. | 190 | 15,785 | 0.01% |
| H&E Equipment Services, Inc. | 188 | 9,204 | 0.00% | Paychex, Inc. | 1,910 | 267,820 | 0.09% |
| Hayward Holdings, Inc. | 861 | 13,165 | 0.00% | Paylocity Holding Corp. | 257 | 51,264 | 0.02% |
| HB Fuller Co. | 324 | 21,863 | 0.01% | PayPal Holdings, Inc. | 5,959 | 508,601 | 0.18% |
| Heartland Express, Inc. | 302 | 3,388 | 0.00% | Pentair plc | 973 | 97,923 | 0.03% |
| Helios Technologies, Inc. | 194 | 8,660 | 0.00% | Primoris Services Corp. | 316 | 24,142 | 0.01% |
| Herc Holdings, Inc. | 162 | 30,671 | 0.01% | Remitly Global, Inc. | 875 | 19,749 | 0.01% |
| Hillenbrand, Inc. | 411 | 12,651 | 0.00% | Resideo Technologies, Inc. | 837 | 19,293 | 0.01% |
| Hub Group, Inc. Class A | 355 | 15,819 | 0.01% | Robert Half, Inc. | 598 | 42,135 | 0.01% |
| Huron Consulting Group, Inc. | 100 | 12,426 | 0.00% | Rocket Lab USA, Inc. | 2,033 | 51,780 | 0.02% |
| IDEX Corp. | 460 | 96,273 | 0.03% | Rockwell Automation, Inc. | 686 | 196,052 | 0.07% |
| Illinois Tool Works, Inc. | 1,732 | 439,166 | 0.15% | RPM International, Inc. | 770 | 94,756 | 0.03% |
| Ingersoll Rand, Inc. | 2,406 | 217,647 | 0.08% | RXO, Inc. | 935 | 22,290 | 0.01% |
| Insperty, Inc. | 214 | 16,587 | 0.01% | Ryder System, Inc. | 245 | 38,431 | 0.01% |
| Installed Building Products, Inc. | 142 | 24,885 | 0.01% | Saia, Inc. | 156 | 71,094 | 0.02% |
| Itron, Inc. | 261 | 28,339 | 0.01% | Schneider National, Inc. Class B | 270 | 7,906 | 0.00% |
| Jack Henry & Associates, Inc. | 427 | 74,853 | 0.03% | Scorpio Tankers, Inc. | 266 | 13,218 | 0.00% |
| JB Hunt Transport Services, Inc. | 478 | 81,575 | 0.03% | Sealed Air Corp. | 860 | 29,094 | 0.01% |
| JELD-WEN Holding, Inc. | 475 | 3,890 | 0.00% | Sensata Technologies Holding plc | 872 | 23,893 | 0.01% |
| Joby Aviation, Inc. | 1,148 | 9,333 | 0.00% | SFL Corp., Ltd. Class B | 780 | 7,972 | 0.00% |
| John Bean Technologies Corp. | 276 | 35,080 | 0.01% | Shift4 Payments, Inc. Class A | 361 | 37,465 | 0.01% |
| Johnson Controls International plc | 3,969 | 313,273 | 0.11% | Silgan Holdings, Inc. | 497 | 25,869 | 0.01% |
| Kadant, Inc. | 69 | 23,804 | 0.01% | Simpson Manufacturing Co., Inc. | 251 | 41,623 | 0.01% |
| Keysight Technologies, Inc. | 1,051 | 168,822 | 0.06% | Snap-on, Inc. | 305 | 103,541 | 0.04% |
| Kirby Corp. | 343 | 36,289 | 0.01% | Sonoco Products Co. | 581 | 28,382 | 0.01% |
| Knife River Corp. | 336 | 34,151 | 0.01% | SPX Technologies, Inc. | 263 | 38,272 | 0.01% |
| Knight-Swift Transportation Holdings, Inc. Class A | 923 | 48,956 | 0.02% | Stanley Black & Decker, Inc. | 905 | 72,662 | 0.03% |
| Korn Ferry | 302 | 20,370 | 0.01% | Star Bulk Carriers Corp. | 545 | 8,148 | 0.00% |
| Landstar System, Inc. | 205 | 35,231 | 0.01% | Sterling Infrastructure, Inc. | 174 | 29,310 | 0.01% |
| Legalzoom.com, Inc. | 776 | 5,828 | 0.00% | StoneCo Ltd. Class A | 1,661 | 13,238 | 0.00% |
| Lennox International, Inc. | 193 | 117,595 | 0.04% | Summit Materials, Inc. Class A | 698 | 35,319 | 0.01% |
| Lindsay Corp. | 63 | 7,454 | 0.00% | Synchrony Financial | 2,329 | 151,385 | 0.05% |
| Littelfuse, Inc. | 144 | 33,934 | 0.01% | Tennant Co. | 108 | 8,805 | 0.00% |
| Louisiana-Pacific Corp. | 369 | 38,210 | 0.01% | Terex Corp. | 386 | 17,841 | 0.01% |
| ManpowerGroup, Inc. | 280 | 16,162 | 0.01% | TFI International, Inc. | 470 | 63,477 | 0.02% |
| Marqeta, Inc. Class A | 2,658 | 10,074 | 0.00% | TopBuild Corp. | 177 | 55,107 | 0.02% |
| Martin Marietta Materials, Inc. | 368 | 190,072 | 0.07% | Toro Co. | 605 | 48,460 | 0.02% |
| Masco Corp. | 1,271 | 92,236 | 0.03% | Toromont Industries Ltd. | 484 | 38,243 | 0.01% |
| MasTec, Inc. | 370 | 50,372 | 0.02% | Trane Technologies plc | 1,344 | 496,406 | 0.17% |
| Masterbrand, Inc. | 720 | 10,519 | 0.00% | Transcontinental, Inc. Class A | 415 | 5,358 | 0.00% |
| Mastercard, Inc. Class A | 4,828 | 2,542,280 | 0.87% | TransUnion | 1,140 | 105,689 | 0.04% |
| Matson, Inc. | 44 | 5,933 | 0.00% | Trex Co., Inc. | 630 | 43,489 | 0.02% |
| Maximus, Inc. | 348 | 25,978 | 0.01% | TriMas Corp. | 241 | 5,926 | 0.00% |
| McGrath RentCorp | 144 | 16,102 | 0.01% | Trimble, Inc. | 1,470 | 103,870 | 0.04% |
| Mettler-Toledo International, Inc. | 127 | 155,407 | 0.05% | TriNet Group, Inc. | 183 | 16,611 | 0.01% |
| Middleby Corp. | 313 | 42,396 | 0.01% | Trinity Industries, Inc. | 464 | 16,286 | 0.01% |
| MKS Instruments, Inc. | 396 | 41,338 | 0.01% | UniFirst Corp. | 88 | 15,056 | 0.01% |
| Modine Manufacturing Co. | 302 | 35,011 | 0.01% | Union Pacific Corp. | 3,617 | 824,821 | 0.28% |
| Mohawk Industries, Inc. | 312 | 37,169 | 0.01% | United Parcel Service, Inc. Class B | 4,327 | 545,635 | 0.19% |
| MSA Safety, Inc. | 219 | 36,304 | 0.01% | Upwork, Inc. | 711 | 11,625 | 0.00% |
| MSC Industrial Direct Co., Inc. Class A | 267 | 19,942 | 0.01% | Valmont Industries, Inc. | 116 | 35,574 | 0.01% |
| | | | | Veralto Corp. | 1,476 | 150,331 | 0.05% |
| | | | | Verisk Analytics, Inc. Class A | 838 | 230,810 | 0.08% |
| | | | | Verra Mobility Corp. Class A | 967 | 23,382 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Vestis Corp. | 796 | 12,131 | 0.00% | DiamondRock Hospitality Co. REIT | 1,196 | 10,800 | 0.00% |
| Visa, Inc. Class A | 9,333 | 2,949,601 | 1.01% | Digital Realty Trust, Inc. REIT | 1,964 | 348,276 | 0.12% |
| Vontier Corp. | 891 | 32,495 | 0.01% | DigitalBridge Group, Inc. | 937 | 10,569 | 0.00% |
| Vulcan Materials Co. | 792 | 203,726 | 0.07% | Douglas Emmett, Inc. REIT | 919 | 17,057 | 0.01% |
| Watsco, Inc. | 204 | 96,674 | 0.03% | Dream Industrial REIT | 1,650 | 13,549 | 0.00% |
| Watts Water Technologies, Inc. Class A | 159 | 32,325 | 0.01% | EastGroup Properties, Inc. REIT | 290 | 46,542 | 0.02% |
| Werner Enterprises, Inc. | 365 | 13,111 | 0.00% | Elme Communities REIT | 500 | 7,635 | 0.00% |
| WESCO International, Inc. | 248 | 44,878 | 0.02% | Empire State Realty Trust, Inc. REIT Class A | 758 | 7,823 | 0.00% |
| Western Union Co. | 2,030 | 21,518 | 0.01% | EPR Properties REIT | 447 | 19,793 | 0.01% |
| Westinghouse Air Brake Technologies Corp. | 1,018 | 193,003 | 0.07% | Equinix, Inc. REIT | 571 | 538,390 | 0.19% |
| Westshore Terminals Investment Corp. | 219 | 3,431 | 0.00% | Equity LifeStyle Properties, Inc. REIT | 1,112 | 74,059 | 0.03% |
| WEX, Inc. | 234 | 41,025 | 0.01% | Equity Residential REIT | 2,256 | 161,891 | 0.06% |
| WillScot Holdings Corp. | 1,046 | 34,989 | 0.01% | Essential Properties Realty Trust, Inc. REIT | 1,023 | 31,999 | 0.01% |
| Wipak Ltd. | 177 | 5,874 | 0.00% | Essex Property Trust, Inc. REIT | 377 | 107,611 | 0.04% |
| XPO, Inc. | 672 | 88,133 | 0.03% | eXp World Holdings, Inc. | 467 | 5,375 | 0.00% |
| Zebra Technologies Corp. Class A | 308 | 118,956 | 0.04% | Extra Space Storage, Inc. REIT | 1,248 | 186,701 | 0.06% |
| ZIM Integrated Shipping Services Ltd. | 532 | 11,422 | 0.00% | Federal Realty Investment Trust REIT | 498 | 55,751 | 0.02% |
| Zum Elkay Water Solutions Corp. | 847 | 31,593 | 0.01% | First Capital REIT | 1,231 | 14,517 | 0.01% |
| | | 28,741,329 | 9.88% | First Industrial Realty Trust, Inc. REIT | 779 | 39,051 | 0.01% |
| Real Estate 2.86% (30 June 2024: 2.88%) | | | | FirstService Corp. | 236 | 42,728 | 0.02% |
| Acadia Realty Trust REIT | 692 | 16,719 | 0.01% | Four Corners Property Trust, Inc. REIT | 571 | 15,497 | 0.01% |
| Agree Realty Corp. REIT | 630 | 44,383 | 0.02% | Getty Realty Corp. REIT | 284 | 8,557 | 0.00% |
| Alexander & Baldwin, Inc. REIT | 421 | 7,469 | 0.00% | Global Net Lease, Inc. REIT | 1,164 | 8,497 | 0.00% |
| Alexander's, Inc. REIT | 13 | 2,601 | 0.00% | Granite REIT | 376 | 18,238 | 0.01% |
| Alexandria Real Estate Equities, Inc. REIT | 1,021 | 99,599 | 0.03% | H&R REIT | 1,507 | 9,724 | 0.00% |
| Allied Properties REIT | 750 | 8,943 | 0.00% | HA Sustainable Infrastructure Capital, Inc. | 677 | 18,164 | 0.01% |
| American Assets Trust, Inc. REIT | 268 | 7,038 | 0.00% | Healthcare Realty Trust, Inc. REIT Class A | 2,087 | 35,375 | 0.01% |
| American Homes 4 Rent REIT Class A | 2,044 | 76,486 | 0.03% | Healthpeak Properties, Inc. REIT | 4,118 | 83,472 | 0.03% |
| American Tower Corp. REIT | 2,770 | 508,046 | 0.18% | Highwoods Properties, Inc. REIT | 605 | 18,501 | 0.01% |
| Americold Realty Trust, Inc. REIT | 1,677 | 35,888 | 0.01% | Host Hotels & Resorts, Inc. REIT | 4,096 | 71,762 | 0.02% |
| Apartment Investment & Management Co. REIT Class A | 785 | 7,136 | 0.00% | Howard Hughes Holdings, Inc. | 177 | 13,615 | 0.00% |
| Apple Hospitality, Inc. REIT | 1,312 | 20,139 | 0.01% | Independence Realty Trust, Inc. REIT | 1,339 | 26,566 | 0.01% |
| AvalonBay Communities, Inc. REIT | 846 | 186,095 | 0.06% | Innovative Industrial Properties, Inc. REIT Class A | 160 | 10,662 | 0.00% |
| Boardwalk REIT | 235 | 10,498 | 0.00% | Invitation Homes, Inc. REIT | 3,664 | 117,138 | 0.04% |
| Brixmor Property Group, Inc. REIT | 1,769 | 49,249 | 0.02% | Iron Mountain, Inc. REIT | 1,737 | 182,576 | 0.06% |
| Broadstone Net Lease, Inc. REIT Class A | 1,122 | 17,795 | 0.01% | JBG SMITH Properties REIT | 482 | 7,408 | 0.00% |
| BXP, Inc. REIT | 925 | 68,783 | 0.02% | Jones Lang LaSalle, Inc. | 278 | 70,373 | 0.02% |
| Camden Property Trust REIT | 626 | 72,641 | 0.03% | Kennedy-Wilson Holdings, Inc. | 685 | 6,843 | 0.00% |
| Canadian Apartment Properties REIT | 997 | 29,552 | 0.01% | Kilroy Realty Corp. REIT | 688 | 27,830 | 0.01% |
| CareTrust, Inc. REIT | 1,087 | 29,403 | 0.01% | Kimco Realty Corp. REIT | 3,891 | 91,166 | 0.03% |
| CBRE Group, Inc. Class A | 1,825 | 239,604 | 0.08% | Kite Realty Group Trust REIT | 1,278 | 32,257 | 0.01% |
| Centerspace REIT | 102 | 6,747 | 0.00% | Lamar Advertising Co. REIT Class A | 513 | 62,453 | 0.02% |
| Chartwell Retirement Residences | 1,605 | 16,829 | 0.01% | LTC Properties, Inc. REIT | 253 | 8,741 | 0.00% |
| Choice Properties REIT | 1,678 | 15,576 | 0.01% | LXP Industrial Trust REIT | 1,665 | 13,520 | 0.00% |
| Colliers International Group, Inc. | 255 | 34,660 | 0.01% | Macerich Co. REIT | 1,387 | 27,629 | 0.01% |
| COPT Defense Properties REIT | 648 | 20,056 | 0.01% | Marcus & Millichap, Inc. | 130 | 4,974 | 0.00% |
| CoStar Group, Inc. | 2,431 | 174,035 | 0.06% | Medical Properties Trust, Inc. REIT | 3,407 | 13,458 | 0.00% |
| Cousins Properties, Inc. REIT | 953 | 29,200 | 0.01% | Mid-America Apartment Communities, Inc. REIT | 684 | 105,726 | 0.04% |
| Crown Castle, Inc. REIT | 2,586 | 234,705 | 0.08% | National Health Investors, Inc. REIT | 242 | 16,771 | 0.01% |
| CubeSmart REIT | 1,320 | 56,562 | 0.02% | National Storage Affiliates Trust REIT | 422 | 15,998 | 0.01% |
| Curblin Properties Corp. REIT | 557 | 12,934 | 0.00% | | | | |
| Cushman & Wakefield plc | 1,346 | 17,606 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|--|---------------------|-------------------------------|--------------------------|
| Newmark Group, Inc. Class A | 768 | 9,838 | 0.00% | Amdocs Ltd. | 660 | 56,192 | 0.02% |
| NNN, Inc. REIT | 1,106 | 45,180 | 0.02% | Amkor Technology, Inc. | 656 | 16,853 | 0.01% |
| Omega Healthcare Investors, Inc. REIT | 1,589 | 60,144 | 0.02% | Appfolio, Inc. Class A | 134 | 33,061 | 0.01% |
| Opendoor Technologies, Inc. | 3,702 | 5,923 | 0.00% | Appian Corp. Class A | 239 | 7,882 | 0.00% |
| Outfront Media, Inc. REIT | 844 | 14,973 | 0.01% | Apple, Inc. | 84,834 | 21,244,130 | 7.31% |
| Paramount Group, Inc. REIT | 1,048 | 5,177 | 0.00% | Applied Materials, Inc. | 4,937 | 802,904 | 0.28% |
| Park Hotels & Resorts, Inc. REIT | 1,213 | 17,067 | 0.01% | AppLovin Corp. Class A | 1,555 | 503,556 | 0.17% |
| Pebblebrook Hotel Trust REIT | 674 | 9,133 | 0.00% | Arrow Electronics, Inc. | 311 | 35,180 | 0.01% |
| Phillips Edison & Co., Inc. REIT | 728 | 27,271 | 0.01% | Asana, Inc. Class A | 457 | 9,263 | 0.00% |
| Piedmont Office Realty Trust, Inc. REIT Class A | 688 | 6,295 | 0.00% | Aspen Technology, Inc. | 160 | 39,941 | 0.01% |
| PotlatchDeltic Corp. REIT | 455 | 17,859 | 0.01% | Aster Labs, Inc. | 636 | 84,238 | 0.03% |
| Primaris REIT | 536 | 5,765 | 0.00% | Atlassian Corp. Class A | 946 | 230,238 | 0.08% |
| Prologis, Inc. REIT | 5,492 | 580,504 | 0.20% | Autodesk, Inc. | 1,280 | 378,330 | 0.13% |
| Public Storage REIT | 941 | 281,773 | 0.10% | Avnet, Inc. | 514 | 26,892 | 0.01% |
| Rayonier, Inc. REIT | 883 | 23,046 | 0.01% | Axcelis Technologies, Inc. | 195 | 13,625 | 0.00% |
| Realty Income Corp. REIT | 5,174 | 276,343 | 0.10% | Blackbaud, Inc. | 240 | 17,741 | 0.01% |
| Regency Centers Corp. REIT | 1,063 | 78,588 | 0.03% | BlackBerry Ltd. | 3,347 | 12,707 | 0.00% |
| Retail Opportunity Investments Corp. REIT | 720 | 12,499 | 0.00% | Blackline, Inc. | 331 | 20,112 | 0.01% |
| Rexford Industrial Realty, Inc. REIT | 1,299 | 50,219 | 0.02% | Box, Inc. Class A | 814 | 25,722 | 0.01% |
| RioCan REIT | 1,792 | 22,777 | 0.01% | Braze, Inc. Class A | 389 | 16,291 | 0.01% |
| RLJ Lodging Trust REIT | 869 | 8,872 | 0.00% | Broadcom, Inc. | 26,954 | 6,249,015 | 2.15% |
| Ryman Hospitality Properties, Inc. REIT | 343 | 35,789 | 0.01% | Bumble, Inc. Class A | 574 | 4,672 | 0.00% |
| Sabra Health Care, Inc. REIT | 1,389 | 24,057 | 0.01% | C3.ai, Inc. Class A | 647 | 22,276 | 0.01% |
| Safehold, Inc. REIT | 308 | 5,692 | 0.00% | Cadence Design Systems, Inc. | 1,619 | 486,445 | 0.17% |
| Saul Centers, Inc. REIT | 71 | 2,755 | 0.00% | Cargurus, Inc. Class A | 506 | 18,489 | 0.01% |
| SBA Communications Corp. REIT Class A | 642 | 130,840 | 0.05% | CCC Intelligent Solutions Holdings, Inc. | 2,660 | 31,202 | 0.01% |
| Simon Property Group, Inc. REIT | 1,919 | 330,471 | 0.11% | CDW Corp. | 806 | 140,276 | 0.05% |
| SITE Centers Corp. REIT | 298 | 4,556 | 0.00% | Celestica, Inc. | 678 | 62,539 | 0.02% |
| SL Green Realty Corp. REIT | 413 | 28,051 | 0.01% | CGI, Inc. Class A | 1,200 | 131,231 | 0.05% |
| SmartCentres REIT | 739 | 12,568 | 0.00% | Check Point Software Technologies Ltd. | 472 | 88,122 | 0.03% |
| St Joe Co. | 209 | 9,390 | 0.00% | Cirrus Logic, Inc. | 312 | 31,069 | 0.01% |
| STAG Industrial, Inc. REIT | 1,072 | 36,255 | 0.01% | Clarivate plc | 2,444 | 12,416 | 0.00% |
| Sun Communities, Inc. REIT | 742 | 91,244 | 0.03% | Cleantalk, Inc. | 1,454 | 13,391 | 0.00% |
| Sunstone Hotel Investors, Inc. REIT | 1,173 | 13,888 | 0.01% | Clear Secure, Inc. Class A | 496 | 13,213 | 0.00% |
| Tanger, Inc. REIT | 624 | 21,297 | 0.01% | Cloudflare, Inc. Class A | 1,786 | 192,316 | 0.07% |
| Terreno Realty Corp. REIT | 559 | 33,059 | 0.01% | Cognizant Technology Solutions Corp. Class A | 2,973 | 228,624 | 0.08% |
| UDR, Inc. REIT | 1,978 | 85,865 | 0.03% | Commvault Systems, Inc. | 255 | 38,482 | 0.01% |
| Urban Edge Properties REIT | 745 | 16,018 | 0.01% | Concentrix Corp. | 286 | 12,375 | 0.00% |
| Ventas, Inc. REIT | 2,505 | 147,519 | 0.05% | Confluent, Inc. Class A | 1,473 | 41,185 | 0.01% |
| Veris Residential, Inc. REIT | 450 | 7,484 | 0.00% | Constellation Software, Inc. | 118 | 364,692 | 0.13% |
| Vornado Realty Trust REIT | 1,033 | 43,427 | 0.02% | Constellation Software, Inc. - Warrants 31/3/2040 | 41 | — | 0.00% |
| Welltower, Inc. REIT | 3,647 | 459,631 | 0.16% | Corning, Inc. | 4,568 | 217,071 | 0.07% |
| WP Carey, Inc. REIT | 1,275 | 69,462 | 0.02% | Creo Technology Group Holding Ltd. | 819 | 55,045 | 0.02% |
| Xenia Hotels & Resorts, Inc. REIT | 595 | 8,842 | 0.00% | CrowdStrike Holdings, Inc. Class A | 1,366 | 467,391 | 0.16% |
| Zillow Group, Inc. Class A | 388 | 27,490 | 0.01% | CSG Systems International, Inc. | 172 | 8,791 | 0.00% |
| Zillow Group, Inc. Class C | 803 | 59,462 | 0.02% | CTS Corp. | 175 | 9,228 | 0.00% |
| | | 8,304,943 | 2.86% | CyberArk Software Ltd. | 247 | 82,288 | 0.03% |
| Technology 39.43% (30 June 2024: 39.71%) | | | | Datadog, Inc. Class A | 1,778 | 254,058 | 0.09% |
| Adeia, Inc. | 604 | 8,444 | 0.00% | Dayforce, Inc. | 883 | 64,141 | 0.02% |
| Adobe, Inc. | 2,629 | 1,169,064 | 0.40% | Descartes Systems Group, Inc. | 503 | 57,148 | 0.02% |
| Advanced Energy Industries, Inc. | 220 | 25,439 | 0.01% | DigitalOcean Holdings, Inc. | 395 | 13,458 | 0.00% |
| Advanced Micro Devices, Inc. | 9,548 | 1,153,303 | 0.40% | Diodes, Inc. | 264 | 16,281 | 0.01% |
| Akamai Technologies, Inc. | 876 | 83,789 | 0.03% | DocuSign, Inc. Class A | 1,198 | 107,748 | 0.04% |
| Alarm.com Holdings, Inc. | 278 | 16,902 | 0.01% | Dolby Laboratories, Inc. Class A | 348 | 27,179 | 0.01% |
| Allegro MicroSystems, Inc. | 726 | 15,870 | 0.01% | DoorDash, Inc. Class A | 2,100 | 352,275 | 0.12% |
| Alphabet, Inc. Class A | 34,841 | 6,595,401 | 2.27% | DoubleVerify Holdings, Inc. | 838 | 16,098 | 0.01% |
| Alphabet, Inc. Class C | 28,767 | 5,478,388 | 1.88% | Dropbox, Inc. Class A | 1,394 | 41,876 | 0.01% |
| Altair Engineering, Inc. Class A | 321 | 35,024 | 0.01% | Dun & Bradstreet Holdings, Inc. | 1,810 | 22,553 | 0.01% |
| Ambarella, Inc. | 219 | 15,930 | 0.01% | DXC Technology Co. | 1,057 | 21,119 | 0.01% |
| | | | | Dynatrace, Inc. | 1,736 | 94,352 | 0.03% |
| | | | | E2open Parent Holdings, Inc. | 1,086 | 2,889 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------|----------------------------|-----------------------|-------------------------------------|------------------|----------------------------|-----------------------|
| Elastic NV | 512 | 50,729 | 0.02% | ON Semiconductor Corp. | 2,538 | 160,021 | 0.06% |
| Enghouse Systems Ltd. | 260 | 4,897 | 0.00% | Onto Innovation, Inc. | 288 | 48,001 | 0.02% |
| Entegris, Inc. | 887 | 87,866 | 0.03% | Open Text Corp. | 1,529 | 43,248 | 0.02% |
| EPAM Systems, Inc. | 321 | 75,056 | 0.03% | Oracle Corp. | 9,308 | 1,551,085 | 0.53% |
| F5, Inc. | 344 | 86,506 | 0.03% | PagerDuty, Inc. | 525 | 9,587 | 0.00% |
| Fabrinet | 213 | 46,834 | 0.02% | Palantir Technologies, Inc. Class A | 11,926 | 901,963 | 0.31% |
| Fastly, Inc. Class A | 744 | 7,023 | 0.00% | Palo Alto Networks, Inc. | 3,853 | 701,092 | 0.24% |
| Five9, Inc. | 443 | 18,004 | 0.01% | Paycom Software, Inc. | 301 | 61,696 | 0.02% |
| Fiverr International Ltd. | 160 | 5,077 | 0.00% | Paycor HCM, Inc. | 485 | 9,006 | 0.00% |
| Flex Ltd. | 2,337 | 89,717 | 0.03% | Pegasystems, Inc. | 263 | 24,512 | 0.01% |
| FormFactor, Inc. | 446 | 19,624 | 0.01% | Pinterest, Inc. Class A | 3,531 | 102,399 | 0.04% |
| Fortinet, Inc. | 3,742 | 353,544 | 0.12% | Power Integrations, Inc. | 336 | 20,731 | 0.01% |
| Freshworks, Inc. Class A | 1,210 | 19,566 | 0.01% | Procore Technologies, Inc. | 633 | 47,431 | 0.02% |
| Gartner, Inc. | 448 | 217,043 | 0.07% | Progress Software Corp. | 245 | 15,962 | 0.01% |
| Gen Digital, Inc. | 3,201 | 87,643 | 0.03% | PROS Holdings, Inc. | 261 | 5,732 | 0.00% |
| Gitlab, Inc. Class A | 720 | 40,572 | 0.01% | PTC, Inc. | 714 | 131,283 | 0.05% |
| Global-e Online Ltd. | 630 | 34,354 | 0.01% | Pure Storage, Inc. Class A | 1,807 | 111,004 | 0.04% |
| GLOBALFOUNDRIES, Inc. | 580 | 24,888 | 0.01% | Q2 Holdings, Inc. | 344 | 34,624 | 0.01% |
| Globant SA | 248 | 53,176 | 0.02% | Qorvo, Inc. | 550 | 38,462 | 0.01% |
| GoDaddy, Inc. Class A | 825 | 162,830 | 0.06% | QUALCOMM, Inc. | 6,626 | 1,017,886 | 0.35% |
| Guidewire Software, Inc. | 492 | 82,941 | 0.03% | Qualys, Inc. | 216 | 30,288 | 0.01% |
| HashiCorp, Inc. Class A | 854 | 29,215 | 0.01% | Rambus, Inc. | 625 | 33,038 | 0.01% |
| Hewlett Packard Enterprise Co. | 7,651 | 163,349 | 0.06% | Rapid7, Inc. | 350 | 14,081 | 0.00% |
| HP, Inc. | 5,752 | 187,688 | 0.06% | RingCentral, Inc. Class A | 473 | 16,560 | 0.01% |
| HubSpot, Inc. | 291 | 202,760 | 0.07% | Rogers Corp. | 109 | 11,076 | 0.00% |
| IAC, Inc. | 439 | 18,938 | 0.01% | Roper Technologies, Inc. | 632 | 328,545 | 0.11% |
| Impinj, Inc. | 133 | 19,320 | 0.01% | Salesforce, Inc. | 5,479 | 1,831,794 | 0.63% |
| Informatica, Inc. Class A | 476 | 12,343 | 0.00% | Samsara, Inc. Class A | 1,077 | 47,054 | 0.02% |
| Insight Enterprises, Inc. | 161 | 24,488 | 0.01% | ScanSource, Inc. | 138 | 6,548 | 0.00% |
| Intel Corp. | 25,315 | 507,566 | 0.17% | Schrodinger, Inc. | 323 | 6,231 | 0.00% |
| Intuit, Inc. | 1,620 | 1,018,170 | 0.35% | Seagate Technology Holdings plc | 1,143 | 98,652 | 0.03% |
| IonQ, Inc. | 1,175 | 49,080 | 0.02% | Semtech Corp. | 426 | 26,348 | 0.01% |
| Jabil, Inc. | 651 | 93,679 | 0.03% | SentinelOne, Inc. Class A | 1,643 | 36,475 | 0.01% |
| Jamf Holding Corp. | 454 | 6,379 | 0.00% | ServiceNow, Inc. | 1,217 | 1,290,166 | 0.44% |
| JFrog Ltd. | 552 | 16,234 | 0.01% | Shopify, Inc. Class A | 7,166 | 762,291 | 0.26% |
| Kinaxis, Inc. | 161 | 19,382 | 0.01% | Shutterstock, Inc. | 149 | 4,522 | 0.00% |
| KLA Corp. | 800 | 504,096 | 0.17% | Silicon Laboratories, Inc. | 185 | 22,981 | 0.01% |
| Kulicke & Soffa Industries, Inc. | 308 | 14,371 | 0.01% | SiTime Corp. | 109 | 23,384 | 0.01% |
| Kyndryl Holdings, Inc. | 1,338 | 46,295 | 0.02% | Skyworks Solutions, Inc. | 946 | 83,891 | 0.03% |
| Lam Research Corp. | 7,635 | 551,476 | 0.19% | Smartsheet, Inc. Class A | 798 | 44,712 | 0.02% |
| Lattice Semiconductor Corp. | 804 | 45,547 | 0.02% | Snowflake, Inc. Class A | 1,879 | 290,136 | 0.10% |
| Lightspeed Commerce, Inc. | 792 | 12,071 | 0.00% | SolarWinds Corp. | 293 | 4,175 | 0.00% |
| LiveRamp Holdings, Inc. | 373 | 11,328 | 0.00% | Sprout Social, Inc. Class A | 294 | 9,029 | 0.00% |
| Magnite, Inc. | 724 | 11,526 | 0.00% | SPS Commerce, Inc. | 220 | 40,478 | 0.01% |
| Manhattan Associates, Inc. | 361 | 97,557 | 0.03% | SS&C Technologies Holdings, Inc. | 1,264 | 95,786 | 0.03% |
| Maplebear, Inc. | 980 | 40,592 | 0.01% | Super Micro Computer, Inc. | 2,916 | 88,880 | 0.03% |
| Marvell Technology, Inc. | 5,083 | 561,417 | 0.19% | Synaptics, Inc. | 236 | 18,012 | 0.01% |
| Match Group, Inc. | 1,497 | 48,967 | 0.02% | Synopsys, Inc. | 904 | 438,765 | 0.15% |
| Matterport, Inc. | 1,474 | 6,987 | 0.00% | TD SYNNEX Corp. | 444 | 52,072 | 0.02% |
| MaxLinear, Inc. Class A | 444 | 8,782 | 0.00% | TechTarget, Inc. | 170 | 3,369 | 0.00% |
| Meta Platforms, Inc. Class A | 12,989 | 7,605,189 | 2.62% | Tenable Holdings, Inc. | 698 | 27,487 | 0.01% |
| Microchip Technology, Inc. | 3,171 | 181,857 | 0.06% | Teradata Corp. | 567 | 17,662 | 0.01% |
| Micron Technology, Inc. | 6,542 | 550,575 | 0.19% | Teradyne, Inc. | 920 | 115,846 | 0.04% |
| Microsoft Corp. | 44,075 | 18,577,613 | 6.39% | Texas Instruments, Inc. | 5,396 | 1,011,804 | 0.35% |
| MicroStrategy, Inc. Class A | 976 | 282,669 | 0.10% | Toast, Inc. Class A | 2,667 | 97,212 | 0.03% |
| Monday.com Ltd. | 242 | 56,976 | 0.02% | Twilio, Inc. Class A | 900 | 97,272 | 0.03% |
| MongoDB, Inc. Class A | 421 | 98,013 | 0.03% | Tyler Technologies, Inc. | 250 | 144,160 | 0.05% |
| Monolithic Power Systems, Inc. | 277 | 163,901 | 0.06% | UiPath, Inc. Class A | 2,495 | 31,711 | 0.01% |
| N-able, Inc. | 429 | 4,007 | 0.00% | Unity Software, Inc. | 1,780 | 39,997 | 0.01% |
| nCino, Inc. | 492 | 16,521 | 0.01% | Universal Display Corp. | 276 | 40,351 | 0.01% |
| NCR Voyix Corp. | 868 | 12,013 | 0.00% | Varonis Systems, Inc. Class B | 650 | 28,880 | 0.01% |
| NetApp, Inc. | 1,234 | 143,243 | 0.05% | Verint Systems, Inc. | 372 | 10,211 | 0.00% |
| NetScout Systems, Inc. | 417 | 9,032 | 0.00% | VeriSign, Inc. | 490 | 101,410 | 0.04% |
| Novanta, Inc. | 211 | 32,234 | 0.01% | Vertiv Holdings Co. Class A | 2,128 | 241,762 | 0.08% |
| Nutanix, Inc. Class A | 1,473 | 90,118 | 0.03% | Vishay Intertechnology, Inc. | 745 | 12,620 | 0.00% |
| NVIDIA Corp. | 138,715 | 18,628,037 | 6.41% | Western Digital Corp. | 2,034 | 121,287 | 0.04% |
| NXP Semiconductors NV | 1,519 | 315,724 | 0.11% | Wix.com Ltd. | 300 | 64,365 | 0.02% |
| Okta, Inc. Class A | 953 | 75,096 | 0.03% | Wolfspeed, Inc. | 743 | 4,948 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | |
|---|------------------|----------------------------|-----------------------|--|-----------------------------------|-----------------------------------|--|-----------------------|
| Workday, Inc. Class A | 1,257 | 324,344 | 0.11% | Liberty Latin America Ltd. Class C | 771 | 4,888 | 0.00% | |
| Workiva, Inc. Class A | 297 | 32,522 | 0.01% | Lumen Technologies, Inc. | 5,946 | 31,573 | 0.01% | |
| Xerox Holdings Corp. | 695 | 5,859 | 0.00% | Lumentum Holdings, Inc. | 401 | 33,664 | 0.01% | |
| Yelp, Inc. Class A | 371 | 14,358 | 0.01% | Motorola Solutions, Inc. | 975 | 450,674 | 0.16% | |
| Zeta Global Holdings Corp. Class A | 1,047 | 18,836 | 0.01% | Quebecor, Inc. Class B | 315 | 6,899 | 0.00% | |
| Ziff Davis, Inc. | 260 | 14,128 | 0.00% | Roku, Inc. Class A | 740 | 55,012 | 0.02% | |
| Zoom Communications, Inc. Class A | 1,558 | 127,148 | 0.04% | Telephone & Data Systems, Inc. | 569 | 19,409 | 0.01% | |
| ZoomInfo Technologies, Inc. Class A | 1,781 | 18,718 | 0.01% | TELUS Corp. | 2,912 | 39,462 | 0.01% | |
| Zscaler, Inc. | 548 | 98,865 | 0.03% | T-Mobile US, Inc. | 2,839 | 626,652 | 0.22% | |
| | | 114,684,569 | 39.43% | Ubiquiti, Inc. | 24 | 7,966 | 0.00% | |
| Telecommunications 2.33% (30 June 2024: 2.22%) | | | | Verizon Communications, Inc. | 24,991 | 999,390 | 0.34% | |
| Arista Networks, Inc. | 6,113 | 675,670 | 0.23% | Viavi Solutions, Inc. | 1,266 | 12,787 | 0.00% | |
| AT&T, Inc. | 42,563 | 969,160 | 0.33% | | | 6,773,768 | 2.33% | |
| BCE, Inc. | 1,799 | 41,679 | 0.01% | Utilities 0.59% (30 June 2024: 0.65%) | | | | |
| Cable One, Inc. | 33 | 11,950 | 0.00% | American Water Works Co., Inc. | 1,149 | 143,039 | 0.05% | |
| Calix, Inc. | 338 | 11,786 | 0.00% | Boralex, Inc. Class A | 494 | 9,861 | 0.00% | |
| Charter Communications, Inc. Class A | 559 | 191,608 | 0.07% | California Water Service Group | 358 | 16,228 | 0.01% | |
| Ciena Corp. | 846 | 71,749 | 0.03% | Casella Waste Systems, Inc. Class A | 369 | 39,044 | 0.01% | |
| Cisco Systems, Inc. | 23,636 | 1,399,251 | 0.48% | Clean Harbors, Inc. | 299 | 68,812 | 0.02% | |
| Cogeco Communications, Inc. | 52 | 2,435 | 0.00% | Essential Utilities, Inc. | 1,483 | 53,863 | 0.02% | |
| Cogent Communications Holdings, Inc. | 253 | 19,499 | 0.01% | Exelon Corp. | 5,959 | 224,297 | 0.08% | |
| Comcast Corp. Class A | 22,522 | 845,251 | 0.29% | GFL Environmental, Inc. | 1,330 | 59,259 | 0.02% | |
| Extreme Networks, Inc. | 775 | 12,974 | 0.01% | Hydro One Ltd. | 1,868 | 57,500 | 0.02% | |
| Frontier Communications Parent, Inc. | 1,453 | 50,419 | 0.02% | Innervex Renewable Energy, Inc. | 910 | 5,093 | 0.00% | |
| InterDigital, Inc. | 148 | 28,671 | 0.01% | Ormat Technologies, Inc. | 340 | 23,025 | 0.01% | |
| Juniper Networks, Inc. | 1,916 | 71,754 | 0.03% | Republic Services, Inc. Class A | 1,221 | 245,641 | 0.09% | |
| Liberty Broadband Corp. Class A | 82 | 6,098 | 0.00% | SJW Group | 191 | 9,401 | 0.00% | |
| Liberty Broadband Corp. Class C | 663 | 49,566 | 0.02% | Sunrun, Inc. | 1,248 | 11,544 | 0.00% | |
| Liberty Global Ltd. Class A | 1,073 | 13,691 | 0.01% | Waste Connections, Inc. | 1,529 | 262,169 | 0.09% | |
| Liberty Global Ltd. Class C | 837 | 10,998 | 0.00% | Waste Management, Inc. | 2,371 | 478,444 | 0.17% | |
| Liberty Latin America Ltd. Class A | 186 | 1,183 | 0.00% | | | 1,707,220 | 0.59% | |
| | | | | Total Equities | | 289,427,051 | 99.52% | |
| | | | | Total Transferable Securities | | 289,427,051 | 99.52% | |
| | | | | | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2024: (0.00%)) | | | | | | | | |
| Futures (0.01%) (30 June 2024: (0.00%)) | | | | | | | | |
| NASDAQ 100 Micro E-mini March 2025 | | | | 5 | \$217,337 | (5,072) | (0.00%) | |
| S&P 500 Micro E-mini March 2025 | | | | 38 | \$1,150,321 | (22,529) | (0.01%) | |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | | | | (27,601) | (0.01%) | |
| Total Investments | | | | | | 289,399,450 | 99.51% | |
| | | | | | | Fair Value US Dollars (\$) | % of Total Net Assets | |
| Other Assets and Liabilities | | | | | | 1,417,705 | 0.49% | |
| Net Assets | | | | | | 290,817,155 | 100.00% | |
| Analysis of Total Assets | | | | | | US Dollars (\$) | % of Total Assets | |
| (a) Transferable securities admitted to an official stock exchange listing | | | | | | 287,363,302 | 98.79% | |
| (b) Transferable securities dealt in on another regulated market | | | | | | 2,063,731 | 0.71% | |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | | | 18 | 0.00% | |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | | | | | | — | 0.00% | |
| (e) Total OTC Financial Derivative Instruments | | | | | | — | 0.00% | |
| (f) Other Assets | | | | | | 1,445,023 | 0.50% | |
| Total Assets | | | | | | 290,872,074 | 100.00% | |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|------------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 289,427,051 | 172,139,938 |
| Cash | | 1,214,417 | 474,379 |
| Receivables: | | | |
| Interest and Dividends | | 139,272 | 77,363 |
| Capital Shares Issued | | — | 435,597 |
| Investments Sold | | — | 23,064 |
| Margin Cash Due from Broker | | 91,334 | 30,017 |
| Total Current Assets | | 290,872,074 | 173,180,358 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 27,601 | 2,449 |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | — | 13 |
| Management Fees Payable | 12 | 27,318 | 15,222 |
| Total Current Liabilities | | 54,919 | 17,684 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 290,817,155 | 173,162,674 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|------------------------|--------------------|--------------------|
| USD Accumulating¹ | | | |
| Net Assets | \$261,403,150 | \$152,401,829 | \$69,966,054 |
| Number of Shares Outstanding | 37,445,447 | 23,792,840 | 13,530,163 |
| Net Asset Value Per Share² | \$6.98 | \$6.41 | \$5.17 |
| USD Distributing¹ | | | |
| Net Assets | \$29,414,005 | \$20,760,845 | \$14,383,922 |
| Number of Shares Outstanding | 4,319,590 | 3,307,747 | 2,809,943 |
| Net Asset Value Per Share² | \$6.81 | \$6.28 | \$5.12 |

¹ The share class launched on 16 August 2022.

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

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 18,497 | 29,547 |
| Dividend Income | | 1,265,980 | 612,375 |
| Net Gain on Financial Instruments | | 15,615,168 | 7,110,483 |
| Total Investment Income | | 16,899,645 | 7,752,405 |
| Expenses | | | |
| Management Fees | 12 | 126,310 | 50,127 |
| Transaction Fees and Commissions | | 2,817 | 783 |
| Total Expenses | | 129,127 | 50,910 |
| Finance Costs | | | |
| Interest Expense | | 185 | — |
| Distributions | 6 | 121,858 | 79,994 |
| Total Finance Costs | | 122,043 | 79,994 |
| Net Investment Income After Finance Costs | | 16,648,475 | 7,621,501 |
| Taxation | 5 | (191,374) | (97,879) |
| Net Increase in Net Assets | | 16,457,101 | 7,523,622 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 16,457,101 | 7,523,622 |
| Capital Transactions | | |
| Subscriptions | 107,598,103 | 14,909,954 |
| Redemptions | (6,400,723) | (17,187,673) |
| Total Capital Transactions | 101,197,380 | (2,277,719) |
| Total Increase for the Period | 117,654,481 | 5,245,903 |
| Net Assets | | |
| Beginning of Period | 173,162,674 | 84,349,976 |
| End of Period | 290,817,155 | 89,595,879 |

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

Vanguard FTSE 100 UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark index, which represents the UK market's largest companies, returned 1.64% for the six-month period.
- Seven of the benchmark's 11 industry sectors posted positive results. Financials and consumer staples contributed most to returns. Energy, health care and basic materials detracted most.

Benchmark returns in the commentary above are in British pounds.

Benchmark: FTSE 100 Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| GBP Accumulating | 1.56% | 5.24% | 5.91% |
| Benchmark | 1.64 | 5.33 | 5.99 |
| Tracking Difference* | -0.08 | | |
| GBP Distributing | 1.56% | 5.24% | 6.10% |
| Benchmark | 1.64 | 5.33 | 6.19 |
| Tracking Difference* | -0.08 | | |

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost GBP (£) | | Shares | Proceeds GBP (£) |
|---------------------------------|-----------|-----------------|--|-----------|---------------------|
| Purchases | | | Sales | | |
| Alliance Witan plc | 983,913 | 12,318,591 | Smurfit WestRock plc | 637,311 | 23,300,090 |
| St James's Place plc | 1,341,607 | 11,578,068 | Shell plc | 597,447 | 15,304,821 |
| British Land Co. plc REIT | 2,475,142 | 10,724,042 | HSBC Holdings plc | 1,956,303 | 13,806,862 |
| Games Workshop Group plc | 80,440 | 10,457,200 | AstraZeneca plc | 79,250 | 9,060,653 |
| Endeavour Mining plc | 499,845 | 8,934,797 | BP plc | 2,174,307 | 8,707,215 |
| Hiscox Ltd. | 765,836 | 8,749,096 | B&M European Value Retail SA | 2,295,974 | 8,338,367 |
| NatWest Group plc | 1,919,705 | 7,054,273 | Unilever plc | 130,385 | 6,108,415 |
| Haleon plc | 1,833,474 | 7,044,270 | Burberry Group plc | 879,442 | 5,321,584 |
| AstraZeneca plc | 53,470 | 5,662,374 | Vistry Group plc | 766,350 | 5,154,899 |
| Barratt Redrow plc | 1,009,762 | 5,438,788 | Barclays plc | 1,489,426 | 3,624,216 |
| Unilever plc | 87,873 | 4,060,918 | RELX plc | 98,885 | 3,593,081 |
| National Grid plc | 371,614 | 3,702,987 | Lloyds Banking Group plc | 6,054,285 | 3,374,111 |
| Rolls-Royce Holdings plc | 519,109 | 2,846,978 | Scottish Mortgage Investment Trust plc | 365,747 | 3,160,301 |
| RELX plc | 66,536 | 2,413,272 | British American Tobacco plc | 105,685 | 3,078,203 |
| British American Tobacco plc | 70,753 | 2,026,169 | GSK plc | 211,545 | 3,057,676 |
| Diageo plc | 79,065 | 1,978,456 | Diageo plc | 117,560 | 2,871,209 |
| London Stock Exchange Group plc | 17,589 | 1,952,543 | London Stock Exchange Group plc | 26,275 | 2,838,990 |
| GSK plc | 142,283 | 1,945,061 | Rio Tinto plc | 56,560 | 2,808,523 |
| Rio Tinto plc | 38,079 | 1,788,807 | Standard Chartered plc | 302,559 | 2,742,524 |
| Compass Group plc | 60,363 | 1,567,580 | Glencore plc | 642,950 | 2,540,421 |
| Glencore plc | 433,311 | 1,553,739 | National Grid plc | 257,020 | 2,509,938 |
| | | | Rolls-Royce Holdings plc | 448,440 | 2,449,378 |
| | | | Tesco plc | 675,432 | 2,428,540 |
| | | | Compass Group plc | 90,085 | 2,332,836 |
| | | | Reckitt Benckiser Group plc | 49,830 | 2,288,396 |
| | | | BAE Systems plc | 160,620 | 2,020,846 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value GBP (£) | % of Total Net Assets | | Number of Shares | Fair Value GBP (£) | % of Total Net Assets | |
|--|---------------------|-----------------------|--------------------------|---|---------------------|-----------------------|--------------------------|---------------|
| Transferable Securities 99.45% (30 June 2024: 98.79%) | | | | | | | | |
| Equities 98.05% (30 June 2024: 97.63%) | | | | | | | | |
| Basic Materials 6.76% (30 June 2024: 7.59%) | | | | | | | | |
| Anglo American plc | 3,042,679 | 71,928,931 | 1.45% | M&G plc | 5,297,365 | 10,480,837 | 0.21% | |
| Antofagasta plc | 846,149 | 13,453,769 | 0.27% | NatWest Group plc | 17,053,062 | 68,570,362 | 1.38% | |
| Croda International plc | 340,849 | 11,537,739 | 0.23% | Phoenix Group Holdings plc | 1,828,025 | 9,322,927 | 0.19% | |
| Endeavour Mining plc | 489,270 | 6,972,097 | 0.14% | Prudential plc | 6,574,936 | 41,882,342 | 0.84% | |
| Evraz plc | 466,326 | 5 | 0.00% | Schroders plc | 2,060,421 | 6,667,522 | 0.13% | |
| Fresnillo plc | 450,545 | 2,800,137 | 0.06% | St James's Place plc | 1,341,607 | 11,645,149 | 0.23% | |
| Glencore plc | 29,725,013 | 105,048,196 | 2.12% | Standard Chartered plc | 4,945,915 | 48,895,316 | 0.99% | |
| Rio Tinto plc | 2,614,251 | 123,471,075 | 2.49% | | | 1,068,824,584 | 21.55% | |
| | | 335,211,949 | 6.76% | Health Care 12.56% (30 June 2024: 13.87%) | | | | |
| Consumer Discretionary 11.14% (30 June 2024: 10.43%) | | | | | | | | |
| Barratt Redrow plc | 3,342,818 | 14,711,742 | 0.30% | AstraZeneca plc | 3,664,344 | 383,583,530 | 7.74% | |
| Berkeley Group Holdings plc | 242,145 | 9,443,655 | 0.19% | ConvaTec Group plc | 4,041,263 | 8,939,274 | 0.18% | |
| Compass Group plc | 4,163,954 | 110,844,455 | 2.23% | GSK plc | 9,779,769 | 131,684,589 | 2.65% | |
| easyJet plc | 1,570,126 | 8,792,706 | 0.18% | Haleon plc | 18,446,915 | 69,618,657 | 1.40% | |
| Entain plc | 1,488,514 | 10,229,068 | 0.21% | Hikma Pharmaceuticals plc | 395,603 | 7,884,368 | 0.16% | |
| Games Workshop Group plc | 80,440 | 10,706,564 | 0.21% | NMC Health plc | 189,609 | 2 | 0.00% | |
| Howden Joinery Group plc | 1,341,404 | 10,644,041 | 0.21% | Smith & Nephew plc | 2,138,310 | 21,199,205 | 0.43% | |
| Informa plc | 3,253,120 | 25,972,910 | 0.52% | | | 622,909,625 | 12.56% | |
| InterContinental Hotels Group plc | 388,321 | 38,653,472 | 0.78% | Industrials 11.21% (30 June 2024: 11.39%) | | | | |
| International Consolidated Airlines Group SA | 8,969,132 | 27,077,810 | 0.55% | Ashtead Group plc | 1,067,863 | 53,019,398 | 1.07% | |
| JD Sports Fashion plc | 6,104,384 | 5,854,104 | 0.12% | BAE Systems plc | 7,424,607 | 85,271,611 | 1.72% | |
| Kingfisher plc | 4,442,368 | 11,048,169 | 0.22% | Bunzl plc | 817,466 | 26,943,679 | 0.54% | |
| Next plc | 287,174 | 27,275,787 | 0.55% | DCC plc | 240,882 | 12,381,335 | 0.25% | |
| Pearson plc | 1,632,103 | 20,923,560 | 0.42% | Diploma plc | 327,397 | 13,914,373 | 0.28% | |
| Persimmon plc | 781,820 | 9,366,204 | 0.19% | DS Smith plc | 3,363,162 | 18,228,338 | 0.37% | |
| RELX plc | 4,571,697 | 165,906,884 | 3.35% | Experian plc | 2,243,123 | 77,275,587 | 1.56% | |
| Taylor Wimpey plc | 8,650,031 | 10,561,688 | 0.21% | Halma plc | 926,434 | 24,911,810 | 0.50% | |
| Whitbread plc | 438,283 | 12,911,817 | 0.26% | IMI plc | 626,080 | 11,400,917 | 0.23% | |
| WPP plc | 2,623,287 | 21,705,077 | 0.44% | Intertek Group plc | 393,513 | 18,605,295 | 0.37% | |
| | | 552,629,713 | 11.14% | Melrose Industries plc | 3,124,163 | 17,301,615 | 0.35% | |
| Consumer Staples 16.32% (30 June 2024: 14.85%) | | | | | | | | |
| Associated British Foods plc | 772,185 | 15,775,740 | 0.32% | Mondi plc | 1,078,559 | 12,856,423 | 0.26% | |
| British American Tobacco plc | 4,884,944 | 140,686,387 | 2.84% | Rentokil Initial plc | 6,167,204 | 24,718,154 | 0.50% | |
| Coca-Cola HBC AG | 500,095 | 13,662,595 | 0.27% | Rolls-Royce Holdings plc | 20,803,834 | 118,290,600 | 2.39% | |
| Diageo plc | 5,436,294 | 137,945,960 | 2.78% | Smiths Group plc | 846,790 | 14,556,320 | 0.29% | |
| Imperial Brands plc | 2,061,071 | 52,619,143 | 1.06% | Spirax Group plc | 180,335 | 12,361,964 | 0.25% | |
| J Sainsbury plc | 4,647,049 | 12,714,326 | 0.26% | Weir Group plc | 634,097 | 13,848,679 | 0.28% | |
| Marks & Spencer Group plc | 4,985,010 | 18,718,713 | 0.38% | | | 555,886,098 | 11.21% | |
| Reckitt Benckiser Group plc | 1,688,327 | 81,596,844 | 1.64% | Real Estate 1.45% (30 June 2024: 1.35%) | | | | |
| Tesco plc | 16,664,691 | 61,376,057 | 1.24% | British Land Co. plc REIT | 2,439,957 | 8,793,605 | 0.18% | |
| Unilever plc | 6,027,248 | 274,119,239 | 5.53% | Land Securities Group plc REIT | 1,821,430 | 10,637,151 | 0.21% | |
| | | 809,215,004 | 16.32% | LondonMetric Property plc REIT | 4,828,339 | 8,695,838 | 0.18% | |
| Energy 10.69% (30 June 2024: 12.77%) | | | | | | | | |
| BP plc | 39,423,071 | 154,932,669 | 3.13% | Rightmove plc | 1,943,643 | 12,474,301 | 0.25% | |
| Shell plc | 15,146,895 | 375,037,120 | 7.56% | Segro plc REIT | 3,304,009 | 23,167,711 | 0.47% | |
| | | 529,969,789 | 10.69% | UNITE Group plc REIT | 987,749 | 7,966,196 | 0.16% | |
| Financials 21.55% (30 June 2024: 18.79%) | | | | | | | | |
| 3i Group plc | 2,270,986 | 80,937,941 | 1.63% | | | 71,734,802 | 1.45% | |
| Admiral Group plc | 711,175 | 18,803,467 | 0.38% | Technology 0.98% (30 June 2024: 0.88%) | | | | |
| Aviva plc | 6,602,511 | 30,952,572 | 0.62% | Auto Trader Group plc | 2,180,629 | 17,292,388 | 0.35% | |
| Barclays plc | 35,435,952 | 95,021,505 | 1.92% | Sage Group plc | 2,451,539 | 31,208,091 | 0.63% | |
| Beazley plc | 1,562,039 | 12,754,048 | 0.26% | | | 48,500,479 | 0.98% | |
| Hargreaves Lansdown plc | 928,314 | 10,192,888 | 0.21% | Telecommunications 1.22% (30 June 2024: 1.25%) | | | | |
| Hiscox Ltd. | 754,936 | 8,175,957 | 0.16% | Airtel Africa plc | 2,490,651 | 2,829,380 | 0.06% | |
| HSBC Holdings plc | 44,429,129 | 348,901,950 | 7.04% | BT Group plc | 15,442,979 | 22,245,611 | 0.45% | |
| Intermediate Capital Group plc | 645,932 | 13,344,955 | 0.27% | Vodafone Group plc | 51,548,237 | 35,207,446 | 0.71% | |
| Legal & General Group plc | 14,425,368 | 33,149,496 | 0.67% | | | 60,282,437 | 1.22% | |
| Lloyds Banking Group plc | 149,662,608 | 81,985,177 | 1.65% | Utilities 4.17% (30 June 2024: 4.01%) | | | | |
| London Stock Exchange Group plc | 1,215,243 | 137,140,173 | 2.77% | Centrica plc | 12,566,091 | 16,788,298 | 0.34% | |
| | | | | National Grid plc | 11,947,837 | 113,504,451 | 2.29% | |
| | | | | Severn Trent plc | 645,613 | 16,191,974 | 0.33% | |
| | | | | SSE plc | 2,672,836 | 42,872,289 | 0.86% | |
| | | | | United Utilities Group plc | 1,668,137 | 17,540,461 | 0.35% | |
| | | | | | | 206,897,473 | 4.17% | |
| | | | | Total Equities | | | 4,862,061,953 | 98.05% |

| | Number of Shares | Fair Value GBP (£) | % of Total Net Assets | | Number of Shares | Fair Value GBP (£) | % of Total Net Assets | |
|--|---|--------------------|-----------------------|--|------------------|--------------------------------|------------------------------|----------------|
| Collective Investment Schemes 1.40% (30 June 2024: 1.16%) | | | | Financials 1.40% (30 June 2024: 1.16%) | | | | |
| Alliance Witan plc | 983,913 | 12,239,878 | 0.25% | Scottish Mortgage Investment Trust plc | 3,098,250 | 29,588,288 | 0.60% | |
| F&C Investment Trust plc | 1,190,992 | 13,196,191 | 0.26% | | | 69,229,353 | 1.40% | |
| Pershing Square Holdings Ltd. | 365,167 | 14,204,996 | 0.29% | Total Collective Investment Schemes | | 69,229,353 | 1.40% | |
| | | | | Total Transferable Securities | | 4,931,291,306 | 99.45% | |
| Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2024: 0.00%) | | | | Futures (0.00%) (30 June 2024: 0.00%) | | | | |
| | | | | FTSE 100 Index March 2025 | 337 | £27,740,278 | (171,993) | (0.00%) |
| | | | | Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (171,993) | (0.00%) |
| OTC Financial Derivative Instruments (0.00%) (30 June 2024: (0.00%)) | | | | Forward Currency Exchange Contracts (0.00%) (30 June 2024: (0.00%)) | | | | |
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) GBP (£) | % of Total Net Assets | |
| GBP | 411,659 | EUR | (495,025) | Toronto-Dominion Bank | 19/3/2025 | 778 | 0.00% | |
| GBP | 171,949 | USD | (219,406) | State Street Bank & Trust Co. | 19/3/2025 | (3,340) | (0.00%) | |
| | | | | Total OTC Financial Derivative Instruments | | (2,562) | (0.00%) | |
| | | | | Total Investments | | 4,931,116,751 | 99.45% | |
| | | | | | | Fair Value GBP (£) | % of Total Net Assets | |
| Other Assets and Liabilities | | | | | | 27,348,364 | 0.55% | |
| Net Assets | | | | | | 4,958,465,115 | 100.00% | |
| Analysis of Total Assets | | | | | | GBP (£) | % of Total Assets | |
| (a) | Transferable securities admitted to an official stock exchange listing | | | | | 4,931,291,306 | 99.44% | |
| (b) | Transferable securities dealt in on another regulated market | | | | | — | 0.00% | |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | | — | 0.00% | |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | | | | | — | 0.00% | |
| (e) | Total OTC Financial Derivative Instruments | | | | | 778 | 0.00% | |
| (f) | Other Assets | | | | | 27,884,942 | 0.56% | |
| | Total Assets | | | | | 4,959,177,026 | 100.00% | |

Statement of Assets and Liabilities

| | Note | GBP (£) As at 31 December 2024 | GBP (£) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 4,931,291,306 | 4,981,828,196 |
| Financial Derivative Instruments | 17 | 778 | 165,825 |
| Cash | | 13,363,065 | 39,367,141 |
| Receivables: | | | |
| Interest and Dividends | | 11,197,485 | 19,159,481 |
| Capital Shares Issued | | 140,804 | 6,416,360 |
| Investments Sold | | 1,550,055 | — |
| Margin Cash Due from Broker | | 1,633,533 | 2,714,400 |
| Total Current Assets | | 4,959,177,026 | 5,049,651,403 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 175,333 | 60,606 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 140,798 | 6,416,334 |
| Management Fees Payable | 12 | 395,780 | 351,168 |
| Total Current Liabilities | | 711,911 | 6,828,108 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 4,958,465,115 | 5,042,823,295 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| GBP Accumulating | | | |
| Net Assets | £1,378,823,134 | £1,271,996,825 | £920,331,452 |
| Number of Shares Outstanding | 33,266,463 | 31,168,868 | 25,400,192 |
| Net Asset Value Per Share¹ | £41.45 | £40.81 | £36.23 |
| GBP Distributing | | | |
| Net Assets | £3,579,641,981 | £3,770,826,470 | £3,804,653,050 |
| Number of Shares Outstanding | 101,045,380 | 106,470,934 | 116,252,242 |
| Net Asset Value Per Share¹ | £35.43 | £35.42 | £32.73 |

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

Statement of Operations

| | | GBP (£) Six Months Ended 31 December 2024 | GBP (£) Six Months Ended 31 December 2023 |
|--|------|---|---|
| | Note | | |
| Investment Income/(Loss) | | | |
| Interest Income | | 1,458,045 | 1,669,195 |
| Dividend Income | | 76,184,685 | 85,739,055 |
| Securities Lending Income | | 112,239 | 63,046 |
| Net Gain on Financial Instruments | | 6,214,918 | 124,236,210 |
| Total Investment Income | | 83,969,887 | 211,707,506 |
| Expenses | | | |
| Management Fees | 12 | 2,323,380 | 2,113,791 |
| Transaction Fees and Commissions | | 348,359 | 670,668 |
| Total Expenses | | 2,671,739 | 2,784,459 |
| Finance Costs | | | |
| Interest Expense | | 2,557 | 639 |
| Distributions | 6 | 56,374,611 | 68,302,525 |
| Total Finance Costs | | 56,377,168 | 68,303,164 |
| Net Investment Income After Finance Costs | | 24,920,980 | 140,619,883 |
| Taxation | 5 | (566,852) | (148,904) |
| Net Increase in Net Assets | | 24,354,128 | 140,470,979 |

Statement of Changes in Net Assets

| | GBP (£) Six Months Ended 31 December 2024 | GBP (£) Six Months Ended 31 December 2023 |
|---|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 24,354,128 | 140,470,979 |
| Capital Transactions | | |
| Subscriptions | 321,303,523 | 75,068,594 |
| Redemptions | (430,015,831) | (141,005,177) |
| Total Capital Transactions | (108,712,308) | (65,936,583) |
| Total (Decrease)/Increase for the Period | (84,358,180) | 74,534,396 |
| Net Assets | | |
| Beginning of Period | 5,042,823,295 | 4,724,984,502 |
| End of Period | 4,958,465,115 | 4,799,518,898 |

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

Vanguard FTSE 250 UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark index returned 3.13% for the six months.
- While the index, which represents mid-capitalisation companies in the UK market, ended in positive territory as a whole, six of its 11 industry sectors posted negative returns. Real estate and energy were the biggest detractors, while financials and consumer discretionary contributed most to returns.

Benchmark returns in the commentary above are in British pounds.

Benchmark: FTSE 250 Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| GBP Accumulating | 3.03% | 1.33% | 3.73% |
| Benchmark | 3.13 | 1.41 | 3.82 |
| Tracking Difference* | -0.10 | | |
| GBP Distributing | 3.03% | 1.33% | 5.14% |
| Benchmark | 3.13 | 1.41 | 5.27 |
| Tracking Difference* | -0.10 | | |

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost GBP (£) | | Shares | Proceeds GBP (£) |
|---|------------------------|------------------------|--|------------|---------------------|
| Purchases | | | Sales | | |
| B&M European Value Retail SA | 8,410,768 | 30,491,502 | Alliance Witan plc | 3,674,284 | 45,851,201 |
| Burberry Group plc | 3,254,104 | 20,070,591 | St James's Place plc | 4,885,673 | 42,165,343 |
| Vistry Group plc | 2,764,995 | 18,207,830 | Games Workshop Group plc | 292,963 | 38,125,676 |
| Deliveroo plc Class A | 10,514,228 | 14,940,599 | British Land Co. plc REIT | 7,897,029 | 34,383,664 |
| Oxford Nanopore Technologies plc | 6,276,980 | 8,975,542 | Hiscox Ltd. | 2,744,504 | 31,380,217 |
| Tritax Big Box plc REIT | 5,121,619 | 8,066,262 | Endeavour Mining plc | 1,411,783 | 25,312,608 |
| JPMorgan Global Growth & Income plc | 1,437,953 | 8,053,822 | Redrow plc | 2,290,233 | 17,840,915 |
| RS GROUP plc | 979,685 | 7,549,517 | Centamin plc | 10,148,006 | 14,825,046 |
| Investec plc | 1,282,111 | 7,487,371 | Tyman plc | 1,590,544 | 6,329,638 |
| Bellway plc | 244,088 | 6,791,691 | Diversified Energy Co. plc | 391,672 | 3,346,837 |
| Bridgepoint Group plc | 1,997,002 | 6,586,611 | PureTech Health plc | 2,095,069 | 3,219,687 |
| St James's Place plc | 1,014,267 | 6,572,969 | Close Brothers Group plc | 1,335,160 | 2,981,965 |
| Britvic plc | 517,004 | 6,572,353 | ICG Enterprise Trust plc | 191,416 | 2,297,311 |
| Games Workshop Group plc | 60,940 | 6,374,004 | Bridgepoint Group plc | 637,307 | 2,165,669 |
| Alliance Witan plc | 524,583 | 6,355,394 | Finsbury Growth & Income Trust plc | 226,378 | 1,953,692 |
| Greggs plc | 212,514 | 6,277,796 | Templeton Emerging Markets Investment Trust plc Class O | 1,209,391 | 1,915,370 |
| Greencoat UK Wind plc | 4,481,505 | 6,226,184 | Ceres Power Holdings plc | 1,073,574 | 1,770,551 |
| HgCapital Trust plc | 1,196,925 | 6,169,616 | Smithson Investment Trust plc | 122,119 | 1,757,802 |
| Henderson European Focus Trust plc abrdn plc | 3,208,796 3,754,488 | 6,117,111 6,070,341 | PZ Cussons plc | 2,075,272 | 1,660,675 |
| | | | Helios Towers plc | 1,135,776 | 1,258,486 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value GBP (£) | % of Total Net Assets | | Number of Shares | Fair Value GBP (£) | % of Total Net Assets |
|--|---------------------|-----------------------|--------------------------|--|---------------------|-----------------------|--------------------------|
| Transferable Securities 99.83% (30 June 2024: 99.34%) | | | | | | | |
| Equities 69.16% (30 June 2024: 68.32%) | | | | | | | |
| Basic Materials 2.37% (30 June 2024: 2.72%) | | | | | | | |
| Elementis plc | 5,297,212 | 7,691,552 | 0.28% | Energiean plc | 1,214,363 | 12,665,806 | 0.46% |
| Ferrexpo plc | 2,683,284 | 2,838,914 | 0.11% | Harbour Energy plc | 5,680,354 | 14,507,624 | 0.53% |
| Hill & Smith plc | 721,475 | 13,477,153 | 0.49% | Hunting plc | 1,254,103 | 3,624,358 | 0.13% |
| Hochschild Mining plc | 2,849,659 | 6,098,270 | 0.22% | Ithaca Energy plc | 1,687,080 | 1,862,536 | 0.07% |
| Johnson Matthey plc | 1,566,172 | 20,986,705 | 0.76% | John Wood Group plc | 6,233,629 | 4,089,261 | 0.15% |
| RHI Magnesita NV | 168,596 | 5,496,230 | 0.20% | | | 42,395,151 | 1.54% |
| Victrex plc | 784,874 | 8,445,244 | 0.31% | Financials 14.10% (30 June 2024: 14.76%) | | | |
| | | 65,034,068 | 2.37% | abrdrn plc | 16,298,728 | 23,005,655 | 0.84% |
| Consumer Discretionary 14.48% (30 June 2024: 10.87%) | | | | AJ Bell plc | 2,891,507 | 13,084,069 | 0.48% |
| 4imprint Group plc | 250,002 | 12,137,597 | 0.44% | Alpha Group International plc | 327,573 | 7,665,208 | 0.28% |
| AO World plc | 2,760,957 | 2,854,830 | 0.10% | Ashmore Group plc | 3,981,163 | 6,365,880 | 0.23% |
| Aston Martin Lagonda Global Holdings plc | 2,120,669 | 2,260,633 | 0.08% | Bank of Georgia Group plc | 317,491 | 14,953,826 | 0.54% |
| B&M European Value Retail SA | 8,410,768 | 30,867,519 | 1.12% | Bridgepoint Group plc | 2,992,326 | 10,772,374 | 0.39% |
| Bellway plc | 1,059,273 | 26,397,083 | 0.96% | Chrysalis Investments Ltd. | 5,279,408 | 5,701,761 | 0.21% |
| Bloomsbury Publishing plc | 704,555 | 4,748,701 | 0.17% | CMC Markets plc | 946,165 | 2,346,489 | 0.08% |
| Burberry Group plc | 3,214,060 | 31,497,788 | 1.15% | Direct Line Insurance Group plc | 11,809,587 | 30,138,066 | 1.10% |
| Carnival plc | 1,297,586 | 23,512,258 | 0.85% | Foresight Group Holdings Ltd. | 717,356 | 2,948,333 | 0.11% |
| Crest Nicholson Holdings plc | 2,300,409 | 3,885,391 | 0.14% | IG Group Holdings plc | 3,215,904 | 31,853,529 | 1.16% |
| Currys plc | 9,514,034 | 9,028,818 | 0.33% | IntegraFin Holdings plc | 2,672,376 | 9,233,059 | 0.34% |
| Domino's Pizza Group plc | 3,549,039 | 11,179,473 | 0.41% | Investec plc | 5,550,899 | 30,196,891 | 1.10% |
| Dowlais Group plc | 12,218,992 | 8,241,710 | 0.30% | IP Group plc | 8,914,348 | 4,804,834 | 0.17% |
| Dr. Martens plc | 5,160,598 | 3,725,952 | 0.14% | JTC plc | 1,403,059 | 13,806,101 | 0.50% |
| Dunelm Group plc | 1,220,082 | 13,030,476 | 0.47% | Jupiter Fund Management plc | 3,806,580 | 3,300,305 | 0.12% |
| Frasers Group plc | 927,466 | 5,648,268 | 0.21% | Just Group plc | 9,329,787 | 15,151,574 | 0.55% |
| Future plc | 998,774 | 9,258,635 | 0.34% | Lancashire Holdings Ltd. | 2,191,696 | 14,443,277 | 0.52% |
| Hollywood Bowl Group plc | 1,448,737 | 4,324,480 | 0.16% | Man Group plc | 10,491,480 | 22,493,733 | 0.82% |
| Inchcape plc | 3,272,149 | 25,179,187 | 0.92% | Metro Bank Holdings plc | 2,827,172 | 2,663,196 | 0.10% |
| ITV plc | 35,015,888 | 25,771,694 | 0.94% | Molten Ventures plc | 1,544,768 | 4,927,810 | 0.18% |
| J D Wetherspoon plc | 769,385 | 4,616,310 | 0.17% | Ninety One plc | 2,966,795 | 4,325,587 | 0.16% |
| ME GROUP INTERNATIONAL plc | 2,231,081 | 4,573,716 | 0.17% | OSB Group plc | 3,388,581 | 13,710,199 | 0.50% |
| Mitchells & Butlers plc | 2,329,194 | 5,706,525 | 0.21% | Paragon Banking Group plc | 1,845,224 | 13,719,240 | 0.50% |
| Mobico Group plc | 4,478,456 | 3,551,416 | 0.13% | Petershill Partners plc | 2,274,505 | 5,640,772 | 0.20% |
| Moonpig Group plc | 3,019,819 | 6,386,917 | 0.23% | Plus500 Ltd. | 624,672 | 16,916,118 | 0.61% |
| Pets at Home Group plc | 4,168,701 | 8,570,849 | 0.31% | Quilter plc | 12,076,866 | 18,622,527 | 0.68% |
| Playtech plc | 2,787,330 | 19,929,409 | 0.72% | Rathbones Group plc | 530,407 | 8,804,756 | 0.32% |
| PPHE Hotel Group Ltd. | 178,063 | 2,510,688 | 0.09% | TBC Bank Group plc | 392,822 | 12,256,046 | 0.44% |
| SSP Group plc | 7,175,369 | 12,965,892 | 0.47% | TP ICAP Group plc | 6,833,325 | 17,629,978 | 0.64% |
| Ti Fluid Systems plc | 3,244,478 | 6,268,331 | 0.23% | XPS Pensions Group plc | 1,858,793 | 6,338,484 | 0.23% |
| Trainline plc | 4,135,561 | 17,865,624 | 0.65% | | | 387,819,677 | 14.10% |
| Vistry Group plc | 2,764,995 | 15,815,771 | 0.57% | Health Care 0.84% (30 June 2024: 0.67%) | | | |
| Watches of Switzerland Group plc | 2,091,530 | 11,702,110 | 0.43% | Genus plc | 594,960 | 9,221,880 | 0.34% |
| WH Smith plc | 1,179,068 | 14,019,118 | 0.51% | Oxford Nanopore Technologies plc | 6,276,980 | 8,084,750 | 0.29% |
| Wizz Air Holdings plc | 694,299 | 9,990,963 | 0.36% | Spire Healthcare Group plc | 2,549,180 | 5,761,147 | 0.21% |
| | | 398,024,132 | 14.48% | | | 23,067,777 | 0.84% |
| Consumer Staples 5.67% (30 June 2024: 5.07%) | | | | Industrials 16.05% (30 June 2024: 16.89%) | | | |
| AG Barr plc | 971,939 | 5,919,108 | 0.22% | Babcock International Group plc | 4,559,204 | 22,818,816 | 0.83% |
| Bakkavor Group plc | 1,589,878 | 2,321,222 | 0.08% | Balfour Beatty plc | 4,664,290 | 21,213,191 | 0.77% |
| Britvic plc | 2,246,754 | 29,410,010 | 1.07% | Bodycote plc | 1,638,967 | 10,374,661 | 0.38% |
| C&C Group plc | 3,475,766 | 5,074,618 | 0.19% | Breedon Group plc | 2,541,262 | 11,321,322 | 0.41% |
| Cranswick plc | 480,474 | 23,375,060 | 0.85% | Chemring Group plc | 2,447,919 | 8,041,414 | 0.29% |
| Greencore Group plc | 4,036,694 | 7,823,113 | 0.28% | Clarkson plc | 257,082 | 10,167,593 | 0.37% |
| Greggs plc | 921,845 | 25,682,602 | 0.93% | Coats Group plc | 14,352,822 | 13,549,064 | 0.49% |
| Hilton Food Group plc | 752,038 | 6,820,985 | 0.25% | DiscoverIE Group plc | 867,115 | 6,199,872 | 0.23% |
| Ocado Group plc | 5,371,636 | 16,238,456 | 0.59% | Essentra plc | 2,585,214 | 3,438,335 | 0.13% |
| Premier Foods plc | 5,920,791 | 11,107,404 | 0.40% | Finablr plc | 1,259,456 | 13 | 0.00% |
| Tate & Lyle plc | 3,411,859 | 22,160,024 | 0.81% | Firstgroup plc | 5,548,948 | 8,917,159 | 0.32% |
| | | 155,932,602 | 5.67% | Genuit Group plc | 2,245,482 | 8,746,152 | 0.32% |
| Energy 1.54% (30 June 2024: 1.80%) | | | | Goodwin plc | 32,144 | 2,526,518 | 0.09% |
| Diversified Energy Co. plc | 420,057 | 5,645,566 | 0.20% | Grafton Group plc | 1,607,875 | 15,430,776 | 0.56% |
| | | | | Hays plc | 14,298,740 | 11,489,038 | 0.42% |

| | Number of Shares | Fair Value GBP (£) | % of Total Net Assets | | Number of Shares | Fair Value GBP (£) | % of Total Net Assets |
|---|------------------|--------------------|-----------------------|--|------------------|----------------------|-----------------------|
| lbstock plc | 3,542,048 | 6,234,004 | 0.23% | Spirent Communications plc | 5,143,157 | 9,103,388 | 0.33% |
| International Distribution Services plc | 5,989,171 | 21,788,604 | 0.79% | | | 16,601,850 | 0.60% |
| International Workplace Group plc | 6,792,106 | 10,806,241 | 0.39% | Utilities 1.93% (30 June 2024: 1.04%) | | | |
| Keller Group plc | 656,807 | 9,523,702 | 0.35% | Drax Group plc | 3,398,000 | 22,019,040 | 0.80% |
| Kier Group plc | 3,916,593 | 5,812,224 | 0.21% | Pennon Group plc | 2,356,765 | 13,987,400 | 0.51% |
| Marshalls plc | 2,276,738 | 6,704,993 | 0.24% | Renewi plc | 716,576 | 5,797,100 | 0.21% |
| Mitie Group plc | 11,523,374 | 12,675,711 | 0.46% | Telecom Plus plc | 647,143 | 11,117,917 | 0.41% |
| Morgan Advanced Materials plc | 2,573,833 | 7,000,826 | 0.26% | | | 52,921,457 | 1.93% |
| Morgan Sindall Group plc | 387,904 | 15,128,256 | 0.55% | Total Equities | | 1,901,706,494 | 69.16% |
| Oxford Instruments plc | 522,461 | 11,259,035 | 0.41% | Collective Investment Schemes 30.67% (30 June 2024: 31.02%) | | | |
| Pagegroup plc | 2,830,739 | 9,726,419 | 0.35% | Financials 30.67% (30 June 2024: 31.02%) | | | |
| PayPoint plc | 461,755 | 3,601,689 | 0.13% | 3i Infrastructure plc | 5,566,470 | 17,673,542 | 0.64% |
| QinetiQ Group plc | 4,473,485 | 18,582,857 | 0.68% | Aberforth Smaller Companies Trust plc | 764,519 | 11,238,429 | 0.41% |
| Renishaw plc | 309,680 | 10,482,668 | 0.38% | Allianz Technology Trust plc | 3,462,528 | 14,507,992 | 0.53% |
| Rotork plc | 7,646,251 | 23,993,936 | 0.87% | Apax Global Alpha Ltd. | 3,870,882 | 5,496,652 | 0.20% |
| RS GROUP plc | 4,252,473 | 28,980,603 | 1.05% | Asia Dragon Trust plc | 1,416,634 | 6,006,528 | 0.22% |
| Senior plc | 3,767,868 | 6,013,517 | 0.22% | Avi Global Trust plc | 3,959,968 | 9,701,922 | 0.35% |
| Serco Group plc | 9,360,337 | 14,162,190 | 0.52% | Baillie Gifford Japan Trust plc | 766,929 | 5,452,865 | 0.20% |
| Spectris plc | 892,084 | 22,373,467 | 0.81% | Baillie Gifford US Growth Trust plc | 2,603,661 | 7,329,306 | 0.27% |
| SThree plc | 1,175,710 | 3,480,102 | 0.13% | Bankers Investment Trust plc | 10,320,343 | 11,868,394 | 0.43% |
| Travis Perkins plc | 1,899,159 | 13,844,869 | 0.50% | BBGI Global Infrastructure SA | 6,436,109 | 8,019,392 | 0.29% |
| Vesuvius plc | 1,857,946 | 7,859,112 | 0.29% | Bellevue Healthcare Trust plc | 4,065,016 | 5,764,193 | 0.21% |
| Volution Group plc | 1,734,489 | 9,713,138 | 0.35% | BH Macro Ltd. | 3,121,877 | 12,674,821 | 0.46% |
| WAG Payment Solutions plc | 1,178,635 | 942,908 | 0.03% | BlackRock Greater Europe Investment Trust plc | 886,246 | 4,830,041 | 0.18% |
| Zigup plc | 2,029,865 | 6,526,016 | 0.24% | BlackRock Smaller Cos Trust plc | 422,946 | 5,802,819 | 0.21% |
| | | 441,451,011 | 16.05% | Blackrock Throgmorton Trust plc | 795,838 | 4,719,319 | 0.17% |
| Real Estate 7.71% (30 June 2024: 9.07%) | | | | BlackRock World Mining Trust plc | 1,717,783 | 8,262,536 | 0.30% |
| Assura plc REIT | 29,043,047 | 11,135,104 | 0.41% | Bluefield Solar Income Fund Ltd. | 5,414,149 | 5,100,128 | 0.19% |
| Big Yellow Group plc REIT | 1,691,736 | 16,240,666 | 0.59% | Brunner Investment Trust plc | 268,996 | 3,954,241 | 0.14% |
| Derwent London plc REIT | 1,010,861 | 19,802,767 | 0.72% | Caledonia Investments plc | 283,984 | 9,939,440 | 0.36% |
| Empiric Student Property plc REIT | 5,446,375 | 4,547,723 | 0.17% | Capital Gearing Trust plc | 176,178 | 8,412,500 | 0.31% |
| Grainger plc | 6,684,379 | 15,039,853 | 0.55% | City of London Investment Trust plc | 4,458,603 | 19,216,579 | 0.70% |
| Great Portland Estates plc REIT | 3,165,564 | 9,116,824 | 0.33% | Edinburgh Investment Trust plc | 1,322,752 | 9,841,275 | 0.36% |
| Hammerson plc REIT | 4,464,271 | 12,482,102 | 0.45% | Edinburgh Worldwide Investment Trust plc | 3,327,550 | 6,475,412 | 0.24% |
| Harworth Group plc | 1,734,328 | 2,948,358 | 0.11% | European Opportunities Trust plc | 541,036 | 4,252,543 | 0.15% |
| Primary Health Properties plc REIT | 11,831,162 | 11,038,474 | 0.40% | European Smaller Companies | 3,564,807 | 6,131,468 | 0.22% |
| PRS plc REIT | 4,655,479 | 5,009,295 | 0.18% | Fidelity China Special Situations plc | 3,706,363 | 8,265,190 | 0.30% |
| Safestore Holdings plc REIT | 1,926,049 | 12,403,756 | 0.45% | Fidelity Emerging Markets Ltd. | 636,804 | 4,425,788 | 0.16% |
| Savills plc | 1,215,127 | 12,588,716 | 0.46% | Fidelity European Trust plc | 3,687,595 | 12,980,334 | 0.47% |
| Shaftesbury Capital plc REIT | 13,424,051 | 16,847,184 | 0.61% | Fidelity Special Values plc | 2,004,164 | 6,273,033 | 0.23% |
| Sirius Real Estate Ltd. REIT | 13,502,990 | 10,599,847 | 0.39% | Finsbury Growth & Income Trust plc | 1,468,414 | 13,142,305 | 0.48% |
| Supermarket Income plc REIT | 11,196,269 | 7,624,659 | 0.28% | Foresight Environmental Infrastructure Ltd. | 5,800,820 | 4,211,395 | 0.15% |
| Target Healthcare plc REIT | 5,590,660 | 4,696,154 | 0.17% | Foresight Solar Fund Ltd. | 5,144,293 | 3,961,106 | 0.14% |
| Tritax Big Box plc REIT | 22,225,663 | 29,493,455 | 1.07% | GCP Infrastructure Investments Ltd. | 7,726,257 | 5,470,190 | 0.20% |
| Urban Logistics plc REIT | 4,154,414 | 4,254,120 | 0.15% | Greencoat UK Wind plc | 20,512,412 | 26,194,350 | 0.95% |
| Workspace Group plc REIT | 1,241,912 | 6,097,788 | 0.22% | HarbourVest Global Private Equity Ltd. | 687,971 | 18,265,630 | 0.66% |
| | | 211,966,845 | 7.71% | Henderson European Focus Trust plc | 2,955,557 | 5,113,114 | 0.19% |
| Technology 3.87% (30 June 2024: 3.04%) | | | | Henderson Smaller Companies Investment Trust plc | 673,354 | 5,467,634 | 0.20% |
| Alfa Financial Software Holdings plc | 1,072,176 | 2,299,818 | 0.08% | Herald Investment Trust plc | 468,347 | 11,380,832 | 0.41% |
| Auction Technology Group plc | 863,463 | 4,749,046 | 0.17% | HgCapital Trust plc | 4,126,087 | 22,239,609 | 0.81% |
| Baltic Classifieds Group plc | 3,566,813 | 11,235,461 | 0.41% | Hicl Infrastructure plc | 18,320,708 | 21,765,001 | 0.79% |
| Bytes Technology Group plc | 2,124,522 | 8,978,230 | 0.33% | ICG Enterprise Trust plc | 394,435 | 5,103,989 | 0.19% |
| Computacenter plc | 586,701 | 12,461,529 | 0.45% | | | | |
| Deliveroo plc Class A | 10,514,228 | 14,919,690 | 0.54% | | | | |
| Kainos Group plc | 896,947 | 7,256,301 | 0.27% | | | | |
| MONY Group plc | 4,842,696 | 9,302,819 | 0.34% | | | | |
| NCC Group plc | 2,796,985 | 4,212,259 | 0.15% | | | | |
| Raspberry PI Holdings plc | 517,991 | 3,237,444 | 0.12% | | | | |
| Softcat plc | 1,172,836 | 17,874,021 | 0.65% | | | | |
| Trustpilot Group plc | 3,246,028 | 9,965,306 | 0.36% | | | | |
| | | 106,491,924 | 3.87% | | | | |
| Telecommunications 0.60% (30 June 2024: 1.08%) | | | | | | | |
| Helios Towers plc | 8,195,041 | 7,498,462 | 0.27% | | | | |

Statement of Assets and Liabilities

| | Note | GBP (£) As at 31 December 2024 | GBP (£) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 2,745,075,521 | 2,290,350,415 |
| Financial Derivative Instruments | 17 | 10,032 | 13,670 |
| Cash | | 1,121,476 | 5,858,705 |
| Receivables: | | | |
| Interest and Dividends | | 6,713,795 | 8,999,610 |
| Capital Shares Issued | | — | 622,477 |
| Investments Sold | | — | 147,384 |
| Margin Cash Due from Broker | | 314,698 | 668,471 |
| Total Current Assets | | 2,753,235,522 | 2,306,660,732 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | — | 5,346 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 622,460 |
| Investments Purchased | | 3,223,830 | 386,785 |
| Management Fees Payable | 12 | 243,504 | 175,996 |
| Total Current Liabilities | | 3,467,334 | 1,190,587 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 2,749,768,188 | 2,305,470,145 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| GBP Accumulating | | | |
| Net Assets | £743,782,020 | £474,256,966 | £278,787,087 |
| Number of Shares Outstanding | 20,175,389 | 13,254,923 | 8,850,178 |
| Net Asset Value Per Share¹ | £36.87 | £35.78 | £31.50 |
| GBP Distributing | | | |
| Net Assets | £2,005,986,168 | £1,831,213,179 | £1,363,157,960 |
| Number of Shares Outstanding | 63,568,391 | 58,839,516 | 48,070,859 |
| Net Asset Value Per Share¹ | £31.56 | £31.12 | £28.36 |

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

Statement of Operations

| | | GBP (£) Six Months Ended 31 December 2024 | GBP (£) Six Months Ended 31 December 2023 |
|--|------|---|---|
| | Note | | |
| Investment Income/(Loss) | | | |
| Interest Income | | 616,421 | 488,481 |
| Dividend Income | | 43,100,960 | 28,126,180 |
| Securities Lending Income | | 46,958 | 171,727 |
| Net Gain on Financial Instruments | | 24,068,429 | 115,237,096 |
| Total Investment Income | | 67,832,768 | 144,023,484 |
| Expenses | | | |
| Management Fees | 12 | 1,404,462 | 822,525 |
| Transaction Fees and Commissions | | 3,526,516 | 742,899 |
| Total Expenses | | 4,930,978 | 1,565,424 |
| Finance Costs | | | |
| Interest Expense | | 7,853 | 409 |
| Distributions | 6 | 33,155,408 | 24,599,443 |
| Total Finance Costs | | 33,163,261 | 24,599,852 |
| Net Investment Income After Finance Costs | | 29,738,529 | 117,858,208 |
| Taxation | 5 | (731,747) | (616,949) |
| Net Increase in Net Assets | | 29,006,782 | 117,241,259 |

Statement of Changes in Net Assets

| | GBP (£) Six Months Ended 31 December 2024 | GBP (£) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 29,006,782 | 117,241,259 |
| Capital Transactions | | |
| Subscriptions | 802,781,714 | 89,447,896 |
| Redemptions | (387,490,453) | (39,730,446) |
| Total Capital Transactions | 415,291,261 | 49,717,450 |
| Total Increase for the Period | 444,298,043 | 166,958,709 |
| Net Assets | | |
| Beginning of Period | 2,305,470,145 | 1,641,945,047 |
| End of Period | 2,749,768,188 | 1,808,903,756 |

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

Vanguard FTSE All-World UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark returned 5.56% for the six-month period.
- The United States, which represents more than 60% of the index, added the most to the benchmark's performance. Among other markets with larger weightings, China, Canada, Japan and the UK added to performance; India, France and Switzerland detracted.
- Eight of the index's 11 industry sectors posted positive returns. Consumer discretionary, financials and technology added the most to returns. Health care, basic materials and energy detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE All-World Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| USD Accumulating | 5.54% | 9.96% | 10.60% |
| Benchmark | 5.56 | 9.98 | 10.62 |
| Tracking Difference* | -0.02 | | |
| USD Distributing | 5.54% | 9.96% | 9.18% |
| Benchmark | 5.56 | 9.98 | 9.20 |
| Tracking Difference* | -0.02 | | |

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost US Dollars (\$) | | Shares | Proceeds US Dollars (\$) |
|--|-----------|-------------------------|--|---------|-----------------------------|
| Purchases | | | Sales | | |
| Apple, Inc. | 734,122 | 167,712,522 | Apple, Inc. | 84,945 | 21,617,653 |
| Microsoft Corp. | 378,430 | 161,663,084 | Eli Lilly & Co. | 17,297 | 15,939,013 |
| NVIDIA Corp. | 1,149,548 | 146,202,817 | NVIDIA Corp. | 92,141 | 10,688,356 |
| Amazon.com, Inc. | 514,143 | 101,315,893 | Bharti Airtel Ltd. | 556,956 | 10,333,960 |
| Meta Platforms, Inc. Class A | 111,218 | 60,617,362 | Alphabet, Inc. Class C | 25,569 | 4,933,794 |
| Alphabet, Inc. Class A | 296,532 | 50,603,864 | Fortune Brands Innovations, Inc. Class I | 54,745 | 4,739,275 |
| Alphabet, Inc. Class C | 250,573 | 43,742,990 | Smurfit WestRock plc | 91,484 | 4,712,341 |
| Tesla, Inc. | 140,463 | 39,255,172 | Wells Fargo & Co. | 64,490 | 4,536,227 |
| Broadcom, Inc. | 206,376 | 38,749,045 | Federal Realty Investment Trust REIT | 38,329 | 4,332,327 |
| Taiwan Semiconductor Manufacturing Co., Ltd. | 1,232,000 | 37,877,221 | JPMorgan Chase & Co. | 18,060 | 4,291,056 |
| Eli Lilly & Co. | 40,285 | 33,833,378 | Pinnacle West Capital Corp. | 46,457 | 4,194,138 |
| JPMorgan Chase & Co. | 143,646 | 32,140,235 | Exact Sciences Corp. | 59,408 | 4,163,907 |
| Berkshire Hathaway, Inc. Class B | 71,159 | 31,878,504 | Amdocs Ltd. | 44,332 | 3,821,862 |
| UnitedHealth Group, Inc. | 46,038 | 26,152,579 | Paycom Software, Inc. | 21,873 | 3,723,660 |
| Exxon Mobil Corp. | 218,886 | 25,464,427 | Globe Life, Inc. | 34,665 | 3,683,503 |
| Visa, Inc. Class A | 79,744 | 22,899,627 | Caesars Entertainment, Inc. | 85,430 | 3,541,074 |
| Procter & Gamble Co. | 123,208 | 21,061,953 | Solventum Corp. | 50,325 | 3,520,234 |
| Costco Wholesale Corp. | 22,664 | 20,468,589 | Match Group, Inc. | 96,976 | 3,520,229 |
| Novo Nordisk A/S Class B | 167,387 | 20,093,965 | Henry Schein, Inc. | 48,941 | 3,482,152 |
| Mastercard, Inc. Class A | 41,031 | 20,017,422 | Dayforce, Inc. | 57,279 | 3,374,306 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|--|---------------------|-------------------------------|--------------------------|
| Transferable Securities 98.94% (30 June 2024: 98.55%) | | | | | | | |
| Equities 98.94% (30 June 2024: 98.55%) | | | | | | | |
| Australia 1.68% (30 June 2024: 1.82%) | | | | | | | |
| AGL Energy Ltd. | 194,190 | 1,357,428 | 0.00% | Medibank Pvt Ltd. | 1,107,560 | 2,598,976 | 0.01% |
| ALS Ltd. | 239,065 | 2,232,098 | 0.01% | Metcash Ltd. | 436,954 | 838,674 | 0.00% |
| Amcorg plc | 606,695 | 5,623,259 | 0.02% | Mineral Resources Ltd. | 66,258 | 1,405,060 | 0.00% |
| AMP Ltd. | 579,646 | 568,837 | 0.00% | Mirvac Group REIT | 1,433,597 | 1,664,272 | 0.01% |
| Ampol Ltd. | 112,774 | 1,968,339 | 0.01% | National Australia Bank Ltd. | 1,283,831 | 29,490,193 | 0.09% |
| Ansell Ltd. | 67,559 | 1,414,662 | 0.00% | New Hope Corp., Ltd. | 219,439 | 673,894 | 0.00% |
| ANZ Group Holdings Ltd. | 1,221,980 | 21,593,046 | 0.07% | NEXTDC Ltd. | 284,440 | 2,653,993 | 0.01% |
| APA Group | 454,592 | 1,961,781 | 0.01% | Northern Star Resources Ltd. | 435,944 | 4,167,483 | 0.01% |
| Aristocrat Leisure Ltd. | 253,618 | 10,734,405 | 0.03% | Nufarm Ltd. | 55,745 | 122,181 | 0.00% |
| ASX Ltd. | 83,168 | 3,351,195 | 0.01% | Orica Ltd. | 181,796 | 1,866,228 | 0.01% |
| Atlas Arteria Ltd. | 423,622 | 1,245,856 | 0.00% | Origin Energy Ltd. | 718,431 | 4,848,500 | 0.01% |
| Aurizon Holdings Ltd. | 608,342 | 1,224,129 | 0.00% | Orora Ltd. | 581,350 | 885,459 | 0.00% |
| Bank of Queensland Ltd. | 308,683 | 1,280,511 | 0.00% | Perpetual Ltd. | 40,277 | 496,007 | 0.00% |
| Beach Energy Ltd. | 718,518 | 620,594 | 0.00% | Pilbara Minerals Ltd. | 1,227,921 | 1,664,985 | 0.01% |
| Bendigo & Adelaide Bank Ltd. | 212,857 | 1,726,454 | 0.01% | Pro Medicus Ltd. | 19,030 | 2,947,020 | 0.01% |
| BHP Group Ltd. | 2,091,740 | 51,221,234 | 0.16% | Qantas Airways Ltd. | 298,329 | 1,656,852 | 0.01% |
| BlueScope Steel Ltd. | 169,022 | 1,955,908 | 0.01% | QBE Insurance Group Ltd. | 614,558 | 7,305,668 | 0.02% |
| Brambles Ltd. | 586,317 | 6,984,469 | 0.02% | Qube Holdings Ltd. | 753,385 | 1,851,839 | 0.01% |
| CAR Group Ltd. | 178,624 | 3,984,739 | 0.01% | Ramsay Health Care Ltd. | 72,514 | 1,550,744 | 0.00% |
| Challenger Ltd. | 139,216 | 518,035 | 0.00% | REA Group Ltd. | 19,337 | 2,793,305 | 0.01% |
| Charter Hall Group REIT | 165,852 | 1,473,562 | 0.00% | Reece Ltd. | 94,063 | 1,303,391 | 0.00% |
| Cleanaway Waste Management Ltd. | 656,684 | 1,077,453 | 0.00% | Region RE Ltd. REIT | 173,105 | 221,858 | 0.00% |
| Cochlear Ltd. | 27,137 | 4,870,527 | 0.02% | Rio Tinto Ltd. | 149,583 | 10,878,477 | 0.03% |
| Coles Group Ltd. | 514,167 | 6,013,565 | 0.02% | Santos Ltd. | 1,322,464 | 5,469,608 | 0.02% |
| Commonwealth Bank of Australia | 683,672 | 64,870,034 | 0.20% | Scentre Group REIT | 2,400,621 | 5,098,161 | 0.02% |
| Computershare Ltd. | 247,930 | 5,211,524 | 0.02% | SEEK Ltd. | 132,512 | 1,851,751 | 0.01% |
| CSL Ltd. | 195,491 | 34,081,949 | 0.11% | SGH Ltd. | 99,772 | 2,848,391 | 0.01% |
| Deterra Royalties Ltd. | 72,120 | 166,110 | 0.00% | Sims Ltd. | 29,011 | 213,390 | 0.00% |
| Dexus REIT | 451,987 | 1,863,786 | 0.01% | Sonic Healthcare Ltd. | 216,242 | 3,616,267 | 0.01% |
| Domain Holdings Australia Ltd. | 41,778 | 65,443 | 0.00% | South32 Ltd. | 1,964,122 | 4,134,693 | 0.01% |
| Domino's Pizza Enterprises Ltd. | 26,565 | 484,221 | 0.00% | Star Entertainment Grp Ltd. | 398,167 | 46,840 | 0.00% |
| Downer EDI Ltd. | 345,740 | 1,123,841 | 0.00% | Steadfast Group Ltd. | 511,541 | 1,836,979 | 0.01% |
| Endeavour Group Ltd. | 659,772 | 1,715,691 | 0.01% | Stockland REIT | 1,126,656 | 3,348,331 | 0.01% |
| Evolution Mining Ltd. | 714,230 | 2,127,056 | 0.01% | Suncorp Group Ltd. | 550,308 | 6,477,148 | 0.02% |
| Flight Centre Travel Group Ltd. | 92,781 | 958,188 | 0.00% | Tabcorp Holdings Ltd. | 1,030,629 | 360,534 | 0.00% |
| Fortescue Ltd. | 625,224 | 7,064,710 | 0.02% | Telstra Group Ltd. | 1,657,125 | 4,114,296 | 0.01% |
| Goodman Group REIT | 780,614 | 17,225,423 | 0.05% | TPG Telecom Ltd. | 64,789 | 180,112 | 0.00% |
| GPT Group REIT | 864,341 | 2,338,635 | 0.01% | Transurban Group | 1,249,809 | 10,361,439 | 0.03% |
| GQG Partners, Inc. | 371,504 | 476,135 | 0.00% | Treasury Wine Estates Ltd. | 291,047 | 2,041,686 | 0.01% |
| Harvey Norman Holdings Ltd. | 126,236 | 365,003 | 0.00% | Vicinity Ltd. REIT | 1,877,472 | 2,441,117 | 0.01% |
| IDP Education Ltd. | 112,242 | 877,717 | 0.00% | Washington H Soul Pattinson & Co., Ltd. | 104,034 | 2,204,201 | 0.01% |
| IGO Ltd. | 207,810 | 613,735 | 0.00% | Wesfarmers Ltd. | 461,310 | 20,430,404 | 0.06% |
| Iluka Resources Ltd. | 207,111 | 647,575 | 0.00% | Westpac Banking Corp. | 1,420,936 | 28,434,246 | 0.09% |
| Incitec Pivot Ltd. | 560,915 | 1,017,561 | 0.00% | Whitehaven Coal Ltd. | 307,914 | 1,181,999 | 0.00% |
| Insignia Financial Ltd. | 112,711 | 247,737 | 0.00% | WiseTech Global Ltd. | 80,259 | 6,015,757 | 0.02% |
| Insurance Australia Group Ltd. | 1,026,205 | 5,375,271 | 0.02% | Woodside Energy Group Ltd. | 795,462 | 12,115,753 | 0.04% |
| James Hardie Industries plc | 174,559 | 5,411,475 | 0.02% | Woolworths Group Ltd. | 495,503 | 9,354,047 | 0.03% |
| JB Hi-Fi Ltd. | 49,793 | 2,857,263 | 0.01% | Worley Ltd. | 229,034 | 1,942,748 | 0.01% |
| Lendlease Corp., Ltd. | 268,948 | 1,037,414 | 0.00% | Xero Ltd. | 65,679 | 6,854,518 | 0.02% |
| Liontown Resources Ltd. | 445,181 | 144,708 | 0.00% | Yancoal Australia Ltd. | 140,888 | 567,000 | 0.00% |
| Lottery Corp., Ltd. | 882,003 | 2,697,695 | 0.01% | | | 544,797,058 | 1.68% |
| Lynas Rare Earths Ltd. | 357,479 | 1,423,172 | 0.00% | Austria 0.05% (30 June 2024: 0.05%) | | | |
| Macquarie Group Ltd. | 143,493 | 19,692,203 | 0.06% | ANDRITZ AG | 30,596 | 1,551,792 | 0.00% |
| Magellan Financial Group Ltd. | 27,193 | 187,222 | 0.00% | Erste Group Bank AG | 132,957 | 8,213,808 | 0.03% |
| | | | | OMV AG | 63,088 | 2,439,334 | 0.01% |
| | | | | Raiffeisen Bank International AG | 55,685 | 1,138,821 | 0.00% |
| | | | | Telekom Austria AG Class A | 16,401 | 135,187 | 0.00% |
| | | | | Verbund AG | 26,737 | 1,938,031 | 0.01% |
| | | | | Voestalpine AG | 39,281 | 745,581 | 0.00% |
| | | | | | | 16,162,554 | 0.05% |
| | | | | Belgium 0.21% (30 June 2024: 0.21%) | | | |
| | | | | Ackermans & van Haaren NV | 8,342 | 1,645,566 | 0.01% |
| | | | | Ageas SA | 66,271 | 3,218,448 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Anheuser-Busch InBev SA | 370,097 | 18,491,110 | 0.06% | Hypera SA | 246,300 | 721,216 | 0.00% |
| Argenx SE | 24,445 | 15,187,678 | 0.05% | Isa Energia Brasil SA - Preference Shares | 79,131 | 294,731 | 0.00% |
| D'ieteren Group | 12,015 | 1,999,354 | 0.01% | Itau Unibanco Holding SA | 49,600 | 215,972 | 0.00% |
| Elia Group SA | 19,199 | 1,479,114 | 0.00% | Itau Unibanco Holding SA - Preference Shares | 2,009,838 | 9,997,381 | 0.03% |
| Groupe Bruxelles Lambert NV | 39,368 | 2,692,566 | 0.01% | Itausa SA - Preference Shares | 2,874,756 | 4,108,889 | 0.01% |
| KBC Group NV | 104,341 | 8,053,682 | 0.02% | JBS SA | 430,288 | 2,528,299 | 0.01% |
| Lotus Bakeries NV | 133 | 1,484,638 | 0.00% | Klabin SA | 305,600 | 1,147,636 | 0.01% |
| Sofina SA | 7,248 | 1,639,158 | 0.00% | Localiza Rent a Car SA | 379,116 | 1,976,017 | 0.01% |
| Syensqo SA | 32,425 | 2,369,129 | 0.01% | Lojas Renner SA | 550,650 | 1,080,291 | 0.00% |
| UCB SA | 51,102 | 10,170,478 | 0.03% | M Dias Branco SA | 15,200 | 49,331 | 0.00% |
| Warehouses de Pauw CVA REIT | 49,120 | 966,411 | 0.00% | Magazine Luiza SA | 61,192 | 64,383 | 0.00% |
| | | 69,397,332 | 0.21% | Metalurgica Gerdau SA - Preference Shares | 212,400 | 352,404 | 0.00% |
| Brazil 0.39% (30 June 2024: 0.48%) | | | | Multiplan Empreendimentos Imobiliarios SA | 38,426 | 131,117 | 0.00% |
| Allos SA | 224,500 | 658,108 | 0.00% | Natura & Co. Holding SA | 321,875 | 664,815 | 0.00% |
| Alpargatas SA - Preference Shares | 28,475 | 29,315 | 0.00% | Neoenergia SA | 25,500 | 78,054 | 0.00% |
| Alupar Investimento SA | 182,500 | 780,474 | 0.00% | Petroleo Brasileiro SA | 1,551,541 | 9,897,655 | 0.03% |
| Ambev SA | 1,817,662 | 3,454,171 | 0.01% | Petroleo Brasileiro SA - Preference Shares | 2,284,700 | 13,383,830 | 0.04% |
| Atacadao SA | 272,707 | 239,695 | 0.00% | Porto Seguro SA | 30,300 | 179,264 | 0.00% |
| Auren Energia SA | 143,066 | 203,095 | 0.00% | PRIO SA | 380,000 | 2,469,629 | 0.01% |
| Automob Participacoes SA | 37,775 | 2,079 | 0.00% | Raia Drogasil SA | 494,240 | 1,760,043 | 0.01% |
| B3 SA - Brasil Bolsa Balcao | 2,394,381 | 3,999,775 | 0.01% | Rede D'Or Sao Luiz SA | 420,048 | 1,728,372 | 0.01% |
| Banco Bradesco SA | 397,136 | 683,980 | 0.00% | Rumo SA | 386,962 | 1,117,444 | 0.00% |
| Banco Bradesco SA - Preference Shares | 2,121,270 | 3,969,323 | 0.01% | Santos Brasil Participacoes SA | 394,800 | 839,082 | 0.00% |
| Banco BTG Pactual SA | 551,608 | 2,428,634 | 0.01% | Sao Martinho SA | 30,200 | 113,705 | 0.00% |
| Banco do Brasil SA | 692,300 | 2,708,530 | 0.01% | Sendas Distribuidora SA | 362,528 | 330,379 | 0.00% |
| Banco Santander Brasil SA | 59,100 | 227,872 | 0.00% | SLC Agricola SA | 100,320 | 284,177 | 0.00% |
| BB Seguridade Participacoes SA | 244,335 | 1,430,925 | 0.01% | Suzano SA | 293,746 | 2,937,531 | 0.01% |
| Bradespar SA - Preference Shares | 42,939 | 115,239 | 0.00% | Telefonica Brasil SA | 168,532 | 1,275,888 | 0.01% |
| Braskem SA - Preference Shares Class A | 32,200 | 60,357 | 0.00% | TIM SA | 297,700 | 697,766 | 0.00% |
| BRF SA | 328,506 | 1,348,513 | 0.01% | TOTVS SA | 261,663 | 1,132,997 | 0.01% |
| Caixa Seguridade Participacoes SA | 295,200 | 680,917 | 0.00% | Transmissora Alianca de Energia Eletrica SA | 31,300 | 166,485 | 0.00% |
| CCR SA | 617,436 | 1,016,425 | 0.00% | Ultrapar Participacoes SA | 298,600 | 767,543 | 0.00% |
| Centrais Eletricas Brasileiras SA | 584,500 | 3,229,114 | 0.01% | Unipar Carbocloro SA - Preference Shares Class B | 20,680 | 159,941 | 0.00% |
| Centrais Eletricas Brasileiras SA - Preference Shares | 130,700 | 800,552 | 0.00% | Usinas Siderurgicas de Minas Gerais SA Usiminas | 127,300 | 109,623 | 0.00% |
| Compania de Saneamento Basico do Estado de Sao Paulo SABESP | 189,600 | 2,716,091 | 0.01% | Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A | 114,723 | 98,793 | 0.00% |
| Compania Energetica de Minas Gerais | 233,867 | 553,829 | 0.00% | Vale SA | 1,556,061 | 13,739,914 | 0.04% |
| Compania Energetica de Minas Gerais - Preference Shares | 505,526 | 909,118 | 0.00% | Vamos Locacao de Caminhoes Maquinas e Equipamentos SA | 32,809 | 25,226 | 0.00% |
| Compania Paranaense de Energia - Copel | 462,211 | 616,496 | 0.00% | Vibra Energia SA | 433,227 | 1,251,045 | 0.01% |
| Compania Paranaense de Energia - Copel - Preference Shares Class B | 368,000 | 545,044 | 0.00% | WEG SA | 587,592 | 5,019,097 | 0.02% |
| Compania Siderurgica Nacional SA | 165,200 | 236,923 | 0.00% | | | 126,556,348 | 0.39% |
| Cosan SA | 432,176 | 570,839 | 0.00% | Canada 2.35% (30 June 2024: 2.25%) | | | |
| CPFL Energia SA | 26,900 | 137,551 | 0.00% | Agnico Eagle Mines Ltd. | 202,171 | 15,808,754 | 0.05% |
| CSN Mineracao SA | 181,400 | 151,219 | 0.00% | Alimentation Couche-Tard, Inc. | 319,562 | 17,713,449 | 0.06% |
| Embraer SA | 266,600 | 2,424,833 | 0.01% | Bank of Montreal | 298,105 | 28,925,430 | 0.09% |
| Energisa SA | 93,868 | 554,287 | 0.00% | Bank of Nova Scotia | 503,522 | 27,024,658 | 0.08% |
| Eneva SA | 295,460 | 503,605 | 0.00% | Barrick Gold Corp. | 720,313 | 11,163,800 | 0.04% |
| Engie Brasil Energia SA | 18,750 | 107,744 | 0.00% | BCE, Inc. | 120,313 | 2,787,393 | 0.01% |
| Equatorial Energia SA | 563,331 | 2,498,486 | 0.01% | Brookfield Asset Management Ltd. Class A | 177,498 | 9,621,572 | 0.03% |
| Gerdau SA - Preference Shares | 621,344 | 1,824,450 | 0.01% | Brookfield Corp. | 602,969 | 34,638,645 | 0.11% |
| GPS Participacoes e Empreendimentos SA | 195,800 | 443,080 | 0.00% | Cameco Corp. | 181,085 | 9,306,072 | 0.03% |
| Grupo Mateus SA | 234,300 | 242,346 | 0.00% | Canadian Imperial Bank of Commerce | 380,175 | 24,036,513 | 0.07% |
| Hapvida Participacoes e Investimentos SA | 1,544,044 | 557,349 | 0.00% | Canadian National Railway Co. | 225,276 | 22,864,371 | 0.07% |
| | | | | Canadian Natural Resources Ltd. | 853,330 | 26,332,072 | 0.08% |
| | | | | Canadian Pacific Kansas City Ltd. | 382,236 | 27,661,746 | 0.09% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Cenovus Energy, Inc. | 520,351 | 7,883,777 | 0.02% | 37 Interactive Entertainment Network Technology Group Co., Ltd. Class A | 18,700 | 39,838 | 0.00% |
| CGI, Inc. | 80,291 | 8,780,537 | 0.03% | 3SBio, Inc. | 570,500 | 446,532 | 0.00% |
| Constellation Software, Inc. | 8,140 | 25,157,535 | 0.08% | Addsino Co., Ltd. Class A | 610,400 | 607,781 | 0.00% |
| Constellation Software, Inc. - Warrants 31/3/2040 | 5,557 | — | 0.00% | Advanced Micro-Fabrication Equipment, Inc. China Class A | 7,151 | 184,252 | 0.00% |
| Dollarama, Inc. | 110,723 | 10,799,765 | 0.03% | AIECC Aviation Power Co., Ltd. Class A | 31,600 | 178,413 | 0.00% |
| Enbridge, Inc. | 871,030 | 36,950,035 | 0.11% | Agricultural Bank of China Ltd. Class A | 2,300,400 | 1,673,246 | 0.01% |
| Fairfax Financial Holdings Ltd. | 8,873 | 12,339,035 | 0.04% | Agricultural Bank of China Ltd. Class H | 12,497,000 | 7,126,940 | 0.02% |
| Fortis, Inc. | 184,730 | 7,672,037 | 0.02% | Aier Eye Hospital Group Co., Ltd. Class A | 455,746 | 822,534 | 0.00% |
| Franco-Nevada Corp. | 83,611 | 9,820,310 | 0.03% | Air China Ltd. Class A | 576,900 | 621,573 | 0.00% |
| George Weston Ltd. | 28,356 | 4,407,384 | 0.01% | Air China Ltd. Class H | 600,000 | 397,788 | 0.00% |
| Great-West Lifeco, Inc. | 119,710 | 3,967,860 | 0.01% | Akeso, Inc. | 270,000 | 2,109,823 | 0.01% |
| Hydro One Ltd. | 124,225 | 3,823,836 | 0.01% | Alibaba Group Holding Ltd. | 7,010,740 | 74,367,752 | 0.23% |
| Imperial Oil Ltd. | 64,804 | 3,991,786 | 0.01% | Alibaba Health Information Technology Ltd. | 2,430,000 | 1,038,575 | 0.00% |
| Intact Financial Corp. | 70,606 | 12,849,192 | 0.04% | Alibaba Pictures Group Ltd. | 2,500,000 | 152,872 | 0.00% |
| Loblaw Cos Ltd. | 57,549 | 7,569,562 | 0.02% | All Winner Technology Co., Ltd. Class A | 23,720 | 125,232 | 0.00% |
| Magna International, Inc. | 109,362 | 4,568,536 | 0.01% | Aluminum Corp. of China Ltd. Class A | 811,000 | 811,939 | 0.00% |
| Manulife Financial Corp. | 740,114 | 22,725,236 | 0.07% | Aluminum Corp. of China Ltd. Class H | 1,210,000 | 699,399 | 0.00% |
| Metro, Inc. | 80,313 | 5,034,221 | 0.02% | Angang Steel Co., Ltd. Class H | 387,000 | 73,236 | 0.00% |
| National Bank of Canada | 139,872 | 12,744,282 | 0.04% | Angel Yeast Co., Ltd. Class A | 4,500 | 22,097 | 0.00% |
| Nutrien Ltd. | 201,897 | 9,029,353 | 0.03% | Angelalign Technology, Inc. | 10,691 | 81,064 | 0.00% |
| Pembina Pipeline Corp. | 236,203 | 8,722,529 | 0.03% | Anhui Conch Cement Co., Ltd. Class A | 162,200 | 525,385 | 0.00% |
| Power Corp. of Canada | 229,800 | 7,164,673 | 0.02% | Anhui Conch Cement Co., Ltd. Class H | 441,000 | 1,128,622 | 0.01% |
| Restaurant Brands International, Inc. | 121,603 | 7,921,697 | 0.02% | Anhui Expressway Co., Ltd. Class A | 186,200 | 447,651 | 0.00% |
| Royal Bank of Canada | 565,784 | 68,183,613 | 0.21% | Anhui Expressway Co., Ltd. Class H | 44,000 | 60,721 | 0.00% |
| Shopify, Inc. Class A | 496,081 | 52,769,551 | 0.16% | Anhui Gujing Distillery Co., Ltd. Class A | 18,625 | 439,653 | 0.00% |
| South Bow Corp. | 79,500 | 1,875,010 | 0.01% | Anhui Gujing Distillery Co., Ltd. Class B | 58,900 | 849,309 | 0.00% |
| Sun Life Financial, Inc. | 234,288 | 13,903,825 | 0.04% | Anjoy Foods Group Co., Ltd. Class A | 1,800 | 19,977 | 0.00% |
| Suncor Energy, Inc. | 527,473 | 18,818,412 | 0.06% | ANTA Sports Products Ltd. | 539,200 | 5,403,835 | 0.02% |
| TC Energy Corp. | 424,137 | 19,755,902 | 0.06% | Asymchem Laboratories Tianjin Co., Ltd. Class A | 2,660 | 27,569 | 0.00% |
| Teck Resources Ltd. Class B | 214,933 | 8,709,703 | 0.03% | Autohome, Inc. ADR | 50,692 | 1,315,457 | 0.01% |
| TELUS Corp. | 216,388 | 2,932,417 | 0.01% | Autohome, Inc. Class A | 2,140 | 13,761 | 0.00% |
| Thomson Reuters Corp. | 57,876 | 9,288,651 | 0.03% | Avary Holding Shenzhen Co., Ltd. Class A | 5,400 | 26,833 | 0.00% |
| Toronto-Dominion Bank | 722,987 | 38,471,836 | 0.12% | AviChina Industry & Technology Co., Ltd. Class H | 467,000 | 232,059 | 0.00% |
| Tourmaline Oil Corp. | 143,143 | 6,620,687 | 0.02% | AVICOPTER plc Class A | 3,300 | 17,333 | 0.00% |
| Waste Connections, Inc. | 105,688 | 18,121,722 | 0.06% | BAIC Motor Corp., Ltd. Class H | 2,718,600 | 839,944 | 0.00% |
| Wheaton Precious Metals Corp. | 180,482 | 10,153,524 | 0.03% | Baidu, Inc. Class A | 906,142 | 9,647,068 | 0.03% |
| | | 761,412,506 | 2.35% | Baiyin Nonferrous Group Co., Ltd. Class A | 319,000 | 120,795 | 0.00% |
| Chile 0.05% (30 June 2024: 0.05%) | | | | Bank of Beijing Co., Ltd. Class A | 208,200 | 174,410 | 0.00% |
| Aguas Andinas SA Class A | 1,594,861 | 480,291 | 0.00% | Bank of Changsha Co., Ltd. Class A | 454,100 | 549,881 | 0.00% |
| Banco de Chile | 20,751,183 | 2,358,836 | 0.01% | Bank of China Ltd. Class A | 1,983,800 | 1,488,897 | 0.01% |
| Banco de Credito e Inversiones SA | 50,363 | 1,397,671 | 0.01% | Bank of China Ltd. Class H | 33,153,000 | 16,943,648 | 0.05% |
| Banco Santander Chile | 13,069,851 | 621,607 | 0.00% | Bank of Communications Co., Ltd. Class A | 1,351,716 | 1,430,611 | 0.01% |
| Cencosud SA | 384,983 | 851,625 | 0.00% | Bank of Communications Co., Ltd. Class H | 2,221,000 | 1,827,019 | 0.01% |
| Cencosud Shopping SA | 96,530 | 151,028 | 0.00% | Bank of Hangzhou Co., Ltd. Class A | 108,200 | 215,324 | 0.00% |
| Colbun SA | 1,978,179 | 244,656 | 0.00% | | | | |
| Compania Cervecerias Unidas SA | 94,830 | 547,311 | 0.00% | | | | |
| Compania Sud Americana de Vapores SA | 3,648,743 | 197,016 | 0.00% | | | | |
| Embotelladora Andina SA - Preference Shares Class B | 254,875 | 775,241 | 0.00% | | | | |
| Empresas CMPC SA | 541,515 | 849,904 | 0.00% | | | | |
| Empresas Copec SA | 214,302 | 1,309,914 | 0.01% | | | | |
| Enel Americas SA | 9,234,414 | 810,138 | 0.00% | | | | |
| Enel Chile SA | 22,185,896 | 1,282,712 | 0.00% | | | | |
| Falabella SA | 408,169 | 1,442,612 | 0.01% | | | | |
| Latam Airlines Group SA | 59,796,779 | 825,530 | 0.00% | | | | |
| Plaza SA | 583,797 | 956,886 | 0.00% | | | | |
| Quinenco SA | 107,722 | 354,948 | 0.00% | | | | |
| Sociedad Quimica y Minera de Chile SA - Preference Shares Class B | 52,186 | 1,920,522 | 0.01% | | | | |
| | | 17,378,448 | 0.05% | | | | |
| China 2.98% (30 June 2024: 2.71%) | | | | | | | |
| 360 Security Technology, Inc. Class A | 311,400 | 439,010 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Bank of Jiangsu Co., Ltd. Class A | 794,400 | 1,062,590 | 0.00% | Cambricon Technologies Corp., Ltd. Class A | 11,791 | 1,056,797 | 0.00% |
| Bank of Nanjing Co., Ltd. Class A | 138,600 | 201,061 | 0.00% | CanSino Biologics, Inc. Class A | 4,477 | 37,230 | 0.00% |
| Bank of Ningbo Co., Ltd. Class A | 112,580 | 372,788 | 0.00% | CanSino Biologics, Inc. Class H | 10,400 | 42,173 | 0.00% |
| Bank of Shanghai Co., Ltd. Class A | 114,100 | 142,207 | 0.00% | CECEP Solar Energy Co., Ltd. Class A | 37,500 | 24,314 | 0.00% |
| Bank of Suzhou Co., Ltd. Class A | 423,950 | 468,329 | 0.00% | CECEP Wind-Power Corp. Class A | 152,990 | 66,060 | 0.00% |
| Baoshan Iron & Steel Co., Ltd. Class A | 218,700 | 208,527 | 0.00% | Central China Securities Co., Ltd. Class A | 2,210,900 | 1,300,972 | 0.01% |
| BBMG Corp. Class A | 1,062,400 | 257,587 | 0.00% | CETC Cyberspace Security Technology Co., Ltd. Class A | 15,600 | 34,530 | 0.00% |
| BBMG Corp. Class H | 676,000 | 69,619 | 0.00% | CGN Power Co., Ltd. Class H | 6,395,000 | 2,346,275 | 0.01% |
| BeiGene Ltd. | 359,600 | 5,055,172 | 0.02% | Changchun High-Tech Industry Group Co., Ltd. Class A | 4,526 | 61,304 | 0.00% |
| Beijing Capital International Airport Co., Ltd. Class H | 318,000 | 114,625 | 0.00% | Changjiang Securities Co., Ltd. Class A | 713,900 | 663,188 | 0.00% |
| Beijing Dabeinong Technology Group Co., Ltd. Class A | 173,200 | 102,153 | 0.00% | Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A | 1,700 | 30,909 | 0.00% |
| Beijing E-Hualu Information Technology Co., Ltd. Class A | 9,500 | 30,280 | 0.00% | Chaozhou Three-Circle Group Co., Ltd. Class A | 13,500 | 70,815 | 0.00% |
| Beijing Enlight Media Co., Ltd. Class A | 154,900 | 199,177 | 0.00% | China Animal Husbandry Industry Co., Ltd. Class A | 1,693,842 | 1,548,141 | 0.01% |
| Beijing Enterprises Holdings Ltd. | 154,500 | 531,047 | 0.00% | China Baoan Group Co., Ltd. Class A | 1,008,400 | 1,256,809 | 0.01% |
| Beijing Enterprises Water Group Ltd. | 1,008,000 | 325,708 | 0.00% | China Cinda Asset Management Co., Ltd. Class H | 2,769,000 | 452,710 | 0.00% |
| Beijing Gehua CATV Network Co., Ltd. Class A | 405,300 | 411,842 | 0.00% | China CITIC Bank Corp., Ltd. Class A | 711,200 | 676,180 | 0.00% |
| Beijing Jingneng Clean Energy Co., Ltd. Class H | 314,000 | 78,015 | 0.00% | China CITIC Bank Corp., Ltd. Class H | 3,526,000 | 2,437,531 | 0.01% |
| Beijing Kingsoft Office Software, Inc. Class A | 11,699 | 456,375 | 0.00% | China CITIC Financial Asset Management Co., Ltd. Class H | 9,299,000 | 778,114 | 0.00% |
| Beijing New Building Materials plc Class A | 9,100 | 37,570 | 0.00% | China Coal Energy Co., Ltd. Class A | 169,900 | 281,875 | 0.00% |
| Beijing Shiji Information Technology Co., Ltd. Class A | 19,110 | 18,585 | 0.00% | China Coal Energy Co., Ltd. Class H | 704,000 | 841,942 | 0.00% |
| Beijing Shougang Co., Ltd. Class A | 221,200 | 91,897 | 0.00% | China Common | 236,000 | — | 0.00% |
| Beijing Shunxin Agriculture Co., Ltd. Class A | 16,000 | 42,433 | 0.00% | China Communications Services Corp., Ltd. Class H | 464,000 | 272,381 | 0.00% |
| Beijing SL Pharmaceutical Co., Ltd. Class A | 112,500 | 114,469 | 0.00% | China Conch Venture Holdings Ltd. | 313,500 | 269,592 | 0.00% |
| Beijing Tong Ren Tang Co., Ltd. Class A | 106,300 | 587,716 | 0.00% | China Construction Bank Corp. Class A | 105,000 | 125,717 | 0.00% |
| Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A | 3,857 | 37,018 | 0.00% | China Construction Bank Corp. Class H | 38,922,000 | 32,468,613 | 0.10% |
| Beijing-Shanghai High Speed Railway Co., Ltd. Class A | 1,011,800 | 848,967 | 0.00% | China CSSC Holdings Ltd. Class A | 68,400 | 335,036 | 0.00% |
| Bilibili, Inc. Class Z | 107,174 | 1,959,167 | 0.01% | China Eastern Airlines Corp., Ltd. Class H | 4,186,000 | 1,395,702 | 0.01% |
| Blue Moon Group Holdings Ltd. | 226,000 | 90,191 | 0.00% | China Energy Engineering Corp., Ltd. Class A | 3,061,100 | 954,835 | 0.00% |
| BOC International China Co., Ltd. Class A | 173,100 | 263,134 | 0.00% | China Energy Engineering Corp., Ltd. Class H | 2,698,000 | 357,744 | 0.00% |
| BOE Technology Group Co., Ltd. Class A | 1,270,000 | 759,422 | 0.00% | China Everbright Bank Co., Ltd. Class A | 251,400 | 132,523 | 0.00% |
| BOE Technology Group Co., Ltd. Class B | 884,035 | 309,551 | 0.00% | China Everbright Bank Co., Ltd. Class H | 3,143,000 | 1,221,926 | 0.01% |
| Bosideng International Holdings Ltd. | 1,216,000 | 607,378 | 0.00% | China Everbright Environment Group Ltd. | 2,856,814 | 1,423,267 | 0.01% |
| Brilliance China Automotive Holdings Ltd. | 1,974,000 | 970,743 | 0.00% | China Everbright Ltd. | 146,000 | 99,614 | 0.00% |
| BYD Co., Ltd. Class A | 80,500 | 3,099,384 | 0.01% | China Feihe Ltd. | 2,162,000 | 1,516,861 | 0.01% |
| BYD Co., Ltd. Class H | 413,190 | 14,180,891 | 0.05% | China Galaxy Securities Co., Ltd. Class A | 294,800 | 611,565 | 0.00% |
| BYD Electronic International Co., Ltd. | 290,000 | 1,569,848 | 0.01% | China Galaxy Securities Co., Ltd. Class H | 1,779,500 | 1,624,194 | 0.01% |
| By-health Co., Ltd. Class A | 35,900 | 58,925 | 0.00% | China Gas Holdings Ltd. | 933,134 | 813,254 | 0.00% |
| C&D International Investment Group Ltd. | 292,000 | 490,930 | 0.00% | China Great Wall Securities Co., Ltd. Class A | 24,100 | 26,918 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| China Greatwall Technology Group Co., Ltd. Class A | 160,600 | 318,728 | 0.00% | China Petroleum & Chemical Corp. Class H | 11,221,400 | 6,428,367 | 0.02% |
| China Hongqiao Group Ltd. | 955,500 | 1,446,544 | 0.01% | China Power International Development Ltd. | 1,666,064 | 679,899 | 0.00% |
| China International Capital Corp., Ltd. Class A | 234,500 | 1,076,116 | 0.01% | China Railway Group Ltd. Class H | 2,486,000 | 1,267,331 | 0.01% |
| China International Capital Corp., Ltd. Class H | 528,000 | 871,396 | 0.00% | China Railway Signal & Communication Corp., Ltd. Class H | 777,000 | 347,092 | 0.00% |
| China International Marine Containers Group Co., Ltd. Class A | 382,800 | 405,143 | 0.00% | China Reinsurance Group Corp. Class H | 1,233,000 | 138,094 | 0.00% |
| China International Marine Containers Group Co., Ltd. Class H | 196,650 | 136,957 | 0.00% | China Resources Beer Holdings Co., Ltd. | 742,835 | 2,414,612 | 0.01% |
| China Jinmao Holdings Group Ltd. | 1,142,000 | 144,074 | 0.00% | China Resources Building Materials Technology Holdings Ltd. | 586,000 | 119,947 | 0.00% |
| China Jushi Co., Ltd. Class A | 212,558 | 329,774 | 0.00% | China Resources Gas Group Ltd. | 318,700 | 1,261,597 | 0.01% |
| China Lesso Group Holdings Ltd. | 186,000 | 83,088 | 0.00% | China Resources Land Ltd. | 1,149,790 | 3,337,787 | 0.01% |
| China Life Insurance Co., Ltd. Class H | 3,165,000 | 5,981,269 | 0.02% | China Resources Mixc Lifestyle Services Ltd. | 302,000 | 1,123,565 | 0.01% |
| China Literature Ltd. | 75,800 | 245,903 | 0.00% | China Resources Pharmaceutical Group Ltd. | 305,000 | 223,804 | 0.00% |
| China Longyuan Power Group Corp., Ltd. Class H | 1,498,000 | 1,241,913 | 0.01% | China Resources Power Holdings Co., Ltd. | 746,000 | 1,813,153 | 0.01% |
| China Medical System Holdings Ltd. | 637,418 | 619,534 | 0.00% | China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A | 41,340 | 249,679 | 0.00% |
| China Mengniu Dairy Co., Ltd. | 1,501,993 | 3,395,361 | 0.01% | China Ruyi Holdings Ltd. | 3,013,199 | 950,359 | 0.00% |
| China Merchants Bank Co., Ltd. Class A | 707,400 | 3,786,804 | 0.01% | China Shenhua Energy Co., Ltd. Class A | 125,500 | 743,273 | 0.00% |
| China Merchants Bank Co., Ltd. Class H | 1,568,610 | 8,077,343 | 0.03% | China Shenhua Energy Co., Ltd. Class H | 1,506,000 | 6,514,151 | 0.02% |
| China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A | 289,800 | 550,665 | 0.00% | China South Publishing & Media Group Co., Ltd. Class A | 75,300 | 153,954 | 0.00% |
| China Merchants Port Holdings Co., Ltd. | 258,000 | 459,673 | 0.00% | China Southern Airlines Co., Ltd. Class A | 528,000 | 466,760 | 0.00% |
| China Merchants Securities Co., Ltd. Class A | 402,300 | 1,049,931 | 0.00% | China Southern Airlines Co., Ltd. Class H | 912,000 | 479,014 | 0.00% |
| China Merchants Securities Co., Ltd. Class H | 80,100 | 164,986 | 0.00% | China State Construction Engineering Corp., Ltd. Class A | 1,501,700 | 1,227,297 | 0.01% |
| China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A | 146,800 | 204,758 | 0.00% | China State Construction International Holdings Ltd. | 782,000 | 1,234,215 | 0.01% |
| China Minsheng Banking Corp., Ltd. Class A | 1,142,700 | 642,832 | 0.00% | China Suntien Green Energy Corp., Ltd. Class H | 773,000 | 366,202 | 0.00% |
| China Minsheng Banking Corp., Ltd. Class H | 2,149,100 | 951,719 | 0.00% | China Taiping Insurance Holdings Co., Ltd. | 496,709 | 743,022 | 0.00% |
| China National Accord Medicines Corp., Ltd. Class A | 47,320 | 188,532 | 0.00% | China Three Gorges Renewables Group Co., Ltd. Class A | 855,700 | 509,352 | 0.00% |
| China National Accord Medicines Corp., Ltd. Class B | 17,100 | 31,545 | 0.00% | China Tourism Group Duty Free Corp., Ltd. Class A | 178,698 | 1,631,077 | 0.01% |
| China National Building Material Co., Ltd. Class H | 1,649,400 | 751,662 | 0.00% | China Tower Corp., Ltd. Class H | 19,688,825 | 2,838,778 | 0.01% |
| China National Chemical Engineering Co., Ltd. Class A | 85,900 | 96,998 | 0.00% | China Traditional Chinese Medicine Holdings Co., Ltd. | 442,864 | 131,697 | 0.00% |
| China National Nuclear Power Co., Ltd. Class A | 318,400 | 452,348 | 0.00% | China United Network Communications Ltd. Class A | 662,500 | 479,177 | 0.00% |
| China Northern Rare Earth Group High-Tech Co., Ltd. Class A | 47,200 | 136,428 | 0.00% | China Vanke Co., Ltd. Class H | 1,056,045 | 719,170 | 0.00% |
| China Oilfield Services Ltd. Class A | 292,000 | 606,552 | 0.00% | China West Construction Group Co., Ltd. Class A | 32,200 | 28,860 | 0.00% |
| China Oilfield Services Ltd. Class H | 634,000 | 574,587 | 0.00% | China World Trade Center Co., Ltd. Class A | 21,400 | 71,299 | 0.00% |
| China Overseas Land & Investment Ltd. | 1,511,500 | 2,412,812 | 0.01% | China Yangtze Power Co., Ltd. Class A | 760,876 | 3,062,574 | 0.01% |
| China Pacific Insurance Group Co., Ltd. Class A | 272,400 | 1,264,509 | 0.01% | China Zheshang Bank Co., Ltd. Class A | 238,320 | 94,465 | 0.00% |
| China Pacific Insurance Group Co., Ltd. Class H | 1,027,000 | 3,331,690 | 0.01% | Chongqing Brewery Co., Ltd. Class A | 5,400 | 46,354 | 0.00% |
| China Petroleum & Chemical Corp. Class A | 990,600 | 901,343 | 0.00% | Chongqing Changan Automobile Co., Ltd. Class A | 368,694 | 670,946 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Chongqing Changan Automobile Co., Ltd. Class B | 289,842 | 134,325 | 0.00% | Everbright Securities Co., Ltd. Class A | 68,600 | 169,222 | 0.00% |
| Chongqing Rural Commercial Bank Co., Ltd. Class H | 718,000 | 429,805 | 0.00% | Everbright Securities Co., Ltd. Class H | 373,200 | 384,349 | 0.00% |
| Chongqing Zhifei Biological Products Co., Ltd. Class A | 43,650 | 156,371 | 0.00% | Fangda Carbon New Material Co., Ltd. Class A | 812,400 | 534,481 | 0.00% |
| CITIC Heavy Industries Co., Ltd. Class A | 860,700 | 492,398 | 0.00% | Far East Horizon Ltd. | 406,000 | 296,348 | 0.00% |
| CITIC Ltd. | 2,429,000 | 2,879,922 | 0.01% | Flat Glass Group Co., Ltd. Class A | 144,783 | 388,310 | 0.00% |
| Citic Pacific Special Steel Group Co., Ltd. Class A | 54,810 | 85,185 | 0.00% | Flat Glass Group Co., Ltd. Class H | 96,000 | 134,955 | 0.00% |
| CITIC Securities Co., Ltd. Class A | 450,190 | 1,788,741 | 0.01% | Focus Media Information Technology Co., Ltd. Class A | 870,600 | 833,660 | 0.00% |
| CITIC Securities Co., Ltd. Class H | 567,089 | 1,558,629 | 0.01% | Foshan Haitian Flavouring & Food Co., Ltd. Class A | 128,104 | 800,923 | 0.00% |
| CMOC Group Ltd. Class A | 650,700 | 589,410 | 0.00% | Fosun International Ltd. | 496,040 | 289,912 | 0.00% |
| CMOC Group Ltd. Class H | 1,155,000 | 780,611 | 0.00% | Foxconn Industrial Internet Co., Ltd. Class A | 328,400 | 961,738 | 0.00% |
| Contemporary Amperex Technology Co., Ltd. Class A | 137,960 | 4,998,619 | 0.02% | Fujian Funeng Co., Ltd. Class A | 15,080 | 20,479 | 0.00% |
| COSCO SHIPPING Development Co., Ltd. Class A | 608,400 | 216,294 | 0.00% | Full Truck Alliance Co., Ltd. ADR | 270,371 | 2,925,414 | 0.01% |
| COSCO SHIPPING Development Co., Ltd. Class H | 501,000 | 67,076 | 0.00% | Fuyao Glass Industry Group Co., Ltd. Class A | 110,800 | 941,758 | 0.00% |
| COSCO SHIPPING Energy Transportation Co., Ltd. Class A | 327,400 | 517,311 | 0.00% | Fuyao Glass Industry Group Co., Ltd. Class H | 261,200 | 1,881,338 | 0.01% |
| COSCO SHIPPING Energy Transportation Co., Ltd. Class H | 466,000 | 373,138 | 0.00% | Ganfeng Lithium Group Co., Ltd. Class A | 248,260 | 1,183,897 | 0.01% |
| COSCO SHIPPING Holdings Co., Ltd. Class A | 620,550 | 1,310,158 | 0.01% | Ganfeng Lithium Group Co., Ltd. Class H | 48,840 | 126,376 | 0.00% |
| COSCO SHIPPING Holdings Co., Ltd. Class H | 1,012,052 | 1,667,656 | 0.01% | G-bits Network Technology Xiamen Co., Ltd. Class A | 800 | 23,847 | 0.00% |
| COSCO SHIPPING Ports Ltd. | 360,000 | 213,184 | 0.00% | GCL System Integration Technology Co., Ltd. Class A | 1,525,800 | 554,912 | 0.00% |
| Country Garden Holdings Co., Ltd. | 2,990,602 | 112,033 | 0.00% | GCL Technology Holdings Ltd. | 7,856,000 | 1,092,242 | 0.01% |
| Country Garden Services Holdings Co., Ltd. | 621,124 | 441,378 | 0.00% | GD Power Development Co., Ltd. Class A | 155,500 | 97,009 | 0.00% |
| CRRC Corp., Ltd. Class A | 637,400 | 727,564 | 0.00% | GDS Holdings Ltd. Class A | 217,885 | 639,522 | 0.00% |
| CRRC Corp., Ltd. Class H | 2,156,000 | 1,390,529 | 0.01% | Geely Automobile Holdings Ltd. | 2,790,600 | 5,324,016 | 0.02% |
| CSC Financial Co., Ltd. Class A | 292,200 | 1,024,879 | 0.00% | GEM Co., Ltd. Class A | 169,100 | 150,408 | 0.00% |
| CSC Financial Co., Ltd. Class H | 409,000 | 517,045 | 0.00% | Gemdale Corp. Class A | 166,900 | 99,574 | 0.00% |
| CSG Holding Co., Ltd. Class B | 683,034 | 200,480 | 0.00% | Genscript Biotech Corp. | 282,000 | 357,222 | 0.00% |
| CSPC Pharmaceutical Group Ltd. | 3,694,440 | 2,273,370 | 0.01% | GF Securities Co., Ltd. Class A | 498,400 | 1,100,465 | 0.01% |
| Daqin Railway Co., Ltd. Class A | 704,200 | 650,341 | 0.00% | GF Securities Co., Ltd. Class H | 436,600 | 592,404 | 0.00% |
| Daqo New Energy Corp. ADR | 15,340 | 298,210 | 0.00% | Giant Biogene Holding Co., Ltd. | 166,000 | 1,066,356 | 0.00% |
| Datang International Power Generation Co., Ltd. Class H | 948,000 | 175,737 | 0.00% | GigaDevice Semiconductor, Inc. Class A | 7,716 | 112,248 | 0.00% |
| Do-Fluoride New Materials Co., Ltd. Class A | 14,700 | 24,028 | 0.00% | Ginlong Technologies Co., Ltd. Class A | 4,650 | 38,681 | 0.00% |
| Dongfang Electric Corp., Ltd. Class A | 278,800 | 603,437 | 0.00% | GoerTek, Inc. Class A | 95,000 | 333,985 | 0.00% |
| Dongfang Electric Corp., Ltd. Class H | 125,400 | 156,590 | 0.00% | Goldwind Science & Technology Co., Ltd. Class A | 315,000 | 443,227 | 0.00% |
| Dongfeng Motor Group Co., Ltd. Class H | 524,000 | 250,939 | 0.00% | Gotion High-tech Co., Ltd. Class A | 16,900 | 48,848 | 0.00% |
| East Buy Holding Ltd. | 106,000 | 245,352 | 0.00% | Great Wall Motor Co., Ltd. Class A | 139,100 | 498,877 | 0.00% |
| East Money Information Co., Ltd. Class A | 429,469 | 1,510,439 | 0.01% | Great Wall Motor Co., Ltd. Class H | 1,156,000 | 2,032,835 | 0.01% |
| Ecovacs Robotics Co., Ltd. Class A | 6,600 | 42,253 | 0.00% | Gree Electric Appliances, Inc. of Zhuhai Class A | 99,900 | 618,464 | 0.00% |
| ENN Energy Holdings Ltd. | 361,600 | 2,599,831 | 0.01% | Greentown China Holdings Ltd. | 802,500 | 956,642 | 0.00% |
| ENN Natural Gas Co., Ltd. Class A | 15,700 | 46,363 | 0.00% | Guangdong Electric Power Development Co., Ltd. Class B | 61,200 | 15,915 | 0.00% |
| Eve Energy Co., Ltd. Class A | 23,288 | 148,264 | 0.00% | Guangdong Haid Group Co., Ltd. Class A | 22,100 | 147,654 | 0.00% |
| | | | | Guangdong HEC Technology Holding Co., Ltd. Class A | 32,900 | 50,595 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Guangdong Investment Ltd. | 958,000 | 827,526 | 0.00% | Hisense Home Appliances Group Co., Ltd. Class A | 63,900 | 251,544 | 0.00% |
| Guangdong Kinlong Hardware Products Co., Ltd. Class A | 5,200 | 16,107 | 0.00% | Hisense Home Appliances Group Co., Ltd. Class H | 182,708 | 577,434 | 0.00% |
| Guanghui Energy Co., Ltd. Class A | 170,300 | 156,115 | 0.00% | Hithink RoyalFlush Information Network Co., Ltd. Class A | 21,300 | 834,128 | 0.00% |
| Guangshen Railway Co., Ltd. Class A | 120,200 | 56,158 | 0.00% | Hopson Development Holdings Ltd. | 465,982 | 186,562 | 0.00% |
| Guangshen Railway Co., Ltd. Class H | 308,000 | 85,644 | 0.00% | Hoshine Silicon Industry Co., Ltd. Class A | 6,500 | 49,192 | 0.00% |
| Guangxi Wuzhou Zhongheng Group Co., Ltd. Class A | 493,300 | 165,296 | 0.00% | Hoyuan Green Energy Co., Ltd. Class A | 17,169 | 38,003 | 0.00% |
| Guangzhou Automobile Group Co., Ltd. Class A | 620,200 | 789,031 | 0.00% | Hua Hong Semiconductor Ltd. | 298,205 | 831,125 | 0.00% |
| Guangzhou Automobile Group Co., Ltd. Class H | 374,800 | 164,531 | 0.00% | Huadian Power International Corp., Ltd. Class A | 138,540 | 105,865 | 0.00% |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H | 170,000 | 398,303 | 0.00% | Huadian Power International Corp., Ltd. Class H | 998,000 | 513,906 | 0.00% |
| Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A | 4,000 | 15,000 | 0.00% | Huadong Medicine Co., Ltd. Class A | 15,000 | 70,694 | 0.00% |
| Guangzhou Tinci Materials Technology Co., Ltd. Class A | 23,800 | 63,929 | 0.00% | Huafon Chemical Co., Ltd. Class A | 60,800 | 67,744 | 0.00% |
| Guizhou Xinbang Pharmaceutical Co., Ltd. Class A | 947,700 | 587,351 | 0.00% | Huaibei Mining Holdings Co., Ltd. Class A | 21,600 | 41,396 | 0.00% |
| Guolian Securities Co., Ltd. Class A | 9,200 | 16,943 | 0.00% | Hualan Biological Engineering, Inc. Class A | 22,300 | 51,182 | 0.00% |
| Guosen Securities Co., Ltd. Class A | 91,300 | 139,285 | 0.00% | Huaneng Lancang River Hydropower, Inc. Class A | 409,600 | 530,586 | 0.00% |
| Guosheng Financial Holding, Inc. Class A | 13,400 | 23,892 | 0.00% | Huaneng Power International, Inc. Class A | 301,600 | 278,122 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class A | 190,100 | 482,921 | 0.00% | Huaneng Power International, Inc. Class H | 1,372,000 | 755,947 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class H | 342,000 | 491,342 | 0.00% | Huapont Life Sciences Co., Ltd. Class A | 617,300 | 380,058 | 0.00% |
| Guoyuan Securities Co., Ltd. Class A | 365,850 | 416,605 | 0.00% | Huatai Securities Co., Ltd. Class A | 549,700 | 1,317,064 | 0.01% |
| H World Group Ltd. | 834,420 | 2,792,876 | 0.01% | Huatai Securities Co., Ltd. Class H | 467,380 | 789,401 | 0.00% |
| Haidilao International Holding Ltd. | 561,000 | 1,148,295 | 0.01% | Huaxi Securities Co., Ltd. Class A | 124,500 | 140,924 | 0.00% |
| Haier Smart Home Co., Ltd. Class A | 237,500 | 921,014 | 0.00% | Huaxia Bank Co., Ltd. Class A | 140,500 | 153,294 | 0.00% |
| Haier Smart Home Co., Ltd. Class H | 941,800 | 3,334,149 | 0.01% | Huaxin Cement Co., Ltd. Class H | 313,400 | 315,903 | 0.00% |
| Hainan Mining Co., Ltd. Class A | 666,200 | 643,378 | 0.00% | Huayu Automotive Systems Co., Ltd. Class A | 19,300 | 46,295 | 0.00% |
| Haitian International Holdings Ltd. | 465,000 | 1,263,075 | 0.01% | Hubei Energy Group Co., Ltd. Class A | 77,100 | 52,300 | 0.00% |
| Haitong Securities Co., Ltd. Class H | 2,185,536 | 1,927,268 | 0.01% | Huizhou Desay Sv Automotive Co., Ltd. Class A | 2,700 | 40,495 | 0.00% |
| Hangzhou First Applied Material Co., Ltd. Class A | 18,384 | 37,061 | 0.00% | Humanwell Healthcare Group Co., Ltd. Class A | 5,000 | 15,923 | 0.00% |
| Hangzhou Silan Microelectronics Co., Ltd. Class A | 92,400 | 327,487 | 0.00% | Hunan Gold Corp., Ltd. Class A | 20,300 | 43,495 | 0.00% |
| Hangzhou Tigermed Consulting Co., Ltd. Class A | 9,100 | 67,703 | 0.00% | Hunan Valin Steel Co., Ltd. Class A | 66,500 | 37,863 | 0.00% |
| Hangzhou Tigermed Consulting Co., Ltd. Class H | 22,900 | 90,799 | 0.00% | Hundsun Technologies, Inc. Class A | 22,003 | 83,888 | 0.00% |
| Hansoh Pharmaceutical Group Co., Ltd. | 450,000 | 1,001,036 | 0.00% | Hygeia Healthcare Holdings Co., Ltd. | 144,018 | 264,381 | 0.00% |
| Henan Shuanghui Investment & Development Co., Ltd. Class A | 54,600 | 193,069 | 0.00% | Hygon Information Technology Co., Ltd. Class A | 82,744 | 1,688,241 | 0.01% |
| Hengan International Group Co., Ltd. | 280,500 | 810,668 | 0.00% | IEIT Systems Co., Ltd. Class A | 13,000 | 91,867 | 0.00% |
| Hengli Petrochemical Co., Ltd. Class A | 33,300 | 69,625 | 0.00% | Iflytek Co., Ltd. Class A | 25,800 | 169,809 | 0.00% |
| | | | | Imeik Technology Development Co., Ltd. Class A | 2,660 | 66,124 | 0.00% |
| | | | | Industrial & Commercial Bank of China Ltd. Class A | 2,467,300 | 2,325,644 | 0.01% |
| | | | | Industrial & Commercial Bank of China Ltd. Class H | 32,415,000 | 21,740,890 | 0.07% |
| | | | | Industrial Bank Co., Ltd. Class A | 642,000 | 1,675,505 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Industrial Securities Co., Ltd. Class A | 92,560 | 78,925 | 0.00% | Kingboard Holdings Ltd. | 663,700 | 1,596,034 | 0.01% |
| Ingenic Semiconductor Co., Ltd. Class A | 11,700 | 108,689 | 0.00% | Kingboard Laminates Holdings Ltd. | 204,000 | 189,347 | 0.00% |
| Inner Mongolia BaoTou Steel Union Co., Ltd. Class A | 581,300 | 147,275 | 0.00% | Kingdee International Software Group Co., Ltd. | 1,407,000 | 1,545,029 | 0.01% |
| Inner Mongolia ERDOS Resources Co., Ltd. Class A | 260,174 | 345,883 | 0.00% | Kingsoft Corp., Ltd. | 355,200 | 1,538,692 | 0.01% |
| Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A | 31,100 | 22,282 | 0.00% | Kuaishou Technology Class B | 1,167,100 | 6,212,654 | 0.02% |
| Inner Mongolia Yili Industrial Group Co., Ltd. Class A | 151,400 | 622,387 | 0.00% | Kuang-Chi Technologies Co., Ltd. Class A | 12,900 | 83,991 | 0.00% |
| Inner Mongolia Yitai Coal Co., Ltd. Class B | 403,500 | 832,420 | 0.00% | Kunlun Energy Co., Ltd. | 1,874,000 | 2,026,481 | 0.01% |
| Innovent Biologics, Inc. | 642,382 | 3,026,691 | 0.01% | Kunlun Tech Co., Ltd. Class A | 16,900 | 88,580 | 0.00% |
| Intco Medical Technology Co., Ltd. Class A | 4,500 | 15,495 | 0.00% | Kweichow Moutai Co., Ltd. Class A | 38,135 | 7,916,330 | 0.03% |
| iQIYI, Inc. ADR | 140,514 | 282,433 | 0.00% | Lao Feng Xiang Co., Ltd. Class A | 23,400 | 172,978 | 0.00% |
| J&T Global Express Ltd. | 3,131,400 | 2,471,113 | 0.01% | LB Group Co., Ltd. Class A | 27,600 | 66,429 | 0.00% |
| JA Solar Technology Co., Ltd. Class A | 144,816 | 271,228 | 0.00% | Lee & Man Paper Manufacturing Ltd. | 247,000 | 76,632 | 0.00% |
| Jafron Biomedical Co., Ltd. Class A | 3,500 | 13,988 | 0.00% | Legend Holdings Corp. Class H | 464,100 | 475,574 | 0.00% |
| Jason Furniture Hangzhou Co., Ltd. Class A | 4,160 | 15,628 | 0.00% | Lens Technology Co., Ltd. Class A | 176,300 | 525,910 | 0.00% |
| JCET Group Co., Ltd. Class A | 29,700 | 165,299 | 0.00% | Lepu Medical Technology Beijing Co., Ltd. Class A | 24,600 | 37,998 | 0.00% |
| JD Health International, Inc. | 388,203 | 1,404,296 | 0.01% | Leyard Optoelectronic Co., Ltd. Class A | 504,900 | 442,901 | 0.00% |
| JD Logistics, Inc. | 782,724 | 1,289,770 | 0.01% | Li Auto, Inc. Class A | 509,247 | 6,159,122 | 0.02% |
| JD.com, Inc. Class A | 1,069,461 | 18,723,949 | 0.06% | Li Ning Co., Ltd. | 955,802 | 2,025,309 | 0.01% |
| Jiangsu Broadcasting Cable Information Network Corp., Ltd. Class A | 2,217,400 | 1,011,822 | 0.00% | LianChuang Electronic Technology Co., Ltd. Class A | 198,700 | 254,414 | 0.00% |
| Jiangsu Eastern Shenghong Co., Ltd. Class A | 41,800 | 46,745 | 0.00% | Liaoning Port Co., Ltd. Class A | 1,743,600 | 410,874 | 0.00% |
| Jiangsu Expressway Co., Ltd. Class H | 666,000 | 735,623 | 0.00% | Lingyi iTech Guangdong Co. Class A | 64,200 | 69,958 | 0.00% |
| Jiangsu Hengli Hydraulic Co., Ltd. Class A | 15,392 | 110,636 | 0.00% | Livzon Pharmaceutical Group, Inc. Class A | 83,177 | 430,529 | 0.00% |
| Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A | 191,641 | 1,198,164 | 0.01% | Livzon Pharmaceutical Group, Inc. Class H | 103,500 | 367,076 | 0.00% |
| Jiangsu King's Luck Brewery JSC Ltd. Class A | 76,700 | 472,538 | 0.00% | Longfor Group Holdings Ltd. | 978,500 | 1,259,663 | 0.01% |
| Jiangsu Linyang Energy Co., Ltd. Class A | 1,607,700 | 1,548,245 | 0.01% | LONGi Green Energy Technology Co., Ltd. Class A | 164,297 | 351,577 | 0.00% |
| Jiangsu Yanghe Distillery Co., Ltd. Class A | 72,700 | 827,165 | 0.00% | Lufax Holding Ltd. ADR | 44,020 | 105,208 | 0.00% |
| Jiangsu Yoke Technology Co., Ltd. Class A | 3,900 | 30,785 | 0.00% | Luxi Chemical Group Co., Ltd. Class A | 22,400 | 35,668 | 0.00% |
| Jiangsu Zhongtian Technology Co., Ltd. Class A | 25,700 | 50,129 | 0.00% | Luxshare Precision Industry Co., Ltd. Class A | 198,937 | 1,104,498 | 0.01% |
| Jiangxi Copper Co., Ltd. Class A | 178,700 | 502,400 | 0.00% | Luye Pharma Group Ltd. | 352,000 | 98,332 | 0.00% |
| Jiangxi Copper Co., Ltd. Class H | 635,000 | 1,018,557 | 0.00% | Luzhou Laojiao Co., Ltd. Class A | 53,100 | 905,553 | 0.00% |
| Jilin Aodong Pharmaceutical Group Co., Ltd. Class A | 352,100 | 828,273 | 0.00% | Maanshan Iron & Steel Co., Ltd. Class A | 835,700 | 351,742 | 0.00% |
| Jinxin Fertility Group Ltd. | 769,000 | 266,301 | 0.00% | Mango Excellent Media Co., Ltd. Class A | 19,500 | 71,423 | 0.00% |
| JiuGui Liquor Co., Ltd. Class A | 3,700 | 28,032 | 0.00% | Maxscend Microelectronics Co., Ltd. Class A | 6,912 | 84,452 | 0.00% |
| Jiumaojiu International Holdings Ltd. | 486,000 | 214,597 | 0.00% | Meinian Onehealth Healthcare Holdings Co., Ltd. Class A | 293,500 | 183,500 | 0.00% |
| Jizhong Energy Resources Co., Ltd. Class A | 50,300 | 43,301 | 0.00% | Meituan Class B | 2,265,163 | 44,236,282 | 0.14% |
| Joinn Laboratories China Co., Ltd. Class H | 31,555 | 37,982 | 0.00% | Metallurgical Corp. of China Ltd. Class A | 210,500 | 94,620 | 0.00% |
| Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A | 36,300 | 108,878 | 0.00% | Metallurgical Corp. of China Ltd. Class H | 625,000 | 131,952 | 0.00% |
| JOYY, Inc. ADR | 10,006 | 418,751 | 0.00% | Microport Scientific Corp. | 391,800 | 322,299 | 0.00% |
| Kanzhun Ltd. ADR | 134,406 | 1,854,803 | 0.01% | Midea Group Co., Ltd. | 135,757 | 1,320,354 | 0.01% |
| KE Holdings, Inc. ADR | 250,895 | 4,621,486 | 0.02% | MINISO Group Holding Ltd. | 234,732 | 1,421,757 | 0.01% |
| | | | | Minth Group Ltd. | 130,000 | 253,040 | 0.00% |
| | | | | Montage Technology Co., Ltd. Class A | 20,231 | 187,112 | 0.00% |
| | | | | Muyuan Foods Co., Ltd. Class A | 128,794 | 674,364 | 0.00% |
| | | | | NanJi E-Commerce Co., Ltd. Class A | 463,800 | 277,970 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Nanjing Hanrui Cobalt Co., Ltd. Class A | 3,600 | 16,560 | 0.00% | Postal Savings Bank of China Co., Ltd. Class H | 5,376,000 | 3,169,701 | 0.01% |
| NARI Technology Co., Ltd. Class A | 360,344 | 1,237,877 | 0.01% | Power Construction Corp. of China Ltd. Class A | 116,000 | 86,271 | 0.00% |
| National Silicon Industry Group Co., Ltd. Class A | 117,715 | 301,763 | 0.00% | Qifu Technology, Inc. ADR | 55,671 | 2,136,653 | 0.01% |
| NAURA Technology Group Co., Ltd. Class A | 19,400 | 1,033,222 | 0.00% | Qingdao Port International Co., Ltd. Class A | 413,600 | 513,232 | 0.00% |
| NetEase, Inc. | 732,693 | 13,054,244 | 0.04% | Qingdao Rural Commercial Bank Corp. Class A | 846,600 | 350,564 | 0.00% |
| New China Life Insurance Co., Ltd. Class A | 58,900 | 398,737 | 0.00% | Qingdao TGOOD Electric Co., Ltd. Class A | 4,300 | 12,856 | 0.00% |
| New China Life Insurance Co., Ltd. Class H | 303,699 | 922,675 | 0.00% | Qinghai Salt Lake Industry Co., Ltd. Class A | 186,499 | 418,140 | 0.00% |
| New Hope Liuhe Co., Ltd. Class A | 71,400 | 87,335 | 0.00% | Raytron Technology Co., Ltd. Class A | 4,125 | 26,414 | 0.00% |
| New Oriental Education & Technology Group, Inc. | 619,280 | 3,902,414 | 0.01% | Red Star Macalline Group Corp., Ltd. Class A | 133,000 | 58,153 | 0.00% |
| Nine Dragons Paper Holdings Ltd. | 302,000 | 122,465 | 0.00% | Red Star Macalline Group Corp., Ltd. Class H | 23,094 | 5,292 | 0.00% |
| Ningbo Deye Technology Co., Ltd. Class A | 12,600 | 145,540 | 0.00% | Remegen Co., Ltd. Class H | 19,000 | 35,222 | 0.00% |
| Ningbo Joyson Electronic Corp. Class A | 9,900 | 21,131 | 0.00% | RLX Technology, Inc. ADR | 357,940 | 773,150 | 0.00% |
| Ningbo Sanxing Medical Electric Co., Ltd. Class A | 22,200 | 93,015 | 0.00% | Rongsheng Petrochemical Co., Ltd. Class A | 571,150 | 704,067 | 0.00% |
| Ningbo Tuopu Group Co., Ltd. Class A | 12,905 | 86,133 | 0.00% | SAIC Motor Corp., Ltd. Class A | 110,000 | 311,054 | 0.00% |
| Ningxia Baofeng Energy Group Co., Ltd. Class A | 19,200 | 44,041 | 0.00% | Sanan Optoelectronics Co., Ltd. Class A | 467,300 | 774,643 | 0.00% |
| NIO, Inc. Class A | 701,973 | 3,144,801 | 0.01% | Sangfor Technologies, Inc. Class A | 1,400 | 10,946 | 0.00% |
| Nongfu Spring Co., Ltd. Class H | 710,000 | 3,103,071 | 0.01% | Sansteel Minguang Co., Ltd. Fujian Class A | 222,100 | 100,439 | 0.00% |
| North Industries Group Red Arrow Co., Ltd. Class A | 7,300 | 14,368 | 0.00% | Sany Heavy Equipment International Holdings Co., Ltd. | 561,000 | 325,711 | 0.00% |
| Offcn Education Technology Co., Ltd. Class A | 45,400 | 21,026 | 0.00% | Sany Heavy Industry Co., Ltd. Class A | 475,200 | 1,066,716 | 0.00% |
| Orient Securities Co., Ltd. Class A | 664,900 | 956,391 | 0.00% | Satellite Chemical Co., Ltd. Class A | 28,991 | 74,200 | 0.00% |
| Orient Securities Co., Ltd. Class H | 101,600 | 66,182 | 0.00% | SDIC Power Holdings Co., Ltd. Class A | 393,900 | 891,728 | 0.00% |
| Ovctek China, Inc. Class A | 9,660 | 24,935 | 0.00% | Seazen Group Ltd. | 387,158 | 90,710 | 0.00% |
| Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A | 114,000 | 44,721 | 0.00% | Seazen Holdings Co., Ltd. Class A | 18,100 | 29,487 | 0.00% |
| PDD Holdings, Inc. ADR | 288,805 | 28,011,197 | 0.09% | SenseTime Group, Inc. Class B | 8,791,000 | 1,686,235 | 0.01% |
| People's Insurance Co. Group of China Ltd. Class H | 5,063,000 | 2,522,391 | 0.01% | Seres Group Co., Ltd. Class A | 50,400 | 915,733 | 0.00% |
| Perfect World Co., Ltd. Class A | 19,500 | 27,438 | 0.00% | SF Holding Co., Ltd. Class A | 141,900 | 778,938 | 0.00% |
| PetroChina Co., Ltd. Class A | 869,000 | 1,058,212 | 0.00% | SG Micro Corp. Class A | 5,557 | 61,902 | 0.00% |
| PetroChina Co., Ltd. Class H | 8,172,000 | 6,427,812 | 0.02% | Shaanxi Coal Industry Co., Ltd. Class A | 302,600 | 958,725 | 0.00% |
| Pharmaron Beijing Co., Ltd. Class A | 25,425 | 89,004 | 0.00% | Shan Xi Hua Yang Group New Energy Co., Ltd. Class A | 27,300 | 26,365 | 0.00% |
| Pharmaron Beijing Co., Ltd. Class H | 30,375 | 55,135 | 0.00% | Shandong Chenming Paper Holdings Ltd. Class A | 945,100 | 392,638 | 0.00% |
| PICC Property & Casualty Co., Ltd. Class H | 2,837,748 | 4,478,761 | 0.02% | Shandong Chenming Paper Holdings Ltd. Class B | 1,350,500 | 180,810 | 0.00% |
| Ping An Bank Co., Ltd. Class A | 783,588 | 1,248,788 | 0.01% | Shandong Gold Mining Co., Ltd. Class A | 137,298 | 423,218 | 0.00% |
| Ping An Healthcare & Technology Co., Ltd. | 469,071 | 374,390 | 0.00% | Shandong Gold Mining Co., Ltd. Class H | 229,300 | 370,755 | 0.00% |
| Ping An Insurance Group Co. of China Ltd. Class A | 352,910 | 2,530,915 | 0.01% | Shandong Hi-speed Co., Ltd. Class A | 353,400 | 494,851 | 0.00% |
| Ping An Insurance Group Co. of China Ltd. Class H | 2,560,000 | 15,176,205 | 0.05% | Shandong Hualu Hengsheng Chemical Co., Ltd. Class A | 24,030 | 70,733 | 0.00% |
| Pingdingshan Tianan Coal Mining Co., Ltd. Class A | 27,700 | 37,806 | 0.00% | Shandong Linglong Tyre Co., Ltd. Class A | 5,700 | 14,006 | 0.00% |
| Poly Developments & Holdings Group Co., Ltd. Class A | 126,600 | 152,786 | 0.00% | Shandong Nanshan Aluminum Co., Ltd. Class A | 1,183,300 | 630,212 | 0.00% |
| Poly Property Services Co., Ltd. Class H | 26,000 | 101,751 | 0.00% | Shandong Weigao Group Medical Polymer Co., Ltd. Class H | 1,183,200 | 700,664 | 0.00% |
| Pop Mart International Group Ltd. | 263,800 | 3,044,519 | 0.01% | Shanghai Bairun Investment Holding Group Co., Ltd. Class A | 9,884 | 37,710 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Shanghai Baosight Software Co., Ltd. Class A | 8,798 | 35,065 | 0.00% | Shanxi Coking Coal Energy Group Co., Ltd. Class A | 56,600 | 63,527 | 0.00% |
| Shanghai Baosight Software Co., Ltd. Class B | 541,743 | 869,498 | 0.00% | Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A | 40,800 | 79,805 | 0.00% |
| Shanghai BOCHU Electronic Technology Corp., Ltd. Class A | 1,367 | 36,170 | 0.00% | Shanxi Taigang Stainless Steel Co., Ltd. Class A | 230,800 | 109,403 | 0.00% |
| Shanghai Electric Group Co., Ltd. Class H | 1,850,000 | 673,987 | 0.00% | Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A | 42,340 | 1,062,378 | 0.00% |
| Shanghai Electric Power Co., Ltd. Class A | 50,900 | 63,577 | 0.00% | Shenghe Resources Holding Co., Ltd. Class A | 26,100 | 36,547 | 0.00% |
| Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A | 143,300 | 485,051 | 0.00% | Shengyi Technology Co., Ltd. Class A | 225,000 | 737,077 | 0.00% |
| Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H | 150,510 | 273,586 | 0.00% | Shenwan Hongyuan Group Co., Ltd. Class A | 1,045,700 | 762,037 | 0.00% |
| Shanghai Fudan Microelectronics Group Co., Ltd. Class H | 87,000 | 169,342 | 0.00% | Shenwan Hongyuan Group Co., Ltd. Class H | 1,112,800 | 330,920 | 0.00% |
| Shanghai Huayai Group Co., Ltd. Class A | 893,900 | 852,319 | 0.00% | Shenzhen Airport Co., Ltd. Class A | 459,300 | 431,053 | 0.00% |
| Shanghai Huayai Group Co., Ltd. Class B | 60,300 | 32,562 | 0.00% | Shenzhen Capchem Technology Co., Ltd. Class A | 8,460 | 43,144 | 0.00% |
| Shanghai Industrial Holdings Ltd. | 76,000 | 115,840 | 0.00% | Shenzhen Dynanonic Co., Ltd. Class A | 14,668 | 73,685 | 0.00% |
| Shanghai International Airport Co., Ltd. Class A | 13,500 | 62,797 | 0.00% | Shenzhen Energy Group Co., Ltd. Class A | 55,100 | 48,634 | 0.00% |
| Shanghai International Port Group Co., Ltd. Class A | 40,600 | 33,845 | 0.00% | Shenzhen Expressway Corp., Ltd. Class H | 522,000 | 491,898 | 0.00% |
| Shanghai Jinjiang International Hotels Co., Ltd. Class B | 127,300 | 192,223 | 0.00% | Shenzhen Gas Corp., Ltd. Class A | 26,700 | 25,676 | 0.00% |
| Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B | 102,100 | 85,151 | 0.00% | Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H | 65,000 | 33,136 | 0.00% |
| Shanghai Junshi Biosciences Co., Ltd. Class A | 33,307 | 123,991 | 0.00% | Shenzhen Inovance Technology Co., Ltd. Class A | 111,000 | 885,702 | 0.00% |
| Shanghai Lingang Holdings Corp., Ltd. Class A | 233,500 | 321,235 | 0.00% | Shenzhen International Holdings Ltd. | 195,000 | 181,998 | 0.00% |
| Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A | 373,200 | 500,209 | 0.00% | Shenzhen Investment Ltd. | 1,147,849 | 128,558 | 0.00% |
| Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B | 287,608 | 143,804 | 0.00% | Shenzhen Kangtai Biological Products Co., Ltd. Class A | 11,040 | 25,790 | 0.00% |
| Shanghai Mechanical & Electrical Industry Co., Ltd. Class A | 82,600 | 201,620 | 0.00% | Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A | 25,700 | 892,665 | 0.00% |
| Shanghai Pharmaceuticals Holding Co., Ltd. Class A | 59,000 | 168,767 | 0.00% | Shenzhen MTC Co., Ltd. Class A | 197,300 | 155,335 | 0.00% |
| Shanghai Pharmaceuticals Holding Co., Ltd. Class H | 326,600 | 530,602 | 0.00% | Shenzhen Overseas Chinese Town Co., Ltd. Class A | 191,500 | 69,646 | 0.00% |
| Shanghai Pudong Development Bank Co., Ltd. Class A | 998,539 | 1,399,573 | 0.01% | Shenzhen SC New Energy Technology Corp. Class A | 3,000 | 25,830 | 0.00% |
| Shanghai Putailai New Energy Technology Co., Ltd. Class A | 25,230 | 54,677 | 0.00% | Shenzhen Transsion Holdings Co., Ltd. Class A | 11,387 | 147,349 | 0.00% |
| Shanghai RAAS Blood Products Co., Ltd. Class A | 246,400 | 242,322 | 0.00% | Shenzhen Yan Tian Port Holding Co., Ltd. Class A | 624,500 | 414,263 | 0.00% |
| Shanghai Tunnel Engineering Co., Ltd. Class A | 573,100 | 561,273 | 0.00% | Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A | 199,500 | 127,447 | 0.00% |
| Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A | 315,900 | 512,480 | 0.00% | Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A | 50,600 | 110,346 | 0.00% |
| Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B | 1,000,700 | 773,541 | 0.00% | Shougang Fushan Resources Group Ltd. | 639,920 | 206,773 | 0.00% |
| Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A | 10,300 | 9,021 | 0.00% | Sichuan Chuantou Energy Co., Ltd. Class A | 285,600 | 671,062 | 0.00% |
| Shanghai Zhenhua Heavy Industries Co., Ltd. Class A | 1,222,600 | 652,808 | 0.00% | Sichuan Hebang Biotechnology Co., Ltd. Class A | 96,600 | 26,842 | 0.00% |
| Shanghai Zhenhua Heavy Industries Co., Ltd. Class B | 1,082,300 | 254,340 | 0.00% | Sichuan Kelun-Biotech Biopharmaceutical Co., Ltd. | 28,700 | 603,339 | 0.00% |
| | | | | Sichuan Road & Bridge Group Co., Ltd. Class A | 51,240 | 50,811 | 0.00% |
| | | | | Sichuan Swellfun Co., Ltd. Class A | 6,500 | 47,385 | 0.00% |
| | | | | Sino Biopharmaceutical Ltd. | 5,339,250 | 2,199,499 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Sinoma Science & Technology Co., Ltd. Class A | 16,300 | 29,041 | 0.00% | Towngas Smart Energy Co., Ltd. | 228,000 | 93,924 | 0.00% |
| Sinopec Engineering Group Co., Ltd. Class H | 253,500 | 219,627 | 0.00% | Transfar Zhilian Co., Ltd. Class A | 1,056,500 | 651,903 | 0.00% |
| Sinopec Oilfield Service Corp. Class H | 970,000 | 81,167 | 0.00% | TravelSky Technology Ltd. Class H | 175,000 | 234,296 | 0.00% |
| Sinopec Shanghai Petrochemical Co., Ltd. Class A | 3,245,300 | 1,334,987 | 0.01% | Trina Solar Co., Ltd. Class A | 45,259 | 118,981 | 0.00% |
| Sinopec Shanghai Petrochemical Co., Ltd. Class H | 3,618,000 | 558,912 | 0.00% | Trip.com Group Ltd. | 259,886 | 18,066,342 | 0.06% |
| Sinopharm Group Co., Ltd. Class H | 513,700 | 1,408,584 | 0.01% | Tsingtao Brewery Co., Ltd. Class A | 39,300 | 433,175 | 0.00% |
| Sinotrans Ltd. Class H | 521,000 | 246,149 | 0.00% | Tsingtao Brewery Co., Ltd. Class H | 238,873 | 1,746,662 | 0.01% |
| Sinotruk Hong Kong Ltd. | 411,500 | 1,207,809 | 0.01% | Unigroup Guoxin Microelectronics Co., Ltd. Class A | 12,739 | 111,695 | 0.00% |
| Skshu Paint Co., Ltd. Class A | 2,660 | 15,435 | 0.00% | Uni-President China Holdings Ltd. | 232,200 | 233,457 | 0.00% |
| Smooere International Holdings Ltd. | 844,000 | 1,445,066 | 0.01% | Unisplendour Corp., Ltd. Class A | 10,100 | 38,287 | 0.00% |
| Songcheng Performance Development Co., Ltd. Class A | 171,000 | 216,385 | 0.00% | Vipshop Holdings Ltd. ADR | 149,928 | 2,019,530 | 0.01% |
| Spring Airlines Co., Ltd. Class A | 74,600 | 586,009 | 0.00% | Walvax Biotechnology Co., Ltd. Class A | 20,600 | 33,896 | 0.00% |
| StarPower Semiconductor Ltd. Class A | 2,240 | 27,405 | 0.00% | Wanhua Chemical Group Co., Ltd. Class A | 114,300 | 1,110,850 | 0.01% |
| Sun Art Retail Group Ltd. | 305,000 | 97,374 | 0.00% | Want Want China Holdings Ltd. | 1,735,000 | 1,018,493 | 0.00% |
| Sungrow Power Supply Co., Ltd. Class A | 29,680 | 298,478 | 0.00% | Weibo Corp. ADR | 10,517 | 100,437 | 0.00% |
| Sunny Optical Technology Group Co., Ltd. | 268,000 | 2,375,376 | 0.01% | Weichai Power Co., Ltd. Class A | 182,700 | 340,937 | 0.00% |
| Sunwoda Electronic Co., Ltd. Class A | 16,700 | 50,749 | 0.00% | Weichai Power Co., Ltd. Class H | 791,800 | 1,210,948 | 0.01% |
| Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A | 9,800 | 38,978 | 0.00% | Weifu High-Technology Group Co., Ltd. Class A | 48,600 | 124,984 | 0.00% |
| Suzhou Maxwell Technologies Co., Ltd. Class A | 3,840 | 54,999 | 0.00% | Weifu High-Technology Group Co., Ltd. Class B | 217,400 | 356,552 | 0.00% |
| TAL Education Group ADR | 179,910 | 1,802,698 | 0.01% | Weihai Guangwei Composites Co., Ltd. Class A | 4,640 | 21,900 | 0.00% |
| Tangshan Sanyou Chemical Industries Co., Ltd. Class A | 2,142,100 | 1,575,610 | 0.01% | Wens Foodstuff Group Co., Ltd. Class A | 257,500 | 579,081 | 0.00% |
| TBEA Co., Ltd. Class A | 97,990 | 170,046 | 0.00% | Western Securities Co., Ltd. Class A | 143,000 | 158,748 | 0.00% |
| TCL Technology Group Corp. Class A | 214,350 | 146,861 | 0.00% | Western Superconducting Technologies Co., Ltd. Class A | 3,026 | 17,649 | 0.00% |
| TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A | 213,025 | 257,377 | 0.00% | Will Semiconductor Co., Ltd. Shanghai Class A | 55,145 | 784,266 | 0.00% |
| Tencent Holdings Ltd. | 2,553,678 | 137,086,841 | 0.42% | Wingtech Technology Co., Ltd. Class A | 14,000 | 73,952 | 0.00% |
| Tencent Music Entertainment Group ADR | 282,350 | 3,204,672 | 0.01% | Wuchan Zhongda Group Co., Ltd. Class A | 33,500 | 23,089 | 0.00% |
| Thunder Software Technology Co., Ltd. Class A | 4,000 | 32,451 | 0.00% | Wuhan Guide Infrared Co., Ltd. Class A | 37,856 | 38,312 | 0.00% |
| Tianqi Lithium Corp. Class A | 32,200 | 144,739 | 0.00% | Wuliangye Yibin Co., Ltd. Class A | 117,700 | 2,245,142 | 0.01% |
| Tianqi Lithium Corp. Class H | 35,200 | 108,981 | 0.00% | WuXi AppTec Co., Ltd. Class A | 127,013 | 952,230 | 0.00% |
| Tianshan Aluminum Group Co., Ltd. Class A | 27,100 | 29,051 | 0.00% | WuXi AppTec Co., Ltd. Class H | 91,620 | 666,396 | 0.00% |
| Tibet Cheezheng Tibetan Medicine Co., Ltd. Class A | 73,240 | 213,490 | 0.00% | Wuxi Biologics Cayman, Inc. | 1,337,169 | 3,022,765 | 0.01% |
| Tingyi Cayman Islands Holding Corp. | 612,000 | 797,307 | 0.00% | XCMG Construction Machinery Co., Ltd. Class A | 147,300 | 159,108 | 0.00% |
| Tongcheng Travel Holdings Ltd. | 540,800 | 1,267,073 | 0.01% | Xiamei Tungsten Co., Ltd. Class A | 14,700 | 38,585 | 0.00% |
| Tongkun Group Co., Ltd. Class A | 17,200 | 27,646 | 0.00% | Xiaomi Corp. Class B | 6,793,400 | 30,171,706 | 0.09% |
| Tongling Nonferrous Metals Group Co., Ltd. Class A | 112,000 | 49,276 | 0.00% | Xinhua Winshare Publishing & Media Co., Ltd. Class A | 31,400 | 67,791 | 0.00% |
| Tongwei Co., Ltd. Class A | 132,700 | 399,645 | 0.00% | Xinhua Winshare Publishing & Media Co., Ltd. Class H | 45,000 | 68,358 | 0.00% |
| Topchoice Medical Corp. Class A | 7,983 | 48,280 | 0.00% | Xinyi Solar Holdings Ltd. | 1,896,400 | 766,572 | 0.00% |
| Topsports International Holdings Ltd. | 1,103,000 | 423,141 | 0.00% | Xizang Zhufeng Resources Co., Ltd. Class A | 11,200 | 16,278 | 0.00% |
| | | | | XPeng, Inc. Class A | 587,877 | 3,530,463 | 0.01% |
| | | | | Xtep International Holdings Ltd. | 413,500 | 300,226 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Xuji Electric Co., Ltd. Class A | 11,000 | 41,249 | 0.00% | Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A | 18,900 | 82,124 | 0.00% |
| Yadea Group Holdings Ltd. | 586,000 | 976,170 | 0.00% | Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A | 7,300 | 13,603 | 0.00% |
| Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A | 67,800 | 276,039 | 0.00% | Zhejiang Juhua Co., Ltd. Class A | 37,000 | 121,561 | 0.00% |
| Yangzijiang Financial Holding Ltd. | 354,300 | 107,781 | 0.00% | Zhejiang Leapmotor Technology Co., Ltd. | 243,400 | 1,019,918 | 0.00% |
| Yangzijiang Shipbuilding Holdings Ltd. | 857,400 | 1,879,216 | 0.01% | Zhejiang Longsheng Group Co., Ltd. Class A | 370,100 | 518,740 | 0.00% |
| Yankuang Energy Group Co., Ltd. Class A | 261,180 | 504,110 | 0.00% | Zhejiang Medicine Co., Ltd. Class A | 58,300 | 125,947 | 0.00% |
| Yankuang Energy Group Co., Ltd. Class H | 1,299,300 | 1,497,015 | 0.01% | Zhejiang NHU Co., Ltd. Class A | 66,384 | 198,659 | 0.00% |
| Yantai Changyu Pioneer Wine Co., Ltd. Class A | 180,100 | 568,892 | 0.00% | Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A | 40,616 | 130,066 | 0.00% |
| Yantai Jereh Oilfield Services Group Co., Ltd. Class A | 8,100 | 40,812 | 0.00% | Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A | 1,800 | 4,982 | 0.00% |
| Yealink Network Technology Corp., Ltd. Class A | 17,220 | 90,539 | 0.00% | Zhejiang Yongtai Technology Co., Ltd. Class A | 12,900 | 15,709 | 0.00% |
| Yifeng Pharmacy Chain Co., Ltd. Class A | 10,332 | 33,959 | 0.00% | Zheshang Securities Co., Ltd. Class A | 265,000 | 441,817 | 0.00% |
| Yihai International Holding Ltd. | 91,000 | 176,659 | 0.00% | ZhongAn Online P&C Insurance Co., Ltd. Class H | 365,200 | 553,821 | 0.00% |
| Yihai Kerry Arawana Holdings Co., Ltd. Class A | 23,500 | 104,384 | 0.00% | Zhongji Innolight Co., Ltd. Class A | 36,260 | 610,021 | 0.00% |
| Yonfer Agricultural Technology Co., Ltd. Class A | 9,300 | 16,519 | 0.00% | Zhongjin Gold Corp., Ltd. Class A | 318,600 | 522,067 | 0.00% |
| Yonyou Network Technology Co., Ltd. Class A | 36,040 | 52,674 | 0.00% | Zhongshan Public Utilities Group Co., Ltd. Class A | 473,300 | 595,050 | 0.00% |
| Youngor Fashion Co., Ltd. Class A | 369,200 | 447,576 | 0.00% | Zhongsheng Group Holdings Ltd. | 134,000 | 240,815 | 0.00% |
| YTO Express Group Co., Ltd. Class A | 14,300 | 27,640 | 0.00% | Zhongtai Securities Co., Ltd. Class A | 313,600 | 280,645 | 0.00% |
| Yuan Longping High-tech Agriculture Co., Ltd. Class A | 116,800 | 177,710 | 0.00% | Zhuhai Huafa Properties Co., Ltd. Class A | 112,100 | 87,952 | 0.00% |
| Yuexiu Property Co., Ltd. | 538,362 | 352,765 | 0.00% | Zhuzhou CRRC Times Electric Co., Ltd. Class H | 200,300 | 845,762 | 0.00% |
| Yum China Holdings, Inc. | 161,867 | 7,797,505 | 0.03% | Zhuzhou Kibing Group Co., Ltd. Class A | 15,700 | 11,997 | 0.00% |
| Yunnan Aluminium Co., Ltd. Class A | 38,600 | 71,138 | 0.00% | Zijin Mining Group Co., Ltd. Class A | 1,042,600 | 2,147,260 | 0.01% |
| Yunnan Baiyao Group Co., Ltd. Class A | 20,420 | 166,748 | 0.00% | Zijin Mining Group Co., Ltd. Class H | 1,890,000 | 3,440,367 | 0.01% |
| Yunnan Copper Co., Ltd. Class A | 18,100 | 30,054 | 0.00% | Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A | 568,800 | 560,161 | 0.00% |
| Yunnan Energy New Material Co., Ltd. Class A | 9,600 | 41,831 | 0.00% | Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H | 715,400 | 524,949 | 0.00% |
| Yunnan Tin Co., Ltd. Class A | 22,700 | 43,381 | 0.00% | ZTE Corp. Class A | 235,299 | 1,294,842 | 0.01% |
| Zai Lab Ltd. | 521,770 | 1,403,844 | 0.01% | ZTE Corp. Class H | 128,720 | 403,495 | 0.00% |
| Zhangzhou Pientzheuang Pharmaceutical Co., Ltd. Class A | 29,900 | 873,602 | 0.00% | | | 965,312,173 | 2.98% |
| Zhaojin Mining Industry Co., Ltd. Class H | 703,500 | 992,586 | 0.00% | Colombia 0.01% (30 June 2024: 0.01%) | | | |
| Zhefu Holding Group Co., Ltd. Class A | 46,600 | 19,804 | 0.00% | Bancolombia SA | 31,102 | 265,447 | 0.00% |
| Zhejiang Chint Electrics Co., Ltd. Class A | 16,000 | 51,020 | 0.00% | Bancolombia SA - Preference Shares | 108,954 | 870,041 | 0.01% |
| Zhejiang Dahua Technology Co., Ltd. Class A | 144,100 | 314,050 | 0.00% | Cementos Argos SA | 352,909 | 817,079 | 0.00% |
| Zhejiang Dingli Machinery Co., Ltd. Class A | 3,000 | 26,365 | 0.00% | Ecopetrol SA | 1,817,692 | 691,092 | 0.00% |
| Zhejiang Expressway Co., Ltd. Class H | 345,000 | 248,270 | 0.00% | Interconexion Electrica SA ESP | 127,308 | 482,584 | 0.00% |
| Zhejiang Hailiang Co., Ltd. Class A | 354,100 | 518,501 | 0.00% | | | 3,126,243 | 0.01% |
| Zhejiang Hisun Pharmaceutical Co., Ltd. Class A | 1,440,300 | 1,628,344 | 0.01% | Czech Republic 0.01% (30 June 2024: 0.01%) | | | |
| Zhejiang Huace Film & Television Co., Ltd. Class A | 81,300 | 79,955 | 0.00% | CEZ A.S. | 63,696 | 2,507,289 | 0.01% |
| Zhejiang Huahai Pharmaceutical Co., Ltd. Class A | 23,100 | 56,228 | 0.00% | Colt CZ Group SE | 8,099 | 222,863 | 0.00% |
| Zhejiang Huayou Cobalt Co., Ltd. Class A | 20,150 | 80,309 | 0.00% | Komerční Banka A.S. | 27,041 | 943,745 | 0.00% |
| | | | | Moneta Money Bank A.S. | 73,371 | 373,616 | 0.00% |
| | | | | | | 4,047,513 | 0.01% |
| | | | | Denmark 0.57% (30 June 2024: 0.83%) | | | |
| | | | | AP Moller-Maersk A/S Class A | 1,312 | 2,102,377 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| AP Moller-Maersk A/S Class B | 1,757 | 2,904,505 | 0.01% | Engie SA | 127,171 | 2,016,106 | 0.01% |
| Carlsberg A/S Class B | 38,161 | 3,656,283 | 0.01% | Engie SA (Prime De Fidelite) | 211,745 | 3,356,900 | 0.01% |
| Coloplast A/S Class B | 48,107 | 5,251,850 | 0.02% | Engie SA (XPAR) | 360,003 | 5,707,309 | 0.02% |
| Danske Bank A/S | 269,955 | 7,635,780 | 0.02% | EssilorLuxottica SA | 125,485 | 30,613,797 | 0.09% |
| Demant A/S | 32,312 | 1,185,408 | 0.00% | Eurazeo SE | 10,393 | 774,322 | 0.00% |
| DSV A/S | 77,657 | 16,487,663 | 0.05% | Eurazeo SE (XPAR) | 15,846 | 1,180,594 | 0.00% |
| Genmab A/S | 25,204 | 5,223,419 | 0.02% | Eurofins Scientific SE | 48,482 | 2,475,515 | 0.01% |
| H Lundbeck A/S | 132,031 | 757,543 | 0.00% | Euronext NV | 28,428 | 3,188,048 | 0.01% |
| H Lundbeck A/S Class A | 10,450 | 48,466 | 0.00% | Gecina SA REIT | 18,476 | 1,730,480 | 0.01% |
| Novo Nordisk A/S Class B | 1,267,533 | 109,863,655 | 0.34% | Getlink SE | 149,197 | 2,379,972 | 0.01% |
| Novonesis (Novozymes) B Class B | 142,700 | 8,078,592 | 0.02% | Hermes International SCA | 13,920 | 33,469,679 | 0.10% |
| Orsted A/S | 80,445 | 3,621,455 | 0.01% | Ipsen SA | 16,187 | 1,855,513 | 0.01% |
| Pandora A/S | 34,808 | 6,365,549 | 0.02% | JCDecaux SE | 35,693 | 560,315 | 0.00% |
| ROCKWOOL A/S Class B | 3,564 | 1,262,959 | 0.00% | Kering SA | 28,609 | 7,058,066 | 0.02% |
| Tryg A/S | 113,681 | 2,391,506 | 0.01% | Klepierre SA REIT | 85,067 | 2,448,815 | 0.01% |
| Vestas Wind Systems A/S | 416,739 | 5,675,650 | 0.02% | La Francaise des Jeux SACA | 35,835 | 1,381,128 | 0.00% |
| Zealand Pharma A/S | 27,366 | 2,718,892 | 0.01% | Legrand SA | 104,672 | 10,192,794 | 0.03% |
| | | 185,231,552 | 0.57% | L'Oreal SA | 17,781 | 6,294,219 | 0.02% |
| Egypt 0.00% (30 June 2024: 0.01%) | | | | L'Oreal SA (Prime De Fidelite) | 30,969 | 10,962,582 | 0.03% |
| Commercial International Bank - Egypt (CIB) GDR | 842,147 | 1,300,581 | 0.00% | L'Oreal SA (XPAR) | 47,398 | 16,778,213 | 0.05% |
| | | 1,300,581 | 0.00% | LVMH Moet Hennessy Louis Vuitton SE | 101,169 | 66,575,297 | 0.21% |
| Finland 0.21% (30 June 2024: 0.22%) | | | | Neoen SA | 21,373 | 879,073 | 0.00% |
| Elisa OYJ | 58,795 | 2,544,877 | 0.01% | Orange SA | 833,777 | 8,312,585 | 0.03% |
| Fortum OYJ | 158,338 | 2,215,906 | 0.01% | Pernod Ricard SA | 84,133 | 9,496,050 | 0.03% |
| Kesko OYJ Class B | 130,616 | 2,458,897 | 0.01% | Pluxee NV | 27,246 | 528,039 | 0.00% |
| Kone OYJ Class B | 131,530 | 6,401,368 | 0.02% | Publicis Groupe SA | 93,479 | 9,970,143 | 0.03% |
| Metso OYJ | 265,058 | 2,464,719 | 0.01% | Remy Cointreau SA | 8,867 | 536,216 | 0.00% |
| Neste OYJ | 161,012 | 2,021,576 | 0.01% | Renault SA | 72,573 | 3,535,776 | 0.01% |
| Nokia OYJ | 2,105,247 | 9,318,338 | 0.03% | Rexel SA | 88,797 | 2,261,953 | 0.01% |
| Nordea Bank Abp | 1,333,759 | 14,501,628 | 0.04% | Safran SA | 138,602 | 30,441,095 | 0.09% |
| Nordea Bank Abp (XSTO) | 57,546 | 626,539 | 0.00% | Sanofi SA | 449,704 | 43,651,764 | 0.13% |
| Orion OYJ Class B | 42,880 | 1,899,528 | 0.01% | Sartorius Stedim Biotech | 10,333 | 2,019,056 | 0.01% |
| Sampo OYJ Class A | 201,366 | 8,211,301 | 0.02% | Schneider Electric SE | 218,383 | 54,476,065 | 0.17% |
| Stora Enso OYJ Class R | 252,511 | 2,541,015 | 0.01% | SCOR SE | 52,349 | 1,281,463 | 0.00% |
| UPM-Kymmene OYJ | 211,174 | 5,807,893 | 0.02% | SEB SA | 6,322 | 572,813 | 0.00% |
| Valmet OYJ | 56,126 | 1,355,904 | 0.00% | SEB SA (Prime De Fidelite) | 4,020 | 364,237 | 0.00% |
| Wartsila OYJ Abp | 230,867 | 4,090,364 | 0.01% | Societe Generale SA | 287,652 | 8,089,977 | 0.03% |
| | | 66,459,853 | 0.21% | Sodexo SA | 15,871 | 1,307,358 | 0.00% |
| France 2.21% (30 June 2024: 2.40%) | | | | Sodexo SA (XPAR) | 10,149 | 836,014 | 0.00% |
| Accor SA | 101,785 | 4,957,939 | 0.02% | Sodexo SA 2025 | 3,512 | 289,298 | 0.00% |
| Aeroports de Paris SA | 16,195 | 1,873,200 | 0.01% | Sodexo SA 2026 | 2,843 | 234,189 | 0.00% |
| Air Liquide SA | 44,252 | 7,190,537 | 0.02% | SOITEC | 12,058 | 1,088,160 | 0.00% |
| Air Liquide SA (Prime De Fidelite) | 73,176 | 11,890,416 | 0.04% | STMicroelectronics NV | 271,303 | 6,819,679 | 0.02% |
| Air Liquide SA (XPAR) | 114,860 | 18,663,677 | 0.06% | Teleperformance SE | 27,308 | 2,350,420 | 0.01% |
| Airbus SE | 238,251 | 38,185,605 | 0.12% | Thales SA | 40,043 | 5,749,057 | 0.02% |
| Alstom SA | 151,444 | 3,381,045 | 0.01% | TotalEnergies SE | 821,641 | 45,407,690 | 0.14% |
| Amundi SA | 18,578 | 1,235,049 | 0.00% | Unibail-Rodamco-Westfield REIT | 47,762 | 3,596,553 | 0.01% |
| Arkema SA | 25,539 | 1,945,076 | 0.01% | Veolia Environnement SA | 251,861 | 7,070,344 | 0.02% |
| AXA SA | 687,862 | 24,445,487 | 0.08% | Vinci SA | 203,113 | 20,977,667 | 0.07% |
| Ayvens SA | 72,842 | 493,676 | 0.00% | Vivendi SE | 329,192 | 877,080 | 0.00% |
| BioMerieux | 18,378 | 1,969,648 | 0.01% | Wendel SE | 13,817 | 1,329,882 | 0.00% |
| BNP Paribas SA | 409,002 | 25,080,947 | 0.08% | | | 714,635,923 | 2.21% |
| Bollre SE | 335,321 | 2,062,516 | 0.01% | Germany 1.89% (30 June 2024: 1.89%) | | | |
| Bouygues SA | 81,572 | 2,410,711 | 0.01% | Adidas AG | 70,814 | 17,364,046 | 0.05% |
| Bureau Veritas SA | 124,477 | 3,781,807 | 0.01% | Allianz SE | 157,985 | 48,407,307 | 0.15% |
| Capgemini SE | 63,498 | 10,398,707 | 0.03% | BASF SE | 364,502 | 16,026,180 | 0.05% |
| Carrefour SA | 223,869 | 3,182,838 | 0.01% | Bayer AG | 390,262 | 7,805,102 | 0.02% |
| Cie de Saint-Gobain SA | 187,573 | 16,645,669 | 0.05% | Bayerische Motoren Werke AG | 118,023 | 9,652,368 | 0.03% |
| Cie Generale des Etablissements Michelin SCA | 276,691 | 9,111,130 | 0.03% | Bayerische Motoren Werke AG - Preference Shares | 27,087 | 2,030,718 | 0.01% |
| Covivio SA REIT | 20,571 | 1,038,650 | 0.00% | Bechtle AG | 25,778 | 830,156 | 0.00% |
| Credit Agricole SA | 389,685 | 5,362,765 | 0.02% | Beiersdorf AG | 39,243 | 5,038,880 | 0.02% |
| Danone SA | 253,515 | 17,094,962 | 0.05% | Brenntag SE | 61,889 | 3,709,301 | 0.01% |
| Dassault Aviation SA | 6,833 | 1,395,303 | 0.00% | Carl Zeiss Meditec AG | 10,703 | 504,496 | 0.00% |
| Dassault Systemes SE | 268,451 | 9,312,364 | 0.03% | Commerzbank AG | 386,041 | 6,285,997 | 0.02% |
| Edenred SE | 97,054 | 3,190,856 | 0.01% | Continental AG | 40,772 | 2,736,662 | 0.01% |
| Eiffage SA | 34,037 | 2,985,983 | 0.01% | Covestro AG | 77,995 | 4,669,442 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| CTS Eventim AG & Co. KGaA | 25,209 | 2,131,385 | 0.01% | GEK TERNA SA | 31,488 | 602,556 | 0.00% |
| Daimler Truck Holding AG | 212,778 | 8,119,220 | 0.03% | Hellenic Telecommunications Organization SA | 60,214 | 927,792 | 0.00% |
| Delivery Hero SE Class A | 85,082 | 2,389,337 | 0.01% | Helleniq Energy Holdings SA | 54,288 | 424,987 | 0.00% |
| Deutsche Bank AG | 797,449 | 13,740,620 | 0.04% | JUMBO SA | 61,259 | 1,621,365 | 0.01% |
| Deutsche Boerse AG | 73,298 | 16,880,177 | 0.05% | Metlen Energy & Metals SA | 58,091 | 2,016,336 | 0.01% |
| Deutsche Lufthansa AG | 239,800 | 1,533,581 | 0.01% | Motor Oil Hellas Corinth Refineries SA | 26,544 | 567,318 | 0.00% |
| Deutsche Post AG | 401,714 | 14,134,825 | 0.04% | National Bank of Greece SA | 332,756 | 2,639,397 | 0.01% |
| Deutsche Telekom AG | 1,346,457 | 40,280,062 | 0.12% | OPAP SA | 67,958 | 1,104,817 | 0.00% |
| Deutsche Wohnen SE | 7,985 | 190,588 | 0.00% | Optima bank SA | 46,454 | 622,455 | 0.00% |
| DWS Group GmbH & Co. KGaA | 13,989 | 576,527 | 0.00% | Piraeus Financial Holdings SA | 453,591 | 1,808,320 | 0.01% |
| E.ON SE | 895,859 | 10,431,559 | 0.03% | Public Power Corp. SA | 66,710 | 852,425 | 0.00% |
| Evonik Industries AG | 96,174 | 1,666,110 | 0.01% | Terna Energy SA | 16,718 | 345,191 | 0.00% |
| Fielmann Group AG | 11,610 | 497,717 | 0.00% | Titan Cement International SA | 16,143 | 671,986 | 0.00% |
| Fraport AG Frankfurt Airport Services Worldwide | 23,069 | 1,397,445 | 0.00% | | | 18,249,060 | 0.06% |
| Fresenius Medical Care AG | 77,041 | 3,522,906 | 0.01% | Hong Kong 0.48% (30 June 2024: 0.46%) | | | |
| Fresenius SE & Co. KGaA | 158,231 | 5,495,469 | 0.02% | AAC Technologies Holdings, Inc. | 274,500 | 1,325,157 | 0.01% |
| FUCHS SE | 6,120 | 201,525 | 0.00% | AIA Group Ltd. | 4,540,000 | 32,904,692 | 0.10% |
| FUCHS SE - Preference Shares | 32,641 | 1,408,098 | 0.00% | ASMPT Ltd. | 107,723 | 1,038,685 | 0.00% |
| GEA Group AG | 81,133 | 4,017,512 | 0.01% | Bank of East Asia Ltd. | 344,400 | 437,153 | 0.00% |
| Hannover Rueck SE | 25,095 | 6,272,990 | 0.02% | BOC Aviation Ltd. | 37,700 | 292,895 | 0.00% |
| Heidelberg Materials AG | 53,811 | 6,647,550 | 0.02% | BOC Hong Kong Holdings Ltd. | 1,375,500 | 4,417,990 | 0.01% |
| Henkel AG & Co. KGaA | 33,424 | 2,575,025 | 0.01% | Budweiser Brewing Co. APAC Ltd. | 500,100 | 482,206 | 0.00% |
| Henkel AG & Co. KGaA - Preference Shares | 72,546 | 6,362,781 | 0.02% | Cathay Pacific Airways Ltd. | 121,545 | 149,272 | 0.00% |
| Hochtief AG | 7,886 | 1,059,124 | 0.00% | Champion REIT | 176,000 | 39,197 | 0.00% |
| Infineon Technologies AG | 524,167 | 17,043,133 | 0.05% | Chow Tai Fook Jewellery Group Ltd. | 793,600 | 687,560 | 0.00% |
| KION Group AG | 21,790 | 718,875 | 0.00% | CK Asset Holdings Ltd. | 985,938 | 4,048,870 | 0.01% |
| Knorr-Bremse AG | 28,345 | 2,064,860 | 0.01% | CK Hutchison Holdings Ltd. | 1,208,044 | 6,453,933 | 0.02% |
| LEG Immobilien SE | 27,815 | 2,356,039 | 0.01% | CK Infrastructure Holdings Ltd. | 272,500 | 2,025,872 | 0.01% |
| Mercedes-Benz Group AG | 335,767 | 18,705,546 | 0.06% | CLP Holdings Ltd. | 751,000 | 6,313,159 | 0.02% |
| Merck KGaA | 51,973 | 7,529,144 | 0.02% | Dah Sing Banking Group Ltd. | 56,800 | 59,959 | 0.00% |
| MTU Aero Engines AG | 21,692 | 7,232,785 | 0.02% | DFI Retail Group Holdings Ltd. | 47,800 | 110,418 | 0.00% |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 54,461 | 27,469,695 | 0.09% | ESR Group Ltd. | 1,126,655 | 1,731,765 | 0.01% |
| Nemetschek SE | 22,932 | 2,222,634 | 0.01% | First Pacific Co., Ltd. | 440,750 | 255,895 | 0.00% |
| Puma SE | 47,423 | 2,178,365 | 0.01% | FIT Hon Teng Ltd. | 104,000 | 48,867 | 0.00% |
| QIAGEN NV | 105,272 | 4,692,299 | 0.01% | Galaxy Entertainment Group Ltd. | 994,000 | 4,222,736 | 0.01% |
| Rational AG | 1,991 | 1,698,825 | 0.01% | Hang Lung Group Ltd. | 96,000 | 129,270 | 0.00% |
| Rheinmetall AG | 17,428 | 11,091,498 | 0.03% | Hang Lung Properties Ltd. | 415,000 | 332,836 | 0.00% |
| RTL Group SA | 6,304 | 174,292 | 0.00% | Hang Seng Bank Ltd. | 282,800 | 3,478,593 | 0.01% |
| RWE AG | 294,060 | 8,778,710 | 0.03% | Henderson Land Development Co., Ltd. | 656,953 | 1,995,905 | 0.01% |
| SAP SE | 448,006 | 109,621,982 | 0.34% | Hong Kong & China Gas Co., Ltd. | 5,755,754 | 4,601,373 | 0.02% |
| Sartorius AG | 4,127 | 736,753 | 0.00% | Hong Kong Exchanges & Clearing Ltd. | 500,600 | 18,998,176 | 0.06% |
| Sartorius AG - Preference Shares | 8,988 | 2,002,882 | 0.01% | Hongkong Land Holdings Ltd. | 356,900 | 1,588,205 | 0.01% |
| Scout24 SE | 34,253 | 3,018,410 | 0.01% | Huabao International Holdings Ltd. | 151,000 | 41,016 | 0.00% |
| Siemens AG | 303,988 | 59,354,836 | 0.18% | HUTCHMED China Ltd. | 113,500 | 329,485 | 0.00% |
| Siemens Energy AG | 258,222 | 13,471,052 | 0.04% | Hysan Development Co., Ltd. | 87,000 | 132,606 | 0.00% |
| Siemens Healthineers AG | 117,015 | 6,203,854 | 0.02% | Jardine Matheson Holdings Ltd. | 82,000 | 3,359,540 | 0.01% |
| Symrise AG Class A | 53,395 | 5,675,572 | 0.02% | Johnson Electric Holdings Ltd. | 57,125 | 80,158 | 0.00% |
| Talanx AG | 29,286 | 2,491,252 | 0.01% | Kerry Logistics Network Ltd. | 124,500 | 110,268 | 0.00% |
| Traton SE | 24,877 | 719,996 | 0.00% | Kerry Properties Ltd. | 83,000 | 166,257 | 0.00% |
| Volkswagen AG | 9,696 | 925,205 | 0.00% | Lenovo Group Ltd. | 3,514,000 | 4,559,906 | 0.01% |
| Volkswagen AG - Preference Shares | 74,941 | 6,909,629 | 0.02% | Link REIT | 1,141,700 | 4,828,152 | 0.02% |
| Vonovia SE | 294,050 | 8,927,611 | 0.03% | Man Wah Holdings Ltd. | 630,400 | 390,351 | 0.00% |
| Wacker Chemie AG | 8,231 | 596,965 | 0.00% | Melco International Development Ltd. | 139,000 | 79,807 | 0.00% |
| Zalando SE | 81,138 | 2,721,356 | 0.01% | MGM China Holdings Ltd. | 132,800 | 169,933 | 0.00% |
| | | 613,926,843 | 1.89% | | | | |
| Greece 0.06% (30 June 2024: 0.06%) | | | | | | | |
| Alpha Services & Holdings SA | 738,109 | 1,235,892 | 0.01% | | | | |
| Athens Water Supply & Sewage Co., SA | 45,024 | 275,538 | 0.00% | | | | |
| Eurobank Ergasias Services & Holdings SA | 1,096,797 | 2,532,685 | 0.01% | | | | |
| FF Group | 1,291 | — | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| MMG Ltd. | 621,600 | 204,854 | 0.00% | Apollo Hospitals Enterprise Ltd. | 44,850 | 3,822,298 | 0.01% |
| MTR Corp., Ltd. | 775,500 | 2,705,482 | 0.01% | Ashok Leyland Ltd. | 428,476 | 1,103,549 | 0.00% |
| NagaCorp Ltd. | 273,061 | 102,293 | 0.00% | Asian Paints Ltd. | 174,017 | 4,637,032 | 0.02% |
| New World Development Co., Ltd. | 289,946 | 192,602 | 0.00% | Astral Ltd. | 40,207 | 775,950 | 0.00% |
| Nexteer Automotive Group Ltd. | 139,000 | 59,408 | 0.00% | AU Small Finance Bank Ltd. | 161,809 | 1,056,693 | 0.00% |
| NWS Holdings Ltd. | 200,000 | 199,280 | 0.00% | Aurobindo Pharma Ltd. | 97,858 | 1,525,357 | 0.01% |
| Orient Overseas International Ltd. | 34,000 | 503,788 | 0.00% | Avenue Supermarts Ltd. | 57,761 | 2,403,072 | 0.01% |
| PCCW Ltd. | 1,492,593 | 868,507 | 0.00% | Axis Bank Ltd. | 952,032 | 11,839,552 | 0.04% |
| Power Assets Holdings Ltd. | 675,500 | 4,713,225 | 0.02% | Bajaj Auto Ltd. | 27,468 | 2,822,910 | 0.01% |
| Prada SpA | 161,100 | 1,247,455 | 0.00% | Bajaj Finance Ltd. | 120,915 | 9,636,338 | 0.03% |
| Samsonite International SA | 497,135 | 1,382,362 | 0.01% | Bajaj Finserv Ltd. | 173,939 | 3,185,864 | 0.01% |
| Sands China Ltd. | 1,046,000 | 2,814,308 | 0.01% | Bajaj Holdings & Investment Ltd. | 13,697 | 1,901,713 | 0.01% |
| Shangri-La Asia Ltd. | 140,000 | 95,521 | 0.00% | Balkrishna Industries Ltd. | 30,749 | 1,045,190 | 0.00% |
| Shenzhou International Group Holdings Ltd. | 333,058 | 2,658,307 | 0.01% | Bandhan Bank Ltd. | 311,980 | 579,621 | 0.00% |
| Sino Land Co., Ltd. | 912,000 | 921,633 | 0.00% | Bank of Baroda | 394,576 | 1,108,645 | 0.00% |
| SITC International Holdings Co., Ltd. | 420,000 | 1,119,214 | 0.00% | Bank of India | 335,814 | 399,696 | 0.00% |
| SJM Holdings Ltd. | 407,500 | 141,115 | 0.00% | Bata India Ltd. | 28,181 | 452,568 | 0.00% |
| Sun Hung Kai Properties Ltd. | 641,500 | 6,164,815 | 0.02% | Bayer CropScience Ltd. | 1,321 | 85,650 | 0.00% |
| Swire Pacific Ltd. Class A | 122,000 | 1,106,457 | 0.00% | Berger Paints India Ltd. | 137,688 | 721,379 | 0.00% |
| Swire Pacific Ltd. Class B | 387,500 | 558,706 | 0.00% | Bharat Dynamics Ltd. | 46,012 | 603,461 | 0.00% |
| Swire Properties Ltd. | 604,800 | 1,231,720 | 0.00% | Bharat Electronics Ltd. | 1,440,080 | 4,930,977 | 0.02% |
| Techtronic Industries Co., Ltd. | 619,500 | 8,174,454 | 0.03% | Bharat Forge Ltd. | 91,103 | 1,382,819 | 0.00% |
| United Energy Group Ltd. | 1,612,000 | 73,669 | 0.00% | Bharat Heavy Electricals Ltd. | 564,056 | 1,511,375 | 0.01% |
| VTech Holdings Ltd. | 26,900 | 182,844 | 0.00% | Bharat Petroleum Corp., Ltd. | 737,874 | 2,520,521 | 0.01% |
| WH Group Ltd. | 3,195,648 | 2,472,447 | 0.01% | Bharti Airtel Ltd. | 726,854 | 12,502,131 | 0.04% |
| Wharf Holdings Ltd. | 288,000 | 810,098 | 0.00% | Bharti Hexacom Ltd. | 44,752 | 761,550 | 0.00% |
| Wharf Real Estate Investment Co., Ltd. | 606,000 | 1,549,335 | 0.01% | Biocon Ltd. | 333,500 | 1,423,185 | 0.01% |
| Wynn Macau Ltd. | 256,400 | 177,910 | 0.00% | Bosch Ltd. | 2,288 | 911,317 | 0.00% |
| Xinyi Glass Holdings Ltd. | 540,000 | 548,484 | 0.00% | Britannia Industries Ltd. | 51,753 | 2,879,054 | 0.01% |
| Yue Yuen Industrial Holdings Ltd. | 116,500 | 260,957 | 0.00% | Canara Bank | 831,735 | 972,663 | 0.00% |
| | | 155,659,368 | 0.48% | Castrol India Ltd. | 63,918 | 147,391 | 0.00% |
| Hungary 0.03% (30 June 2024: 0.02%) | | | | CG Power & Industrial Solutions Ltd. | 278,031 | 2,364,183 | 0.01% |
| Magyar Telekom Telecommunications plc ADR | 159,271 | 510,774 | 0.00% | Cholamandalam Investment & Finance Co., Ltd. | 145,854 | 2,020,418 | 0.01% |
| MOL Hungarian Oil & Gas plc | 196,316 | 1,349,091 | 0.00% | Cipla Ltd. | 236,924 | 4,231,292 | 0.01% |
| OTP Bank Nyrt | 94,402 | 5,154,227 | 0.02% | Coal India Ltd. | 959,867 | 4,306,936 | 0.01% |
| Richter Gedeon Nyrt | 55,900 | 1,463,416 | 0.01% | Cochin Shipyard Ltd. | 31,513 | 566,388 | 0.00% |
| | | 8,477,508 | 0.03% | Coforge Ltd. | 27,635 | 3,119,074 | 0.01% |
| Iceland 0.01% (30 June 2024: 0.01%) | | | | Colgate-Palmolive India Ltd. | 48,734 | 1,525,909 | 0.01% |
| Alvotek SA | 38,892 | 496,785 | 0.00% | Container Corp. Of India Ltd. | 102,908 | 947,179 | 0.00% |
| Arion Banki HF | 820,076 | 985,555 | 0.00% | Coromandel International Ltd. | 49,238 | 1,081,193 | 0.00% |
| Islandsbanki HF | 752,456 | 671,449 | 0.00% | Cummins India Ltd. | 58,013 | 2,218,505 | 0.01% |
| Marel HF | 289,761 | 1,263,638 | 0.01% | Dabur India Ltd. | 206,493 | 1,222,840 | 0.00% |
| | | 3,417,427 | 0.01% | Dalmia Bharat Ltd. | 38,552 | 795,795 | 0.00% |
| India 2.11% (30 June 2024: 2.26%) | | | | Deepak Nitrite Ltd. | 23,212 | 676,266 | 0.00% |
| 3M India Ltd. | 1,560 | 553,805 | 0.00% | Divi's Laboratories Ltd. | 46,608 | 3,320,178 | 0.01% |
| Aarti Industries Ltd. | 102,598 | 491,397 | 0.00% | Dixon Technologies India Ltd. | 16,458 | 3,447,993 | 0.01% |
| ABB India Ltd. | 21,076 | 1,701,626 | 0.01% | DLF Ltd. | 237,816 | 2,291,389 | 0.01% |
| ACC Ltd. | 36,934 | 885,454 | 0.00% | Dr Lal PathLabs Ltd. | 12,722 | 445,852 | 0.00% |
| Adani Energy Solutions Ltd. | 123,470 | 1,162,681 | 0.00% | Dr Reddy's Laboratories Ltd. | 252,612 | 4,096,909 | 0.01% |
| Adani Enterprises Ltd. | 129,632 | 3,828,754 | 0.01% | Eicher Motors Ltd. | 52,915 | 2,980,255 | 0.01% |
| Adani Green Energy Ltd. | 110,808 | 1,346,955 | 0.00% | Emami Ltd. | 50,854 | 356,842 | 0.00% |
| Adani Ports & Special Economic Zone Ltd. | 296,723 | 4,266,788 | 0.01% | Embassy Office Parks REIT | 370,814 | 1,600,438 | 0.01% |
| Adani Power Ltd. | 448,265 | 2,772,147 | 0.01% | Escorts Kubota Ltd. | 26,195 | 1,019,651 | 0.00% |
| Adani Total Gas Ltd. | 123,122 | 1,094,474 | 0.00% | Exide Industries Ltd. | 152,406 | 741,525 | 0.00% |
| Adani Wilmar Ltd. | 41,235 | 148,369 | 0.00% | Federal Bank Ltd. | 826,350 | 1,930,607 | 0.01% |
| Aditya Birla Capital Ltd. | 220,751 | 458,501 | 0.00% | FSN E-Commerce Ventures Ltd. | 456,351 | 872,898 | 0.00% |
| AIA Engineering Ltd. | 12,215 | 485,475 | 0.00% | GAIL India Ltd. | 931,385 | 2,077,656 | 0.01% |
| Alkem Laboratories Ltd. | 20,948 | 1,378,505 | 0.00% | GE Vernova T&D India Ltd. | 62,671 | 1,519,601 | 0.01% |
| Ambuja Cements Ltd. | 302,821 | 1,895,157 | 0.01% | General Insurance Corp. of India | 188,610 | 978,698 | 0.00% |
| APL Apollo Tubes Ltd. | 68,983 | 1,263,612 | 0.00% | GlaxoSmithKline Pharmaceuticals Ltd. | 7,828 | 205,896 | 0.00% |
| | | | | Glenmark Pharmaceuticals Ltd. | 69,750 | 1,310,943 | 0.00% |
| | | | | GMR Airports Ltd. | 1,724,023 | 1,581,980 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Godrej Consumer Products Ltd. | 138,913 | 1,755,685 | 0.01% | Mahindra & Mahindra Financial Services Ltd. | 269,990 | 835,542 | 0.00% |
| Godrej Industries Ltd. | 26,059 | 354,966 | 0.00% | Mahindra & Mahindra Ltd. | 364,747 | 12,811,385 | 0.04% |
| Godrej Properties Ltd. | 52,017 | 1,693,015 | 0.01% | Mankind Pharma Ltd. | 32,171 | 1,082,365 | 0.00% |
| Grasim Industries Ltd. | 163,203 | 4,656,448 | 0.02% | Marico Ltd. | 218,388 | 1,631,270 | 0.01% |
| Gujarat Fluorochemicals Ltd. | 9,706 | 472,253 | 0.00% | Maruti Suzuki India Ltd. | 56,456 | 7,160,320 | 0.02% |
| Gujarat Gas Ltd. | 30,288 | 176,428 | 0.00% | Max Financial Services Ltd. | 69,602 | 905,575 | 0.00% |
| Havells India Ltd. | 93,090 | 1,821,379 | 0.01% | Max Healthcare Institute Ltd. | 302,691 | 3,988,622 | 0.01% |
| HCL Technologies Ltd. | 443,220 | 9,926,326 | 0.03% | Mazagon Dock Shipbuilders Ltd. | 25,276 | 657,720 | 0.00% |
| HDFC Asset Management Co., Ltd. | 42,608 | 2,089,771 | 0.01% | Motilal Oswal Financial Services Ltd. | 71,258 | 793,866 | 0.00% |
| HDFC Bank Ltd. | 2,325,216 | 48,149,499 | 0.15% | Mphasis Ltd. | 58,794 | 1,955,273 | 0.01% |
| HDFC Life Insurance Co., Ltd. | 439,019 | 3,164,173 | 0.01% | MRF Ltd. | 1,065 | 1,625,044 | 0.01% |
| Hero MotoCorp Ltd. | 55,579 | 2,700,991 | 0.01% | Muthoot Finance Ltd. | 61,878 | 1,543,919 | 0.01% |
| Hindalco Industries Ltd. | 566,977 | 3,989,725 | 0.01% | Nestle India Ltd. | 155,889 | 3,951,315 | 0.01% |
| Hindustan Aeronautics Ltd. | 76,691 | 3,742,878 | 0.01% | NHPC Ltd. | 1,232,570 | 1,161,683 | 0.00% |
| Hindustan Petroleum Corp., Ltd. | 329,159 | 1,571,520 | 0.01% | Nippon Life India Asset Management Ltd. | 107,414 | 912,120 | 0.00% |
| Hindustan Unilever Ltd. | 363,078 | 9,867,901 | 0.03% | NLC India Ltd. | 139,218 | 404,578 | 0.00% |
| Hindustan Zinc Ltd. | 103,523 | 536,879 | 0.00% | NMDC Ltd. | 936,054 | 720,733 | 0.00% |
| Hitachi Energy India Ltd. | 4,720 | 794,564 | 0.00% | NTPC Ltd. | 1,879,330 | 7,317,454 | 0.02% |
| Honeywell Automation India Ltd. | 509 | 249,442 | 0.00% | Oberoi Realty Ltd. | 45,742 | 1,234,996 | 0.00% |
| Housing & Urban Development Corp., Ltd. | 224,111 | 614,400 | 0.00% | Oil & Natural Gas Corp., Ltd. | 1,689,453 | 4,721,223 | 0.02% |
| ICICI Bank Ltd. | 1,890,155 | 28,295,889 | 0.09% | Oil India Ltd. | 218,940 | 1,101,557 | 0.00% |
| ICICI Lombard General Insurance Co., Ltd. | 79,172 | 1,653,236 | 0.01% | One 97 Communications Ltd. | 160,374 | 1,906,664 | 0.01% |
| ICICI Prudential Life Insurance Co., Ltd. | 106,936 | 817,942 | 0.00% | Oracle Financial Services Software Ltd. | 8,893 | 1,328,485 | 0.00% |
| IDFC First Bank Ltd. | 1,041,933 | 768,424 | 0.00% | Page Industries Ltd. | 3,297 | 1,829,788 | 0.01% |
| Indian Bank | 103,111 | 638,258 | 0.00% | Patanjali Foods Ltd. | 37,931 | 789,489 | 0.00% |
| Indian Hotels Co., Ltd. Class A | 305,680 | 3,133,252 | 0.01% | PB Fintech Ltd. | 126,773 | 3,122,691 | 0.01% |
| Indian Oil Corp., Ltd. | 1,613,705 | 2,571,147 | 0.01% | Persistent Systems Ltd. | 45,711 | 3,447,903 | 0.01% |
| Indian Railway Catering & Tourism Corp., Ltd. | 117,255 | 1,077,724 | 0.00% | Petronet LNG Ltd. | 305,290 | 1,234,514 | 0.00% |
| Indian Railway Finance Corp., Ltd. | 599,758 | 1,044,084 | 0.00% | Phoenix Mills Ltd. | 83,880 | 1,600,910 | 0.01% |
| Indian Renewable Energy Development Agency Ltd. | 273,590 | 687,860 | 0.00% | PI Industries Ltd. | 27,630 | 1,189,464 | 0.00% |
| Indraprastha Gas Ltd. | 153,291 | 744,219 | 0.00% | Pidilite Industries Ltd. | 52,691 | 1,787,421 | 0.01% |
| Indus Towers Ltd. | 536,189 | 2,140,654 | 0.01% | Piramal Enterprises Ltd. | 42,869 | 553,152 | 0.00% |
| Info Edge India Ltd. | 31,447 | 3,187,262 | 0.01% | Polycab India Ltd. | 17,063 | 1,449,395 | 0.01% |
| Infosys Ltd. | 1,444,407 | 31,717,863 | 0.10% | Poonawalla Fincorp Ltd. | 148,802 | 546,360 | 0.00% |
| InterGlobe Aviation Ltd. | 67,013 | 3,564,777 | 0.01% | Power Finance Corp., Ltd. | 581,595 | 3,046,769 | 0.01% |
| Ipca Laboratories Ltd. | 62,919 | 1,245,831 | 0.00% | Power Grid Corp. of India Ltd. | 1,795,972 | 6,475,789 | 0.02% |
| IRB Infrastructure Developers Ltd. | 1,071,051 | 716,088 | 0.00% | Prestige Estates Projects Ltd. | 80,734 | 1,597,447 | 0.01% |
| ITC Ltd. | 1,221,070 | 6,898,080 | 0.02% | Punjab National Bank | 940,808 | 1,129,448 | 0.00% |
| Jindal Stainless Ltd. | 141,918 | 1,159,032 | 0.00% | Rail Vikas Nigam Ltd. | 222,840 | 1,100,226 | 0.00% |
| Jindal Steel & Power Ltd. | 172,286 | 1,872,907 | 0.01% | Rajesh Exports Ltd. | 40,861 | 110,068 | 0.00% |
| Jio Financial Services Ltd. | 1,244,806 | 4,343,036 | 0.01% | RBL Bank Ltd. | 71,880 | 132,654 | 0.00% |
| JSW Energy Ltd. | 201,652 | 1,513,678 | 0.01% | REC Ltd. | 503,831 | 2,946,585 | 0.01% |
| JSW Steel Ltd. | 501,642 | 5,282,215 | 0.02% | Relaxo Footwears Ltd. | 63,913 | 462,847 | 0.00% |
| Jubilant Foodworks Ltd. | 166,060 | 1,392,857 | 0.01% | Reliance Industries Ltd. | 2,696,064 | 38,275,756 | 0.12% |
| Kalyan Jewellers India Ltd. | 125,337 | 1,121,776 | 0.00% | Samvardhana Motherhood International Ltd. | 1,403,593 | 2,559,506 | 0.01% |
| Kansai Nerolac Paints Ltd. | 16,831 | 52,097 | 0.00% | SBI Cards & Payment Services Ltd. | 191,130 | 1,482,024 | 0.01% |
| KEI Industries Ltd. | 27,573 | 1,428,880 | 0.01% | SBI Life Insurance Co., Ltd. | 180,216 | 2,926,777 | 0.01% |
| Kotak Mahindra Bank Ltd. | 389,137 | 8,118,067 | 0.03% | Schaeffler India Ltd. | 8,918 | 354,767 | 0.00% |
| KPIT Technologies Ltd. | 68,249 | 1,167,620 | 0.00% | Shree Cement Ltd. | 5,096 | 1,529,400 | 0.01% |
| L&T Finance Ltd. | 554,671 | 878,714 | 0.00% | Shriram Finance Ltd. | 113,512 | 3,830,614 | 0.01% |
| L&T Technology Services Ltd. | 4,113 | 227,591 | 0.00% | Siemens Ltd. | 32,954 | 2,515,822 | 0.01% |
| Larsen & Toubro Ltd. | 278,956 | 11,754,836 | 0.04% | SJVN Ltd. | 362,902 | 442,576 | 0.00% |
| Laurus Labs Ltd. | 175,219 | 1,233,499 | 0.00% | Solar Industries India Ltd. | 11,376 | 1,299,964 | 0.00% |
| LIC Housing Finance Ltd. | 67,118 | 468,849 | 0.00% | Sona Blw Precision Forgings Ltd. | 114,379 | 794,646 | 0.00% |
| Linde India Ltd. | 6,857 | 480,237 | 0.00% | SRF Ltd. | 54,056 | 1,413,028 | 0.01% |
| Lloyds Metals & Energy Ltd. | 75,263 | 1,082,919 | 0.00% | Star Health & Allied Insurance Co., Ltd. | 37,393 | 207,441 | 0.00% |
| LTIMindtree Ltd. | 36,559 | 2,385,305 | 0.01% | State Bank of India | 718,317 | 6,669,794 | 0.02% |
| Lupin Ltd. | 95,283 | 2,621,754 | 0.01% | State Bank of India GDR | 3,423 | 316,970 | 0.00% |
| Macrotech Developers Ltd. | 98,305 | 1,595,363 | 0.01% | Steel Authority of India Ltd. | 704,388 | 930,778 | 0.00% |
| | | | | Sun Pharmaceutical Industries Ltd. | 423,129 | 9,322,911 | 0.03% |
| | | | | Sun TV Network Ltd. | 11,691 | 93,315 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Sundaram Finance Ltd. | 31,793 | 1,538,779 | 0.01% | Indah Kiat Pulp & Paper Tbk PT | 489,100 | 206,640 | 0.00% |
| Supreme Industries Ltd. | 20,572 | 1,129,488 | 0.00% | Indocement Tungal Prakarsa Tbk PT | 699,600 | 321,655 | 0.00% |
| Suzlon Energy Ltd. | 5,084,465 | 3,695,147 | 0.01% | Indofood CBP Sukses Makmur Tbk PT | 1,275,100 | 901,166 | 0.00% |
| Syngene International Ltd. | 99,264 | 995,321 | 0.00% | Indofood Sukses Makmur Tbk PT | 1,433,800 | 685,943 | 0.00% |
| Tata Communications Ltd. | 49,774 | 990,320 | 0.00% | Indosat Tbk PT | 3,802,800 | 585,955 | 0.00% |
| Tata Consultancy Services Ltd. | 422,691 | 20,216,789 | 0.06% | Jasa Marga Persero Tbk PT | 318,107 | 85,580 | 0.00% |
| Tata Consumer Products Ltd. | 255,021 | 2,724,652 | 0.01% | Kalbe Farma Tbk PT | 7,960,600 | 672,657 | 0.00% |
| Tata Elxsi Ltd. | 10,913 | 866,342 | 0.00% | Mayora Indah Tbk PT | 1,330,900 | 229,879 | 0.00% |
| Tata Motors Ltd. | 862,887 | 7,459,851 | 0.02% | Merdeka Copper Gold Tbk PT | 5,098,400 | 511,582 | 0.00% |
| Tata Power Co., Ltd. | 639,622 | 2,931,628 | 0.01% | Perusahaan Gas Negara Tbk PT | 1,806,000 | 178,412 | 0.00% |
| Tata Steel Ltd. | 3,667,096 | 5,913,099 | 0.02% | Petrindo Jaya Kreasi Tbk PT | 588,500 | 406,776 | 0.00% |
| Tata Technologies Ltd. | 47,225 | 491,673 | 0.00% | PT Tower Bersama Infrastructure Tbk | 1,222,513 | 159,508 | 0.00% |
| Tata Teleservices Maharashtra Ltd. | 193,001 | 170,179 | 0.00% | Sarana Menara Nusantara Tbk PT | 4,276,200 | 174,024 | 0.00% |
| Tech Mahindra Ltd. | 275,101 | 5,482,499 | 0.02% | Semen Indonesia Persero Tbk PT | 581,501 | 118,865 | 0.00% |
| Thermax Ltd. | 10,281 | 485,117 | 0.00% | Sumber Alfaria Trijaya Tbk PT | 9,423,400 | 1,668,636 | 0.01% |
| Titan Co., Ltd. | 177,797 | 6,755,928 | 0.02% | Telkom Indonesia Persero Tbk PT | 20,972,100 | 3,531,183 | 0.01% |
| Torrent Pharmaceuticals Ltd. | 42,610 | 1,672,298 | 0.01% | Unilever Indonesia Tbk PT | 1,077,100 | 126,147 | 0.00% |
| Torrent Power Ltd. | 94,299 | 1,636,695 | 0.01% | United Tractors Tbk PT | 543,700 | 904,478 | 0.01% |
| Trent Ltd. | 77,040 | 6,409,985 | 0.02% | Vale Indonesia Tbk PT | 298,394 | 67,113 | 0.00% |
| Tube Investments of India Ltd. | 43,277 | 1,807,763 | 0.01% | XL Axiata Tbk PT | 624,239 | 87,265 | 0.00% |
| TVS Motor Co., Ltd. | 93,033 | 2,573,753 | 0.01% | | | 51,645,905 | 0.16% |
| UltraTech Cement Ltd. | 50,776 | 6,776,766 | 0.02% | Ireland 0.06% (30 June 2024: 0.06%) | | | |
| Union Bank of India Ltd. | 381,568 | 536,472 | 0.00% | AIB Group plc | 711,743 | 3,928,263 | 0.01% |
| United Breweries Ltd. | 20,405 | 485,494 | 0.00% | Bank of Ireland Group plc | 423,528 | 3,861,988 | 0.01% |
| United Spirits Ltd. | 121,578 | 2,308,262 | 0.01% | Glanbia plc | 56,338 | 777,645 | 0.00% |
| UNO Minda Ltd. | 62,412 | 767,778 | 0.00% | Kerry Group plc Class A | 59,359 | 5,731,727 | 0.02% |
| UPL Ltd. | 176,972 | 1,035,616 | 0.00% | Kingspan Group plc | 64,820 | 4,728,682 | 0.02% |
| Varun Beverages Ltd. | 479,861 | 3,578,762 | 0.01% | | | 19,028,305 | 0.06% |
| Vedant Fashions Ltd. | 27,602 | 415,785 | 0.00% | Israel 0.18% (30 June 2024: 0.14%) | | | |
| Vedanta Ltd. | 620,561 | 3,221,543 | 0.01% | Airport City Ltd. | 7,683 | 123,459 | 0.00% |
| Vodafone Idea Ltd. | 8,679,901 | 804,992 | 0.00% | Amot Investments Ltd. | 17,832 | 101,012 | 0.00% |
| Voltas Ltd. | 108,228 | 2,262,752 | 0.01% | Azrieli Group Ltd. | 21,688 | 1,791,039 | 0.01% |
| Whirlpool of India Ltd. | 33,435 | 718,639 | 0.00% | Bank Hapoalim BM | 602,757 | 7,282,083 | 0.02% |
| Wipro Ltd. | 1,319,562 | 4,652,404 | 0.02% | Bank Leumi Le-Israel BM | 677,748 | 8,063,446 | 0.03% |
| Yes Bank Ltd. | 6,987,953 | 1,598,972 | 0.01% | Bezeq The Israeli Telecommunication Corp., Ltd. | 614,297 | 875,002 | 0.00% |
| Zee Entertainment Enterprises Ltd. | 337,839 | 478,621 | 0.00% | Big Shopping Centers Ltd. | 8,116 | 1,203,484 | 0.00% |
| Zomato Ltd. | 2,833,167 | 9,201,350 | 0.03% | Camtek Ltd. | 7,636 | 624,519 | 0.00% |
| Zyklus Lifesciences Ltd. | 103,587 | 1,175,693 | 0.00% | Delek Group Ltd. | 3,966 | 517,023 | 0.00% |
| | | 683,888,500 | 2.11% | Elbit Systems Ltd. | 11,320 | 2,960,756 | 0.01% |
| Indonesia 0.16% (30 June 2024: 0.17%) | | | | Energix-Renewable Energies Ltd. | 37,889 | 129,983 | 0.00% |
| Alamtri Resources Indonesia Tbk PT | 3,457,800 | 522,054 | 0.00% | Enlight Renewable Energy Ltd. | 42,084 | 728,225 | 0.00% |
| Amman Mineral Internasional PT | 5,054,500 | 2,661,503 | 0.01% | Fattal Holdings 1998 Ltd. | 3,683 | 528,648 | 0.00% |
| Astra International Tbk PT | 8,611,300 | 2,621,645 | 0.01% | First International Bank Of Israel Ltd. | 14,788 | 728,107 | 0.00% |
| Avia Avian Tbk PT | 7,724,700 | 191,978 | 0.00% | Gav-Yam Lands Corp., Ltd. | 1 | 5 | 0.00% |
| Bank Central Asia Tbk PT | 22,901,300 | 13,766,392 | 0.04% | Harel Insurance Investments & Financial Services Ltd. | 19,463 | 269,164 | 0.00% |
| Bank Danamon Indonesia Tbk PT | 49,900 | 7,875 | 0.00% | ICL Group Ltd. | 262,901 | 1,298,758 | 0.00% |
| Bank Mandiri Persero Tbk PT | 20,012,700 | 7,087,443 | 0.02% | Israel Corp., Ltd. | 589 | 154,361 | 0.00% |
| Bank Negara Indonesia Persero Tbk PT | 6,266,000 | 1,693,513 | 0.01% | Israel Discount Bank Ltd. Class A | 577,301 | 3,948,332 | 0.01% |
| Bank Rakyat Indonesia Persero Tbk PT | 29,172,854 | 7,395,169 | 0.03% | Melison Ltd. | 19,428 | 1,727,573 | 0.01% |
| Bank Syariah Indonesia Tbk PT | 624,151 | 105,867 | 0.00% | Mivne Real Estate KD Ltd. | 236,838 | 707,852 | 0.00% |
| Barito Pacific Tbk PT | 9,664,211 | 552,412 | 0.00% | Mizrahi Tefahot Bank Ltd. | 48,240 | 2,086,541 | 0.01% |
| Bukit Asam Tbk PT | 720,800 | 123,156 | 0.00% | Nice Ltd. | 24,713 | 4,213,279 | 0.01% |
| Bumi Serpong Damai Tbk PT | 1,095,800 | 64,339 | 0.00% | Nova Ltd. | 13,622 | 2,688,398 | 0.01% |
| Charoen Pokphand Indonesia Tbk PT | 2,272,700 | 672,137 | 0.00% | OPC Energy Ltd. | 1 | 7 | 0.00% |
| Dayamitra Telekomunikasi PT | 12,023,300 | 481,828 | 0.00% | Phoenix Holdings Ltd. | 116,855 | 1,705,529 | 0.01% |
| Elang Mahkota Teknologi Tbk PT | 7,216,800 | 220,607 | 0.00% | | | | |
| GoTo Gojek Tokopedia Tbk PT Class A | 412,620,900 | 1,794,561 | 0.01% | | | | |
| Gudang Garam Tbk PT | 72,700 | 59,962 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Shapir Engineering & Industry Ltd. | 16,551 | 124,099 | 0.00% | Alps Alpine Co., Ltd. | 62,000 | 636,135 | 0.00% |
| Shikun & Binui Ltd. | 1 | 2 | 0.00% | Amada Co., Ltd. | 146,300 | 1,430,791 | 0.01% |
| Strauss Group Ltd. | 6,776 | 128,243 | 0.00% | Amano Corp. | 33,100 | 902,689 | 0.00% |
| Teva Pharmaceutical Industries Ltd. | 397,604 | 8,840,009 | 0.03% | Amvis Holdings, Inc. | 23,600 | 109,320 | 0.00% |
| Teva Pharmaceutical Industries Ltd. ADR | 64,187 | 1,414,682 | 0.01% | ANA Holdings, Inc. | 55,491 | 1,011,768 | 0.00% |
| Tower Semiconductor Ltd. | 43,480 | 2,254,161 | 0.01% | Aozora Bank Ltd. | 77,700 | 1,228,091 | 0.00% |
| | | 57,217,781 | 0.18% | As One Corp. | 8,800 | 148,440 | 0.00% |
| Italy 0.62% (30 June 2024: 0.63%) | | | | Asahi Group Holdings Ltd. | 601,967 | 6,346,776 | 0.02% |
| A2A SpA | 565,771 | 1,256,661 | 0.00% | Asahi Teicco Co., Ltd. | 101,952 | 1,671,089 | 0.01% |
| Amplifon SpA | 79,969 | 2,057,776 | 0.01% | Asahi Kasei Corp. | 555,800 | 3,863,652 | 0.01% |
| Banca Mediolanum SpA | 101,488 | 1,207,494 | 0.00% | Asics Corp. | 248,700 | 4,921,462 | 0.02% |
| Banco BPM SpA | 585,189 | 4,733,784 | 0.02% | ASKUL Corp. | 6,100 | 65,363 | 0.00% |
| BPER Banca SpA | 434,501 | 2,759,845 | 0.01% | Astellas Pharma, Inc. | 729,600 | 7,123,767 | 0.02% |
| Brunello Cucinelli SpA | 15,420 | 1,682,965 | 0.01% | Azbil Corp. | 169,400 | 1,323,101 | 0.01% |
| Buzzi SpA | 32,843 | 1,210,038 | 0.00% | Bandai Namco Holdings, Inc. | 248,100 | 5,965,703 | 0.02% |
| Davide Campari-Milano NV | 167,486 | 1,043,712 | 0.00% | BayCurrent, Inc. | 58,700 | 1,987,045 | 0.01% |
| DiaSorin SpA | 11,274 | 1,162,286 | 0.00% | Bic Camera, Inc. | 87,700 | 955,347 | 0.00% |
| Enel SpA | 3,116,931 | 22,225,130 | 0.07% | BIPROGY, Inc. | 26,900 | 815,592 | 0.00% |
| Eni SpA | 895,928 | 12,144,031 | 0.04% | Bridgestone Corp. | 232,000 | 7,882,922 | 0.03% |
| Ferrari NV | 46,242 | 19,747,193 | 0.06% | Brother Industries Ltd. | 74,200 | 1,273,572 | 0.00% |
| Ferrari NV (XNYS) | 1,677 | 712,457 | 0.00% | Calbee, Inc. | 12,600 | 252,545 | 0.00% |
| FinecoBank Banca Fineco SpA | 259,425 | 4,510,375 | 0.01% | Canon Marketing Japan, Inc. | 7,300 | 240,144 | 0.00% |
| Generali | 492,662 | 13,911,831 | 0.04% | Canon, Inc. | 364,700 | 11,976,436 | 0.04% |
| Hera SpA | 233,310 | 829,145 | 0.00% | Capcom Co., Ltd. | 163,900 | 3,622,987 | 0.01% |
| Infrastrutture Wireless Italiane SpA | 126,829 | 1,289,018 | 0.00% | Casio Computer Co., Ltd. | 38,600 | 322,117 | 0.00% |
| Interpump Group SpA | 26,953 | 1,190,633 | 0.00% | Central Japan Railway Co. | 408,300 | 7,703,038 | 0.02% |
| Intesa Sanpaolo SpA | 6,443,035 | 25,773,019 | 0.08% | Chiba Bank Ltd. | 261,300 | 2,032,574 | 0.01% |
| Italgas SpA | 173,320 | 970,948 | 0.00% | Chubu Electric Power Co., Inc. | 318,500 | 3,355,032 | 0.01% |
| Leonardo SpA | 175,589 | 4,714,655 | 0.02% | Chugai Pharmaceutical Co., Ltd. | 263,900 | 11,752,584 | 0.04% |
| Mediobanca Banca di Credito Finanziario SpA | 227,460 | 3,315,153 | 0.01% | Chugin Financial Group, Inc. | 25,700 | 268,022 | 0.00% |
| Moncler SpA | 96,827 | 5,111,477 | 0.02% | Chugoku Electric Power Co., Inc. | 141,200 | 819,294 | 0.00% |
| Nexi SpA | 294,125 | 1,632,476 | 0.01% | Coca-Cola Bottlers Japan Holdings, Inc. | 74,150 | 1,178,115 | 0.00% |
| Pirelli & C SpA | 200,371 | 1,135,768 | 0.00% | COMSYS Holdings Corp. | 43,300 | 892,670 | 0.00% |
| Poste Italiane SpA | 155,397 | 2,191,643 | 0.01% | Concordia Financial Group Ltd. | 438,299 | 2,429,386 | 0.01% |
| Prysmian SpA | 111,372 | 7,110,983 | 0.02% | Cosmo Energy Holdings Co., Ltd. | 21,139 | 931,994 | 0.00% |
| Recordati Industria Chimica e Farmaceutica SpA | 52,358 | 2,743,365 | 0.01% | Cosmos Pharmaceutical Corp. | 15,800 | 673,279 | 0.00% |
| Reply SpA | 9,550 | 1,516,976 | 0.01% | Credit Saison Co., Ltd. | 55,800 | 1,312,983 | 0.01% |
| Snam SpA | 860,193 | 3,809,651 | 0.01% | CyberAgent, Inc. | 164,900 | 1,149,977 | 0.00% |
| Stellantis NV | 793,581 | 10,345,872 | 0.03% | Dai Nippon Printing Co., Ltd. | 196,000 | 2,768,020 | 0.01% |
| Stellantis NV (XNYS) | 29,932 | 390,613 | 0.00% | Daicel Corp. | 96,600 | 864,520 | 0.00% |
| Telecom Italia SpA | 7,009,220 | 1,868,286 | 0.01% | Daido Steel Co., Ltd. | 30,000 | 226,775 | 0.00% |
| Tenaris SA | 174,623 | 3,267,456 | 0.01% | Daifuku Co., Ltd. | 150,500 | 3,160,155 | 0.01% |
| Terna - Rete Elettrica Nazionale | 586,115 | 4,624,746 | 0.01% | Dai-ichi Life Holdings, Inc. | 355,500 | 9,579,680 | 0.03% |
| UniCredit SpA | 653,664 | 26,076,381 | 0.08% | Daiichi Sankyo Co., Ltd. | 764,100 | 21,159,094 | 0.07% |
| Unipol Gruppo SpA | 150,514 | 1,874,963 | 0.01% | Daikin Industries Ltd. | 117,100 | 13,903,576 | 0.04% |
| | | 202,148,805 | 0.62% | Daito Trust Construction Co., Ltd. | 20,800 | 2,326,037 | 0.01% |
| Japan 5.68% (30 June 2024: 5.78%) | | | | Daiwa House Industry Co., Ltd. | 265,300 | 8,200,734 | 0.03% |
| ABC-Mart, Inc. | 12,600 | 255,832 | 0.00% | Daiwa House Investment Corp. REIT Class A | 637 | 939,530 | 0.00% |
| Acom Co., Ltd. | 65,700 | 160,446 | 0.00% | Daiwa Office Investment Corp. REIT Class A | 82 | 148,232 | 0.00% |
| Activia Properties, Inc. REIT | 143 | 298,902 | 0.00% | Daiwa Securities Group, Inc. | 605,200 | 4,035,694 | 0.01% |
| Advance Residence Investment Corp. REIT | 616 | 1,146,083 | 0.00% | Daiwa Securities Living Investments Corp. REIT Class A | 1,005 | 569,773 | 0.00% |
| Advantest Corp. | 309,900 | 18,137,314 | 0.06% | Denka Co., Ltd. | 30,300 | 430,227 | 0.00% |
| Aeon Co., Ltd. | 319,400 | 7,509,436 | 0.02% | Denso Corp. | 802,500 | 11,307,815 | 0.04% |
| AEON Financial Service Co., Ltd. | 19,900 | 161,570 | 0.00% | Dentsu Group, Inc. | 101,400 | 2,459,511 | 0.01% |
| AEON Investment Corp. REIT | 298 | 240,243 | 0.00% | Dentsu Soken, Inc. | 3,700 | 137,726 | 0.00% |
| Aeon Mall Co., Ltd. | 32,040 | 414,873 | 0.00% | Dexerials Corp. | 78,000 | 1,226,629 | 0.00% |
| AGC, Inc. | 85,300 | 2,510,260 | 0.01% | DIC Corp. | 65,400 | 1,408,206 | 0.01% |
| Aica Kogyo Co., Ltd. | 8,800 | 184,892 | 0.00% | Disco Corp. | 39,600 | 10,766,785 | 0.03% |
| Air Water, Inc. | 36,600 | 446,322 | 0.00% | DMG Mori Co., Ltd. | 40,700 | 658,565 | 0.00% |
| Aisin Corp. | 206,300 | 2,333,280 | 0.01% | | | | |
| Ajinomoto Co., Inc. | 208,300 | 8,551,486 | 0.03% | | | | |
| Alfresa Holdings Corp. | 61,300 | 844,065 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Dowa Holdings Co., Ltd. | 7,500 | 212,650 | 0.00% | Itoham Yonekyu Holdings, Inc. | 4,400 | 110,868 | 0.00% |
| East Japan Railway Co. | 463,800 | 8,248,416 | 0.03% | Iwatani Corp. | 73,200 | 837,916 | 0.00% |
| Ebara Corp. | 204,800 | 3,206,353 | 0.01% | Iyogin Holdings, Inc. | 118,700 | 1,159,357 | 0.00% |
| Eisai Co., Ltd. | 107,000 | 2,947,334 | 0.01% | Izumi Co., Ltd. | 6,100 | 125,020 | 0.00% |
| Electric Power Development Co., Ltd. | 44,900 | 734,810 | 0.00% | J Front Retailing Co., Ltd. | 109,900 | 1,487,734 | 0.01% |
| ENEOS Holdings, Inc. | 1,153,450 | 6,064,493 | 0.02% | Japan Airlines Co., Ltd. | 52,196 | 827,809 | 0.00% |
| EXEO Group, Inc. | 105,100 | 1,158,267 | 0.00% | Japan Airport Terminal Co., Ltd. | 20,600 | 655,383 | 0.00% |
| Ezaki Glico Co., Ltd. | 7,500 | 224,007 | 0.00% | Japan Exchange Group, Inc. | 462,400 | 5,207,737 | 0.02% |
| FANUC Corp. | 375,700 | 9,980,577 | 0.03% | Japan Hotel Investment Corp. REIT Class A | 2,245 | 1,008,507 | 0.00% |
| Fast Retailing Co., Ltd. | 74,500 | 25,512,790 | 0.08% | Japan Logistics Fund, Inc. REIT | 340 | 569,407 | 0.00% |
| Food & Life Cos Ltd. | 37,000 | 787,274 | 0.00% | Japan Metropolitan Fund Invest REIT | 3,050 | 1,750,509 | 0.01% |
| FP Corp. | 7,800 | 138,669 | 0.00% | Japan Post Bank Co., Ltd. | 562,303 | 5,347,174 | 0.02% |
| Frontier Real Estate Investment Corp. REIT | 1,200 | 593,281 | 0.00% | Japan Post Holdings Co., Ltd. | 749,986 | 7,112,841 | 0.02% |
| Fuji Electric Co., Ltd. | 55,397 | 3,016,592 | 0.01% | Japan Post Insurance Co., Ltd. | 51,868 | 959,406 | 0.00% |
| Fuji Oil Holdings, Inc. | 6,000 | 135,531 | 0.00% | Japan Prime Realty Investment Corp. REIT | 158 | 317,186 | 0.00% |
| Fuji Soft, Inc. | 22,900 | 1,441,814 | 0.01% | Japan Real Estate Investment Corp. REIT | 3,215 | 2,207,295 | 0.01% |
| FUJIFILM Holdings Corp. | 473,300 | 9,965,320 | 0.03% | Japan Steel Works Ltd. | 18,100 | 665,448 | 0.00% |
| Fujikura Ltd. | 112,800 | 4,699,761 | 0.02% | Japan Tobacco, Inc. | 466,900 | 12,121,100 | 0.04% |
| Fujitsu General Ltd. | 9,300 | 137,701 | 0.00% | Jeol Ltd. | 7,600 | 272,548 | 0.00% |
| Fujitsu Ltd. | 734,200 | 13,078,346 | 0.04% | JFE Holdings, Inc. | 232,400 | 2,631,432 | 0.01% |
| Fukuoka Financial Group, Inc. | 72,500 | 1,819,881 | 0.01% | JGC Holdings Corp. | 60,100 | 503,064 | 0.00% |
| Fuyo General Lease Co., Ltd. | 2,100 | 156,337 | 0.00% | JMDC, Inc. | 12,600 | 314,759 | 0.00% |
| GLP J REIT | 2,090 | 1,641,041 | 0.01% | JTEKT Corp. | 92,800 | 696,472 | 0.00% |
| GMO internet group, Inc. | 10,000 | 170,527 | 0.00% | Justsystems Corp. | 6,100 | 136,431 | 0.00% |
| GMO Payment Gateway, Inc. | 11,897 | 603,404 | 0.00% | Kadokawa Corp. | 51,300 | 1,026,261 | 0.00% |
| Goldwin, Inc. | 14,300 | 804,807 | 0.00% | Kagome Co., Ltd. | 35,900 | 679,350 | 0.00% |
| GS Yuasa Corp. | 60,600 | 1,022,210 | 0.00% | Kajima Corp. | 210,500 | 3,858,810 | 0.01% |
| Gunma Bank Ltd. | 185,000 | 1,254,836 | 0.00% | Kakaku.com, Inc. | 23,300 | 358,781 | 0.00% |
| Hachijuni Bank Ltd. | 189,800 | 1,222,783 | 0.00% | Kamigumi Co., Ltd. | 24,000 | 522,881 | 0.00% |
| Hakuhodo DY Holdings, Inc. | 103,100 | 786,239 | 0.00% | Kanden Co., Ltd. | 49,100 | 723,878 | 0.00% |
| Hamamatsu Photonics KK | 148,200 | 1,664,845 | 0.01% | Kaneka Corp. | 8,900 | 212,590 | 0.00% |
| Hankyu Hanshin Holdings, Inc. | 114,700 | 3,004,708 | 0.01% | Kansai Electric Power Co., Inc. | 408,600 | 4,558,921 | 0.02% |
| Harmonic Drive Systems, Inc. | 17,300 | 368,214 | 0.00% | Kansai Paint Co., Ltd. | 69,700 | 1,003,634 | 0.00% |
| Haseko Corp. | 167,300 | 2,164,170 | 0.01% | Kao Corp. | 204,200 | 8,300,010 | 0.03% |
| Heiwa Corp. | 17,600 | 272,466 | 0.00% | Kawasaki Heavy Industries Ltd. | 53,300 | 2,468,974 | 0.01% |
| Hikari Tsushin, Inc. | 10,700 | 2,347,518 | 0.01% | Kawasaki Kisen Kaisha Ltd. | 161,100 | 2,311,020 | 0.01% |
| Hino Motors Ltd. | 46,600 | 167,826 | 0.00% | KDDI Corp. | 598,100 | 19,188,217 | 0.06% |
| Hirogin Holdings, Inc. | 122,000 | 903,201 | 0.00% | KDX Realty Investment Corp. REIT Class A | 1,449 | 1,378,376 | 0.01% |
| Hirose Electric Co., Ltd. | 10,891 | 1,298,660 | 0.00% | Keihan Holdings Co., Ltd. | 36,800 | 775,057 | 0.00% |
| Hisamitsu Pharmaceutical Co., Inc. | 15,000 | 389,889 | 0.00% | Keikyu Corp. | 74,100 | 614,828 | 0.00% |
| Hitachi Construction Machinery Co., Ltd. | 35,500 | 794,436 | 0.00% | Keio Corp. | 35,800 | 874,726 | 0.00% |
| Hitachi Ltd. | 1,816,800 | 45,512,482 | 0.14% | Keisei Electric Railway Co., Ltd. | 130,200 | 1,175,164 | 0.00% |
| Honda Motor Co., Ltd. | 1,962,140 | 19,164,450 | 0.06% | Kewpie Corp. | 61,800 | 1,318,893 | 0.01% |
| Horiba Ltd. | 14,400 | 838,565 | 0.00% | Keyence Corp. | 75,900 | 31,212,885 | 0.10% |
| Hoshizaki Corp. | 49,700 | 1,980,916 | 0.01% | Kikkoman Corp. | 395,300 | 4,433,165 | 0.01% |
| House Foods Group, Inc. | 11,600 | 213,754 | 0.00% | Kinden Corp. | 41,000 | 792,034 | 0.00% |
| Hoya Corp. | 147,100 | 18,546,618 | 0.06% | Kintetsu Group Holdings Co., Ltd. | 96,600 | 2,034,525 | 0.01% |
| Hulic Co., Ltd. | 314,585 | 2,742,310 | 0.01% | Kirin Holdings Co., Ltd. | 377,800 | 4,925,631 | 0.02% |
| Ibiden Co., Ltd. | 32,900 | 999,602 | 0.00% | Kobayashi Pharmaceutical Co., Ltd. | 16,600 | 658,043 | 0.00% |
| Idemitsu Kosan Co., Ltd. | 553,390 | 3,646,191 | 0.01% | Kobe Bussan Co., Ltd. | 58,600 | 1,282,667 | 0.00% |
| IHI Corp. | 54,700 | 3,240,721 | 0.01% | Kobe Steel Ltd. | 107,900 | 1,084,081 | 0.00% |
| Iida Group Holdings Co., Ltd. | 43,700 | 661,923 | 0.00% | Koei Tecmo Holdings Co., Ltd. | 68,776 | 812,437 | 0.00% |
| Industrial & Infrastructure Fund Investment Corp. REIT Class A | 1,844 | 1,348,152 | 0.01% | Koito Manufacturing Co., Ltd. | 64,000 | 817,714 | 0.00% |
| INFRONEER Holdings, Inc. | 80,668 | 626,722 | 0.00% | Kokusai Electric Corp. | 50,700 | 691,980 | 0.00% |
| Inpex Corp. | 365,400 | 4,581,450 | 0.02% | Kokuyo Co., Ltd. | 44,600 | 793,753 | 0.00% |
| Internet Initiative Japan, Inc. | 47,200 | 896,638 | 0.00% | Komatsu Ltd. | 358,800 | 9,931,153 | 0.03% |
| Invincible Investment Corp. REIT | 3,363 | 1,416,586 | 0.01% | Konami Group Corp. | 39,500 | 3,719,776 | 0.01% |
| Isetan Mitsukoshi Holdings Ltd. | 137,700 | 2,411,678 | 0.01% | | | | |
| Isuzu Motors Ltd. | 242,600 | 3,331,968 | 0.01% | | | | |
| Ito En Ltd. | 11,700 | 263,466 | 0.00% | | | | |
| ITOCHU Corp. | 559,600 | 27,887,422 | 0.09% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Konica Minolta, Inc. | 162,500 | 685,011 | 0.00% | Morinaga & Co., Ltd. | 12,600 | 217,790 | 0.00% |
| Kose Corp. | 9,300 | 424,820 | 0.00% | Morinaga Milk Industry Co., Ltd. | 14,400 | 268,236 | 0.00% |
| Kotobuki Spirits Co., Ltd. | 15,500 | 214,905 | 0.00% | MS&AD Insurance Group Holdings, Inc. | 542,300 | 11,901,201 | 0.04% |
| K's Holdings Corp. | 29,400 | 263,395 | 0.00% | Murata Manufacturing Co., Ltd. | 714,900 | 11,642,826 | 0.04% |
| Kubota Corp. | 399,500 | 4,674,730 | 0.02% | Nabtesco Corp. | 23,300 | 416,304 | 0.00% |
| Kuraray Co., Ltd. | 132,600 | 1,924,117 | 0.01% | Nagase & Co., Ltd. | 29,900 | 613,563 | 0.00% |
| Kurita Water Industries Ltd. | 52,600 | 1,855,526 | 0.01% | Nagoya Railroad Co., Ltd. | 52,500 | 585,430 | 0.00% |
| Kusuri no Aoki Holdings Co., Ltd. | 7,200 | 149,168 | 0.00% | Nankai Electric Railway Co., Ltd. | 24,900 | 393,321 | 0.00% |
| Kyocera Corp. | 578,200 | 5,796,348 | 0.02% | NEC Corp. | 101,900 | 8,895,826 | 0.03% |
| Kyoto Financial Group, Inc. | 106,800 | 1,576,584 | 0.01% | NEC Networks & System Integration Corp. | 11,200 | 234,818 | 0.00% |
| Kyowa Kirin Co., Ltd. | 97,800 | 1,478,264 | 0.01% | Nexon Co., Ltd. | 178,300 | 2,696,169 | 0.01% |
| Kyudenko Corp. | 23,000 | 757,203 | 0.00% | NGK Insulators Ltd. | 65,900 | 844,087 | 0.00% |
| Kyushu Electric Power Co., Inc. | 141,200 | 1,269,506 | 0.00% | NH Foods Ltd. | 38,600 | 1,251,135 | 0.00% |
| Kyushu Financial Group, Inc. | 135,440 | 626,354 | 0.00% | NHK Spring Co., Ltd. | 43,500 | 553,576 | 0.00% |
| Kyushu Railway Co. | 45,918 | 1,119,025 | 0.00% | Nichirei Corp. | 45,700 | 1,211,416 | 0.00% |
| LaSalle Logiport REIT | 384 | 347,203 | 0.00% | Nidec Corp. | 439,232 | 7,979,176 | 0.03% |
| Lasertec Corp. | 34,700 | 3,352,758 | 0.01% | Nifco, Inc. | 34,500 | 840,548 | 0.00% |
| Lion Corp. | 92,600 | 1,038,480 | 0.00% | Nihon Kohden Corp. | 66,700 | 915,024 | 0.00% |
| Lixil Corp. | 80,200 | 880,536 | 0.00% | Nihon M&A Center Holdings, Inc. | 54,200 | 228,029 | 0.00% |
| LY Corp. | 1,184,500 | 3,160,978 | 0.01% | Nikon Corp. | 124,600 | 1,299,833 | 0.00% |
| M3, Inc. | 167,276 | 1,486,921 | 0.01% | Nintendo Co., Ltd. | 425,200 | 25,063,965 | 0.08% |
| Mabuchi Motor Co., Ltd. | 16,600 | 237,286 | 0.00% | Nippon Accommodations Fund, Inc. REIT Class A | 306 | 1,142,924 | 0.00% |
| Macnica Holdings, Inc. | 48,300 | 567,178 | 0.00% | Nippon Building Fund, Inc. REIT | 3,646 | 2,839,593 | 0.01% |
| Makita Corp. | 93,700 | 2,887,434 | 0.01% | Nippon Electric Glass Co., Ltd. | 14,200 | 304,583 | 0.00% |
| Mani, Inc. | 10,200 | 117,343 | 0.00% | Nippon Express Holdings, Inc. | 69,300 | 1,055,198 | 0.00% |
| Marubeni Corp. | 636,300 | 9,686,611 | 0.03% | Nippon Kayaku Co., Ltd. | 27,200 | 222,224 | 0.00% |
| Marui Group Co., Ltd. | 64,800 | 1,036,775 | 0.00% | Nippon Paint Holdings Co., Ltd. | 414,760 | 2,701,113 | 0.01% |
| Maruichi Steel Tube Ltd. | 21,600 | 480,626 | 0.00% | Nippon Prologis, Inc. REIT | 801 | 1,136,058 | 0.00% |
| Maruwa Co., Ltd. | 2,500 | 769,121 | 0.00% | Nippon Sanso Holdings Corp. | 63,500 | 1,787,503 | 0.01% |
| Matsui Securities Co., Ltd. | 81,000 | 420,565 | 0.00% | Nippon Shinyaku Co., Ltd. | 15,200 | 385,803 | 0.00% |
| MatsukiyoCocokara & Co. | 137,800 | 2,021,055 | 0.01% | Nippon Shokubai Co., Ltd. | 32,000 | 389,921 | 0.00% |
| Mazda Motor Corp. | 215,500 | 1,485,710 | 0.01% | Nippon Steel Corp. | 349,543 | 7,077,156 | 0.02% |
| McDonald's Holdings Co. Japan Ltd. | 26,100 | 1,027,991 | 0.00% | Nippon Telegraph & Telephone Corp. | 11,272,925 | 11,333,177 | 0.04% |
| Mebuki Financial Group, Inc. | 379,100 | 1,549,351 | 0.01% | Nippon Yusen KK | 186,400 | 6,254,054 | 0.02% |
| Medipal Holdings Corp. | 53,100 | 804,305 | 0.00% | Nipro Corp. | 29,000 | 276,234 | 0.00% |
| MEIJI Holdings Co., Ltd. | 120,300 | 2,450,244 | 0.01% | Nishi-Nippon Railroad Co., Ltd. | 11,800 | 170,288 | 0.00% |
| Mercari, Inc. | 40,200 | 458,632 | 0.00% | Nissan Chemical Corp. | 51,300 | 1,615,447 | 0.01% |
| MINEBEA MITSUMI, Inc. | 154,900 | 2,532,550 | 0.01% | Nissan Motor Co., Ltd. | 759,800 | 2,320,590 | 0.01% |
| MISUMI Group, Inc. | 107,200 | 1,674,574 | 0.01% | Nisshin Seifun Group, Inc. | 91,990 | 1,078,172 | 0.00% |
| Mitsubishi Chemical Group Corp. | 623,800 | 3,174,172 | 0.01% | Nissin Foods Holdings Co., Ltd. | 107,300 | 2,610,129 | 0.01% |
| Mitsubishi Corp. | 1,543,500 | 25,574,408 | 0.08% | Niterra Co., Ltd. | 66,700 | 2,155,994 | 0.01% |
| Mitsubishi Electric Corp. | 775,600 | 13,260,608 | 0.04% | Nitori Holdings Co., Ltd. | 29,500 | 3,497,916 | 0.01% |
| Mitsubishi Estate Co., Ltd. | 478,700 | 6,702,592 | 0.02% | Nitto Denko Corp. | 304,800 | 5,197,658 | 0.02% |
| Mitsubishi Gas Chemical Co., Inc. | 55,400 | 997,419 | 0.00% | Noevir Holdings Co., Ltd. | 2,100 | 65,408 | 0.00% |
| Mitsubishi HC Capital, Inc. | 385,390 | 2,555,207 | 0.01% | NOF Corp. | 70,200 | 985,373 | 0.00% |
| Mitsubishi Heavy Industries Ltd. | 1,321,900 | 18,698,038 | 0.06% | NOK Corp. | 15,100 | 237,895 | 0.00% |
| Mitsubishi Logistics Corp. | 58,500 | 431,045 | 0.00% | Nomura Holdings, Inc. | 1,151,800 | 6,825,346 | 0.02% |
| Mitsubishi Materials Corp. | 64,800 | 991,833 | 0.00% | Nomura Real Estate Holdings, Inc. | 38,400 | 954,136 | 0.00% |
| Mitsubishi Motors Corp. | 308,900 | 1,046,832 | 0.00% | Nomura Real Estate Master Fund, Inc. REIT | 1,511 | 1,323,904 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 4,633,200 | 54,421,527 | 0.17% | Nomura Research Institute Ltd. | 173,859 | 5,154,041 | 0.02% |
| Mitsui & Co., Ltd. | 1,199,900 | 25,279,135 | 0.08% | NS Solutions Corp. | 34,900 | 904,256 | 0.00% |
| Mitsui Chemicals, Inc. | 65,800 | 1,452,825 | 0.01% | NSK Ltd. | 221,000 | 965,926 | 0.00% |
| Mitsui Fudosan Co., Ltd. | 1,068,800 | 8,636,905 | 0.03% | NTT Data Group Corp. | 255,700 | 4,929,823 | 0.02% |
| Mitsui Fudosan Logistics Park, Inc. REIT | 836 | 539,921 | 0.00% | Obayashi Corp. | 317,400 | 4,227,018 | 0.01% |
| Mitsui High-Tec, Inc. | 34,500 | 181,544 | 0.00% | | | | |
| Mitsui Mining & Smelting Co., Ltd. | 9,600 | 285,080 | 0.00% | | | | |
| Mitsui OSK Lines Ltd. | 146,161 | 5,122,517 | 0.02% | | | | |
| Miura Co., Ltd. | 53,900 | 1,364,991 | 0.01% | | | | |
| Mizuho Financial Group, Inc. | 1,059,620 | 26,112,931 | 0.08% | | | | |
| Money Forward, Inc. | 14,700 | 451,869 | 0.00% | | | | |
| MonotaRO Co., Ltd. | 100,500 | 1,708,679 | 0.01% | | | | |
| Mori Hills Investment Corp. REIT Class A | 335 | 264,103 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| OBIC Business Consultants Co., Ltd. | 3,878 | 171,149 | 0.00% | SHIFT, Inc. | 4,300 | 498,374 | 0.00% |
| Obic Co., Ltd. | 142,300 | 4,249,261 | 0.01% | Shikoku Electric Power Co., Inc. | 23,600 | 185,379 | 0.00% |
| Odakyu Electric Railway Co., Ltd. | 110,400 | 1,019,985 | 0.00% | Shimadzu Corp. | 123,600 | 3,508,397 | 0.01% |
| Oji Holdings Corp. | 296,500 | 1,139,703 | 0.00% | Shimamura Co., Ltd. | 17,000 | 953,411 | 0.00% |
| OKUMA Corp. | 10,800 | 234,334 | 0.00% | Shimano, Inc. | 38,500 | 5,239,978 | 0.02% |
| Olympus Corp. | 469,300 | 7,078,618 | 0.02% | Shimizu Corp. | 255,200 | 2,033,838 | 0.01% |
| Omron Corp. | 64,200 | 2,186,705 | 0.01% | Shin-Etsu Chemical Co., Ltd. | 770,650 | 25,969,473 | 0.08% |
| Ono Pharmaceutical Co., Ltd. | 207,800 | 2,161,168 | 0.01% | Shinko Electric Industries Co., Ltd. | 25,600 | 929,295 | 0.00% |
| Open House Group Co., Ltd. | 28,700 | 973,163 | 0.00% | Shionogi & Co., Ltd. | 301,100 | 4,251,342 | 0.01% |
| Oracle Corp. Japan | 12,300 | 1,186,094 | 0.00% | Ship Healthcare Holdings, Inc. | 13,500 | 189,409 | 0.00% |
| Organo Corp. | 15,300 | 798,295 | 0.00% | Shiseido Co., Ltd. | 168,400 | 2,985,789 | 0.01% |
| Oriental Land Co., Ltd. | 453,500 | 9,874,504 | 0.03% | Shizuoka Financial Group, Inc. | 206,900 | 1,691,035 | 0.01% |
| ORIX Corp. | 479,500 | 10,397,913 | 0.03% | SHO-BOND Holdings Co., Ltd. | 7,800 | 259,123 | 0.00% |
| Orix JREIT, Inc. REIT | 794 | 829,062 | 0.00% | Skylark Holdings Co., Ltd. | 80,842 | 1,260,263 | 0.00% |
| Osaka Gas Co., Ltd. | 167,800 | 3,694,248 | 0.01% | SMC Corp. | 22,600 | 8,941,639 | 0.03% |
| OSG Corp. | 13,200 | 155,761 | 0.00% | Socionext, Inc. | 60,000 | 966,086 | 0.00% |
| Otsuka Corp. | 85,500 | 1,963,410 | 0.01% | SoftBank Corp. | 10,946,980 | 13,854,380 | 0.04% |
| Otsuka Holdings Co., Ltd. | 198,200 | 10,845,762 | 0.03% | SoftBank Group Corp. | 422,200 | 24,674,898 | 0.08% |
| PALTAC Corp. | 4,300 | 119,347 | 0.00% | Sohgo Security Services Co., Ltd. | 262,500 | 1,806,400 | 0.01% |
| Pan Pacific International Holdings Corp. | 181,300 | 4,978,944 | 0.02% | Sojitz Corp. | 82,940 | 1,710,941 | 0.01% |
| Panasonic Holdings Corp. | 920,800 | 9,626,332 | 0.03% | Sompo Holdings, Inc. | 399,200 | 10,462,616 | 0.03% |
| Park24 Co., Ltd. | 59,300 | 835,203 | 0.00% | Sony Group Corp. | 2,467,300 | 52,890,899 | 0.16% |
| Penta-Ocean Construction Co., Ltd. | 51,500 | 214,474 | 0.00% | Sotetsu Holdings, Inc. | 12,300 | 195,230 | 0.00% |
| PeptiDream, Inc. | 16,600 | 279,325 | 0.00% | Square Enix Holdings Co., Ltd. | 37,200 | 1,455,004 | 0.01% |
| Persol Holdings Co., Ltd. | 487,000 | 732,855 | 0.00% | Stanley Electric Co., Ltd. | 58,200 | 964,322 | 0.00% |
| Pola Orbis Holdings, Inc. | 11,900 | 108,202 | 0.00% | Subaru Corp. | 250,700 | 4,500,030 | 0.01% |
| Rakus Co., Ltd. | 17,400 | 205,709 | 0.00% | Sugi Holdings Co., Ltd. | 20,700 | 325,002 | 0.00% |
| Rakuten Bank Ltd. | 37,400 | 1,051,845 | 0.00% | SUMCO Corp. | 136,980 | 1,031,098 | 0.00% |
| Rakuten Group, Inc. | 558,900 | 3,054,462 | 0.01% | Sumitomo Bakelite Co., Ltd. | 38,200 | 941,631 | 0.00% |
| Recruit Holdings Co., Ltd. | 582,439 | 41,303,657 | 0.13% | Sumitomo Chemical Co., Ltd. | 513,600 | 1,140,534 | 0.00% |
| Relo Group, Inc. | 18,800 | 230,694 | 0.00% | Sumitomo Corp. | 438,900 | 9,573,360 | 0.03% |
| Renesas Electronics Corp. | 700,678 | 9,124,062 | 0.03% | Sumitomo Electric Industries Ltd. | 316,700 | 5,750,213 | 0.02% |
| Rengo Co., Ltd. | 146,000 | 813,795 | 0.00% | Sumitomo Forestry Co., Ltd. | 60,100 | 2,024,494 | 0.01% |
| Resona Holdings, Inc. | 912,984 | 6,648,703 | 0.02% | Sumitomo Heavy Industries Ltd. | 52,000 | 1,073,683 | 0.00% |
| Resonac Holdings Corp. | 88,922 | 2,271,709 | 0.01% | Sumitomo Metal Mining Co., Ltd. | 110,900 | 2,549,515 | 0.01% |
| Resorttrust, Inc. | 9,600 | 191,927 | 0.00% | Sumitomo Mitsui Financial Group, Inc. | 1,529,900 | 36,641,280 | 0.11% |
| Ricoh Co., Ltd. | 224,600 | 2,588,845 | 0.01% | Sumitomo Mitsui Trust Group, Inc. | 297,100 | 6,979,468 | 0.02% |
| Rinnai Corp. | 38,100 | 790,073 | 0.00% | Sumitomo Realty & Development Co., Ltd. | 182,100 | 5,723,937 | 0.02% |
| Rohm Co., Ltd. | 117,800 | 1,113,463 | 0.00% | Sumitomo Rubber Industries Ltd. | 74,100 | 840,910 | 0.00% |
| Rohto Pharmaceutical Co., Ltd. | 64,000 | 1,171,799 | 0.00% | Sundrug Co., Ltd. | 28,200 | 722,046 | 0.00% |
| Rorze Corp. | 51,500 | 501,368 | 0.00% | Suntory Beverage & Food Ltd. | 53,600 | 1,709,702 | 0.01% |
| Ryohin Keikaku Co., Ltd. | 90,400 | 2,069,606 | 0.01% | Suzuken Co., Ltd. | 27,620 | 832,502 | 0.00% |
| Sankyo Co., Ltd. | 51,000 | 690,557 | 0.00% | Suzuki Motor Corp. | 727,900 | 8,290,538 | 0.03% |
| Sankyu, Inc. | 11,600 | 403,889 | 0.00% | Sysmex Corp. | 218,200 | 4,049,251 | 0.01% |
| Sanrio Co., Ltd. | 62,400 | 2,199,644 | 0.01% | T&D Holdings, Inc. | 195,600 | 3,616,161 | 0.01% |
| Santen Pharmaceutical Co., Ltd. | 145,500 | 1,498,420 | 0.01% | Taiheiyo Cement Corp. | 53,500 | 1,221,077 | 0.00% |
| Sanwa Holdings Corp. | 78,500 | 2,198,759 | 0.01% | Taisei Corp. | 61,100 | 2,581,082 | 0.01% |
| Sapporo Holdings Ltd. | 18,800 | 995,027 | 0.00% | Taiyo Yuden Co., Ltd. | 46,600 | 672,788 | 0.00% |
| Sawai Group Holdings Co., Ltd. | 17,400 | 238,148 | 0.00% | Takara Holdings, Inc. | 37,600 | 324,179 | 0.00% |
| SBI Holdings, Inc. | 104,400 | 2,645,207 | 0.01% | Takasago Thermal Engineering Co., Ltd. | 30,200 | 1,220,990 | 0.00% |
| SBI Sumishin Net Bank Ltd. | 26,700 | 643,885 | 0.00% | Takashimaya Co., Ltd. | 120,800 | 971,565 | 0.00% |
| SCREEN Holdings Co., Ltd. | 26,400 | 1,594,146 | 0.01% | Takeda Pharmaceutical Co., Ltd. | 619,800 | 16,488,825 | 0.05% |
| SCSK Corp. | 47,100 | 998,283 | 0.00% | TBS Holdings, Inc. | 2,600 | 67,018 | 0.00% |
| Secom Co., Ltd. | 159,100 | 5,435,276 | 0.02% | TDK Corp. | 733,900 | 9,678,084 | 0.03% |
| Sega Sammy Holdings, Inc. | 69,700 | 1,364,197 | 0.01% | TechnoPro Holdings, Inc. | 35,400 | 667,410 | 0.00% |
| Seibu Holdings, Inc. | 79,719 | 1,627,250 | 0.01% | Teijin Ltd. | 75,000 | 638,521 | 0.00% |
| Seiko Epson Corp. | 97,400 | 1,782,093 | 0.01% | | | | |
| Seino Holdings Co., Ltd. | 66,400 | 1,002,802 | 0.00% | | | | |
| Sekisui Chemical Co., Ltd. | 183,600 | 3,171,761 | 0.01% | | | | |
| Sekisui House Ltd. | 249,600 | 6,006,536 | 0.02% | | | | |
| Sekisui House, Inc. REIT | 2,438 | 1,199,144 | 0.00% | | | | |
| Seven & i Holdings Co., Ltd. | 940,400 | 14,881,489 | 0.05% | | | | |
| Seven Bank Ltd. | 426,200 | 845,295 | 0.00% | | | | |
| SG Holdings Co., Ltd. | 184,792 | 1,770,786 | 0.01% | | | | |
| Sharp Corp. | 38,000 | 238,141 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Terumo Corp. | 571,200 | 11,128,878 | 0.04% | Boubyan Bank KSCP | 274,051 | 498,679 | 0.00% |
| THK Co., Ltd. | 48,700 | 1,140,341 | 0.00% | Burgan Bank SAK | 91,610 | 52,298 | 0.00% |
| TIS, Inc. | 112,400 | 2,672,683 | 0.01% | Gulf Bank KSCP | 669,061 | 707,473 | 0.00% |
| Tobu Railway Co., Ltd. | 71,800 | 1,171,616 | 0.00% | Kuwait Finance House KSCP | 4,231,950 | 10,240,138 | 0.03% |
| Toda Corp. | 88,300 | 540,779 | 0.00% | Mabanee Co. KPSC | 285,196 | 704,896 | 0.00% |
| Toei Animation Co., Ltd. | 28,500 | 641,051 | 0.00% | Mobile Telecommunications Co. KSCP | 1,058,834 | 1,610,746 | 0.01% |
| Toho Co., Ltd. | 48,700 | 1,906,973 | 0.01% | National Bank of Kuwait SAKP | 3,339,679 | 9,705,976 | 0.03% |
| Toho Gas Co., Ltd. | 39,200 | 1,060,316 | 0.00% | | | 24,108,766 | 0.07% |
| Tohoku Electric Power Co., Inc. | 201,100 | 1,517,591 | 0.01% | | | | |
| Tokai Carbon Co., Ltd. | 36,700 | 214,091 | 0.00% | Malaysia 0.19% (30 June 2024: 0.17%) | | | |
| Tokio Marine Holdings, Inc. | 776,900 | 28,315,622 | 0.09% | Alliance Bank Malaysia Bhd | 148,700 | 160,955 | 0.00% |
| Tokyo Century Corp. | 109,100 | 1,112,798 | 0.00% | AMMB Holdings Bhd | 772,500 | 946,729 | 0.00% |
| Tokyo Electric Power Co. Holdings, Inc. | 623,500 | 1,884,465 | 0.01% | Axiata Group Bhd | 1,310,700 | 729,877 | 0.00% |
| Tokyo Electron Ltd. | 180,690 | 27,805,979 | 0.09% | CELCOMDIGI Bhd | 1,582,400 | 1,281,066 | 0.00% |
| Tokyo Gas Co., Ltd. | 153,700 | 4,273,791 | 0.01% | CIMB Group Holdings Bhd | 3,593,900 | 6,590,625 | 0.02% |
| Tokyo Ohka Kogyo Co., Ltd. | 44,700 | 1,004,868 | 0.00% | Dialog Group Bhd | 1,402,800 | 580,382 | 0.00% |
| Tokyo Seimitsu Co., Ltd. | 15,500 | 725,589 | 0.00% | FGV Holdings Bhd | 86,700 | 22,104 | 0.00% |
| Tokyo Tatemono Co., Ltd. | 94,800 | 1,572,560 | 0.01% | Fraser & Neave Holdings Bhd | 99,100 | 624,542 | 0.00% |
| Tokyu Corp. | 274,800 | 2,951,530 | 0.01% | Gamuda Bhd | 2,314,600 | 2,453,585 | 0.01% |
| Tokyu Fudosan Holdings Corp. | 302,900 | 1,864,890 | 0.01% | Genting Bhd | 748,100 | 645,794 | 0.00% |
| TOPPAN Holdings, Inc. | 119,400 | 3,197,726 | 0.01% | Genting Malaysia Bhd | 666,000 | 336,612 | 0.00% |
| Toray Industries, Inc. | 696,600 | 4,439,074 | 0.01% | Hartalega Holdings Bhd | 1,109,300 | 979,925 | 0.00% |
| Toridoll Holdings Corp. | 26,100 | 647,684 | 0.00% | Hong Leong Bank Bhd | 128,000 | 588,545 | 0.00% |
| Tosoh Corp. | 99,500 | 1,340,616 | 0.01% | Hong Leong Financial Group Bhd | 24,526 | 101,472 | 0.00% |
| TOTO Ltd. | 56,300 | 1,363,079 | 0.01% | IHH Healthcare Bhd | 1,689,600 | 2,758,376 | 0.01% |
| Toyo Seikan Group Holdings Ltd. | 57,600 | 881,995 | 0.00% | IJM Corp. Bhd | 1,854,700 | 1,260,939 | 0.00% |
| Toyo Suisan Kaisha Ltd. | 36,000 | 2,464,749 | 0.01% | IOI Corp. Bhd | 949,600 | 823,985 | 0.00% |
| Toyo Tire Corp. | 83,600 | 1,300,864 | 0.01% | Kuala Lumpur Kepong Bhd | 381,800 | 1,861,398 | 0.01% |
| Toyoda Gosei Co., Ltd. | 10,200 | 180,525 | 0.00% | Malayan Banking Bhd | 3,161,100 | 7,239,106 | 0.02% |
| Toyota Boshoku Corp. | 8,300 | 108,424 | 0.00% | Malaysia Airports Holdings Bhd | 611,700 | 1,447,341 | 0.01% |
| Toyota Industries Corp. | 65,300 | 5,345,409 | 0.02% | Maxis Bhd | 1,165,800 | 951,620 | 0.00% |
| Toyota Motor Corp. | 4,763,410 | 95,353,066 | 0.30% | MISC Bhd | 953,459 | 1,620,550 | 0.01% |
| Toyota Tsusho Corp. | 301,700 | 5,428,911 | 0.02% | MR DIY Group M Bhd | 2,076,500 | 859,113 | 0.00% |
| Trend Micro, Inc. | 52,700 | 2,872,747 | 0.01% | Nestle Malaysia Bhd | 17,400 | 389,053 | 0.00% |
| TS Tech Co., Ltd. | 26,900 | 307,580 | 0.00% | Petronas Chemicals Group Bhd | 1,139,900 | 1,317,966 | 0.01% |
| Tsumura & Co. | 40,400 | 1,210,252 | 0.00% | Petronas Dagangan Bhd | 59,700 | 257,946 | 0.00% |
| Tsuruha Holdings, Inc. | 13,700 | 760,578 | 0.00% | Petronas Gas Bhd | 390,000 | 1,542,033 | 0.01% |
| UBE Corp. | 16,200 | 248,474 | 0.00% | PPB Group Bhd | 505,136 | 1,400,802 | 0.01% |
| Ulvac, Inc. | 20,100 | 788,601 | 0.00% | Press Metal Aluminium Holdings Bhd | 1,312,700 | 1,438,495 | 0.01% |
| Unicharm Corp. | 509,100 | 4,219,284 | 0.01% | Public Bank Bhd | 6,359,891 | 6,485,766 | 0.02% |
| United Urban Investment Corp. REIT | 1,266 | 1,134,212 | 0.00% | QL Resources Bhd | 257,025 | 273,608 | 0.00% |
| Ushio, Inc. | 18,600 | 252,087 | 0.00% | RHB Bank Bhd | 1,169,959 | 1,695,479 | 0.01% |
| USS Co., Ltd. | 154,900 | 1,357,198 | 0.01% | SD Guthrie Bhd | 1,576,100 | 1,744,760 | 0.01% |
| Welcia Holdings Co., Ltd. | 46,888 | 612,653 | 0.00% | Sime Darby Bhd | 1,758,100 | 927,902 | 0.00% |
| West Japan Railway Co. | 205,300 | 3,653,755 | 0.01% | Telekom Malaysia Bhd | 763,066 | 1,134,829 | 0.00% |
| Workman Co., Ltd. | 18,300 | 518,748 | 0.00% | Tenaga Nasional Bhd | 2,022,900 | 6,758,834 | 0.02% |
| Yakult Honsha Co., Ltd. | 107,268 | 2,038,747 | 0.01% | Top Glove Corp. Bhd | 975,162 | 292,232 | 0.00% |
| Yamada Holdings Co., Ltd. | 212,100 | 611,495 | 0.00% | YTL Corp. Bhd | 1,907,305 | 1,138,881 | 0.00% |
| Yamaguchi Financial Group, Inc. | 81,000 | 845,511 | 0.00% | YTL Power International Bhd | 1,007,500 | 995,896 | 0.00% |
| Yamaha Corp. | 198,200 | 1,424,452 | 0.01% | | | 62,659,123 | 0.19% |
| Yamaha Motor Co., Ltd. | 414,000 | 3,699,815 | 0.01% | Mexico 0.20% (30 June 2024: 0.24%) | | | |
| Yamato Holdings Co., Ltd. | 106,600 | 1,202,608 | 0.00% | Alfa SAB de CV Class A | 1,211,641 | 879,329 | 0.00% |
| Yamato Kogyo Co., Ltd. | 5,700 | 269,259 | 0.00% | Alpek SAB de CV Class A | 192,800 | 120,913 | 0.00% |
| Yamazaki Baking Co., Ltd. | 44,500 | 833,455 | 0.00% | Alesa SAB de CV | 289,600 | 605,726 | 0.00% |
| Yaoko Co., Ltd. | 13,700 | 824,389 | 0.00% | America Movil SAB de CV | 9,476,400 | 6,813,537 | 0.02% |
| Yaskawa Electric Corp. | 116,600 | 3,017,385 | 0.01% | Arca Continental SAB de CV | 266,800 | 2,216,495 | 0.01% |
| Yokogawa Electric Corp. | 113,500 | 2,454,015 | 0.01% | Banco del Bajío SA | 321,100 | 644,740 | 0.00% |
| Yokohama Rubber Co., Ltd. | 55,200 | 1,194,197 | 0.00% | Becle SAB de CV | 187,500 | 211,281 | 0.00% |
| Zenkoku Hosho Co., Ltd. | 8,200 | 289,264 | 0.00% | Cemex SAB de CV | 6,538,924 | 3,673,138 | 0.01% |
| Zensho Holdings Co., Ltd. | 44,000 | 2,509,646 | 0.01% | Coca-Cola Femsa SAB de CV | 231,325 | 1,802,183 | 0.01% |
| Zeon Corp. | 27,800 | 265,158 | 0.00% | Corp. Inmobiliaria Vesta SAB de CV | 629,800 | 1,611,699 | 0.01% |
| ZOZO, Inc. | 64,400 | 2,006,661 | 0.01% | El Puerto de Liverpool SAB de CV | 23,800 | 113,478 | 0.00% |
| | | 1,839,909,247 | 5.68% | Fibra Uno Administracion SA de CV REIT | 1,025,800 | 1,022,211 | 0.01% |
| Kuwait 0.07% (30 June 2024: 0.08%) | | | | | | | |
| Agility Public Warehousing Co. KSC | 734,628 | 588,560 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Fomento Economico Mexicano SAB de CV | 739,737 | 6,321,976 | 0.02% | Randstad NV | 40,491 | 1,706,906 | 0.01% |
| GCC SAB de CV | 43,700 | 391,861 | 0.00% | Universal Music Group NV | 307,722 | 7,876,932 | 0.02% |
| Genera SAB de CV | 581,200 | 679,235 | 0.00% | Wolters Kluwer NV | 97,460 | 16,187,541 | 0.05% |
| Gruma SAB de CV Class B | 68,165 | 1,068,400 | 0.01% | | | 295,810,639 | 0.91% |
| Grupo Aeroportuario del Centro Norte SAB de CV Class B | 87,103 | 751,777 | 0.00% | New Zealand 0.07% (30 June 2024: 0.07%) | | | |
| Grupo Aeroportuario del Pacifico SAB de CV Class B | 151,325 | 2,667,596 | 0.01% | a2 Milk Co., Ltd. | 219,763 | 775,670 | 0.00% |
| Grupo Aeroportuario del Sureste SAB de CV Class B | 85,260 | 2,192,438 | 0.01% | Air New Zealand Ltd. | 211,512 | 71,100 | 0.00% |
| Grupo Bimbo SAB de CV | 979,600 | 2,602,499 | 0.01% | Auckland International Airport Ltd. | 809,079 | 3,943,592 | 0.01% |
| Grupo Carso SAB de CV | 178,000 | 986,875 | 0.00% | Contact Energy Ltd. | 270,500 | 1,439,702 | 0.01% |
| Grupo Comercial Chedraui SA de CV | 90,900 | 547,776 | 0.00% | EBOS Group Ltd. | 44,400 | 921,622 | 0.00% |
| Grupo Financiero Banorte SAB de CV Class O | 1,157,000 | 7,454,680 | 0.02% | Fisher & Paykel Healthcare Corp., Ltd. | 239,436 | 5,151,129 | 0.02% |
| Grupo Financiero Inbursa SAB de CV Class O | 770,100 | 1,607,033 | 0.01% | Fletcher Building Ltd. | 708,681 | 1,131,560 | 0.00% |
| Grupo Mexico SAB de CV | 1,263,800 | 6,013,045 | 0.02% | Infratil Ltd. | 404,317 | 2,854,134 | 0.01% |
| Grupo Televisa SAB | 481,487 | 160,011 | 0.00% | Mainfreight Ltd. | 34,049 | 1,402,082 | 0.00% |
| Industrias Penoles SAB de CV | 56,355 | 721,487 | 0.00% | Mercury NZ Ltd. | 373,148 | 1,222,978 | 0.00% |
| Kimberly-Clark de Mexico SAB de CV Class A | 401,900 | 568,268 | 0.00% | Meridian Energy Ltd. | 613,465 | 2,031,230 | 0.01% |
| Megacable Holdings SAB de CV | 48,700 | 79,423 | 0.00% | Ryman Healthcare Ltd. | 102,147 | 269,543 | 0.00% |
| Operadora de Sites Mexicanos SAB de CV | 188,970 | 112,604 | 0.00% | Spark New Zealand Ltd. | 1,055,440 | 1,744,365 | 0.01% |
| Orbia Advance Corp. SAB de CV | 441,724 | 318,237 | 0.00% | | | 22,958,707 | 0.07% |
| Prologis Property Mexico SA de CV REIT | 324,056 | 902,530 | 0.00% | Norway 0.12% (30 June 2024: 0.15%) | | | |
| Promotora y Operadora de Infraestructura SAB de CV | 117,626 | 999,208 | 0.00% | Aker A.S.A Class A | 4,091 | 197,754 | 0.00% |
| Qualitas Controladora SAB de CV | 92,400 | 779,497 | 0.00% | Aker BP A.S.A | 120,182 | 2,346,001 | 0.01% |
| Regional SAB de CV | 78,700 | 443,069 | 0.00% | AutoStore Holdings Ltd. | 202,607 | 198,194 | 0.00% |
| Wal-Mart de Mexico SAB de CV | 2,134,300 | 5,634,258 | 0.02% | DNB Bank A.S.A | 394,704 | 7,885,496 | 0.02% |
| | | 63,718,513 | 0.20% | Equinor A.S.A | 343,618 | 8,029,709 | 0.03% |
| Netherlands 0.91% (30 June 2024: 1.16%) | | | | Gjensidige Forsikring A.S.A | 49,953 | 884,058 | 0.00% |
| Aalberts NV | 33,972 | 1,208,013 | 0.00% | Kongsberg Gruppen A.S.A | 29,167 | 3,287,189 | 0.01% |
| ABN AMRO Bank NV GDR | 168,193 | 2,593,300 | 0.01% | Mowi A.S.A | 179,139 | 3,071,784 | 0.01% |
| Adyen NV | 12,026 | 17,894,850 | 0.06% | Norsk Hydro A.S.A | 565,690 | 3,115,009 | 0.01% |
| Aegon Ltd. | 498,439 | 2,952,284 | 0.01% | Orkla A.S.A | 328,069 | 2,840,943 | 0.01% |
| Akzo Nobel NV | 73,083 | 4,386,265 | 0.01% | Salmar A.S.A | 22,105 | 1,051,984 | 0.00% |
| ArcelorMittal SA | 188,870 | 4,386,745 | 0.01% | Schibsted A.S.A Class A | 17,940 | 556,017 | 0.00% |
| ASM International NV | 19,955 | 11,546,709 | 0.04% | Schibsted A.S.A Class B | 44,594 | 1,312,218 | 0.00% |
| ASML Holding NV | 161,512 | 113,509,639 | 0.35% | Telenor A.S.A | 251,828 | 2,813,770 | 0.01% |
| ASR Nederland NV | 53,211 | 2,522,478 | 0.01% | Variable Energi A.S.A | 363,216 | 1,128,599 | 0.00% |
| BE Semiconductor Industries NV | 30,479 | 4,175,521 | 0.01% | Yara International A.S.A | 55,748 | 1,476,489 | 0.01% |
| CTP NV | 31,346 | 482,987 | 0.00% | | | 40,195,214 | 0.12% |
| CVC Capital Partners plc | 90,793 | 1,998,783 | 0.01% | Philippines 0.06% (30 June 2024: 0.06%) | | | |
| DSM-Firmenich AG | 67,431 | 6,823,279 | 0.02% | ACEN Corp. | 2,425,877 | 167,750 | 0.00% |
| EXOR NV | 36,652 | 3,360,751 | 0.01% | Ayala Corp. | 125,330 | 1,297,825 | 0.01% |
| Havas NV | 329,192 | 553,041 | 0.00% | Ayala Land, Inc. | 2,362,400 | 1,070,013 | 0.01% |
| Heineken Holding NV | 45,896 | 2,749,339 | 0.01% | Bank of the Philippine Islands | 987,845 | 2,083,449 | 0.01% |
| Heineken NV | 113,791 | 8,094,961 | 0.03% | BDO Unibank, Inc. | 928,062 | 2,310,328 | 0.01% |
| IMCD NV | 22,775 | 3,384,234 | 0.01% | Bloomerry Resorts Corp. | 580,900 | 45,994 | 0.00% |
| ING Groep NV | 1,290,048 | 20,211,330 | 0.06% | Converge Information & Communications Technology Solutions, Inc. | 770,600 | 215,014 | 0.00% |
| InPost SA | 85,251 | 1,457,460 | 0.00% | DMCI Holdings, Inc. | 664,600 | 124,314 | 0.00% |
| JDE Peet's NV | 79,342 | 1,358,082 | 0.00% | Globe Telecom, Inc. | 17,848 | 673,870 | 0.00% |
| Koninklijke Ahold Delhaize NV | 389,464 | 12,699,601 | 0.04% | GT Capital Holdings, Inc. | 16,593 | 188,749 | 0.00% |
| Koninklijke KPN NV | 1,423,945 | 5,182,850 | 0.02% | International Container Terminal Services, Inc. | 410,850 | 2,741,604 | 0.01% |
| Koninklijke Philips NV | 330,211 | 8,343,177 | 0.03% | JG Summit Holdings, Inc. | 978,328 | 347,561 | 0.00% |
| Koninklijke Vopak NV | 27,240 | 1,198,798 | 0.00% | Jollibee Foods Corp. | 144,300 | 671,047 | 0.00% |
| NN Group NV | 111,375 | 4,851,883 | 0.01% | Manila Electric Co. | 111,060 | 936,940 | 0.00% |
| OCI NV | 40,154 | 449,682 | 0.00% | Megaworld Corp. | 1,437,605 | 50,948 | 0.00% |
| Prosus NV | 545,516 | 21,663,218 | 0.07% | Metropolitan Bank & Trust Co. | 807,272 | 1,004,816 | 0.00% |
| | | | | Monde Nissin Corp. | 1,739,600 | 258,632 | 0.00% |
| | | | | PLDT, Inc. | 39,530 | 884,974 | 0.00% |
| | | | | Puregold Price Club, Inc. | 1,158,100 | 617,640 | 0.00% |
| | | | | Semirara Mining & Power Corp. Class A | 203,100 | 122,538 | 0.00% |
| | | | | SM Prime Holdings, Inc. | 4,545,400 | 1,976,261 | 0.01% |
| | | | | Universal Robina Corp. | 430,820 | 588,379 | 0.00% |
| | | | | | | 18,378,646 | 0.06% |
| | | | | Poland 0.07% (30 June 2024: 0.08%) | | | |
| | | | | Allegro.eu SA | 247,649 | 1,623,574 | 0.00% |
| | | | | Bank Polska Kasa Opieki SA | 85,583 | 2,857,187 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Dino Polska SA | 21,762 | 2,053,655 | 0.01% | Al Rajhi Co. for Co.-operative Insurance | 19,113 | 872,888 | 0.00% |
| KGHM Polska Miedz SA | 43,896 | 1,222,108 | 0.00% | Aldrees Petroleum & Transport Services Co. | 25,673 | 821,285 | 0.00% |
| LPP SA | 548 | 2,062,993 | 0.01% | Alinma Bank | 599,460 | 4,618,717 | 0.02% |
| mBank SA | 5,699 | 754,974 | 0.00% | Almarai Co. JSC | 157,582 | 2,398,917 | 0.01% |
| ORLEN SA | 246,805 | 2,820,219 | 0.01% | Arab National Bank | 351,828 | 1,973,847 | 0.01% |
| Powszechna Kasa Oszczednosci Bank Polski SA | 404,432 | 5,851,173 | 0.02% | Arabian Centres Co. | 16,874 | 97,452 | 0.00% |
| Powszechny Zaklad Ubezpieczen SA | 228,693 | 2,537,958 | 0.01% | Arabian Contracting Services Co. | 10,748 | 415,343 | 0.00% |
| Santander Bank Polska SA | 14,202 | 1,573,339 | 0.00% | Arabian Drilling Co. | 10,125 | 300,727 | 0.00% |
| | | 23,357,180 | 0.07% | Arabian Internet & Communications Services Co. | 8,635 | 620,496 | 0.00% |
| Portugal 0.03% (30 June 2024: 0.04%) | | | | Astra Industrial Group Co. | 17,094 | 818,896 | 0.00% |
| EDP Renovaveis SA | 139,207 | 1,447,255 | 0.00% | Bank AlBilad | 224,614 | 2,334,374 | 0.01% |
| EDP SA | 1,309,240 | 4,190,524 | 0.01% | Bank Al-Jazira | 152,573 | 759,332 | 0.00% |
| Galp Energia SGPS SA | 194,159 | 3,206,774 | 0.01% | Banque Saudi Fransi | 491,161 | 2,070,578 | 0.01% |
| Jeronimo Martins SGPS SA | 102,142 | 1,951,420 | 0.01% | BinDawood Holding Co. | 84,380 | 145,297 | 0.00% |
| | | 10,795,973 | 0.03% | Bupa Arabia for Cooperative Insurance Co. | 29,347 | 1,616,764 | 0.01% |
| Qatar 0.09% (30 June 2024: 0.09%) | | | | Catrion Catering Holding Co. Co. for Cooperative Insurance | 26,189 | 850,337 | 0.00% |
| Barwa Real Estate Co. | 644,190 | 500,702 | 0.00% | Dallah Healthcare Co. | 32,017 | 1,257,707 | 0.01% |
| Commercial Bank PSQC | 1,452,935 | 1,735,860 | 0.01% | Dar Al Arkan Real Estate Development Co. | 10,363 | 413,704 | 0.00% |
| Dukhan Bank | 670,812 | 680,761 | 0.00% | Dr Soliman Abdel Kader Fakeeh Hospital Co. | 318,502 | 1,279,976 | 0.01% |
| Ezdan Holding Group QSC | 142,617 | 41,363 | 0.00% | Dr Sulaiman Al Habib Medical Services Group Co. | 35,540 | 633,731 | 0.00% |
| Industries Qatar QSC | 554,705 | 2,021,680 | 0.01% | Elm Co. | 45,721 | 3,411,979 | 0.01% |
| Masraf Al Rayan QSC | 1,803,575 | 1,220,051 | 0.00% | Emaar Economic City | 10,034 | 2,977,567 | 0.01% |
| Mesaieed Petrochemical Holding Co. | 3,715,889 | 1,525,750 | 0.01% | Ethad Etisalat Co. | 67,492 | 157,171 | 0.00% |
| Ooredoo QPSC | 214,033 | 678,957 | 0.00% | Jamjoom Pharmaceuticals Factory Co. | 184,993 | 2,629,112 | 0.01% |
| Qatar Aluminum Manufacturing Co. | 494,477 | 164,599 | 0.00% | Jarir Marketing Co. | 14,927 | 604,644 | 0.00% |
| Qatar Electricity & Water Co. QSC | 195,438 | 842,729 | 0.00% | Leejam Sports Co. JSC | 287,276 | 967,934 | 0.00% |
| Qatar Fuel QSC | 155,693 | 641,416 | 0.00% | Mobile Telecommunications Co. Saudi Arabia | 12,545 | 619,003 | 0.00% |
| Qatar Gas Transport Co., Ltd. | 1,075,569 | 1,225,635 | 0.00% | Mouwasat Medical Services Co. | 258,053 | 704,642 | 0.00% |
| Qatar International Islamic Bank QSC | 405,118 | 1,212,795 | 0.00% | Nahdi Medical Co. | 33,978 | 769,555 | 0.00% |
| Qatar Islamic Bank QPSC | 863,531 | 5,065,922 | 0.02% | National Industrialization Co. | 13,104 | 410,132 | 0.00% |
| Qatar National Bank QPSC | 1,824,299 | 8,663,040 | 0.03% | Power & Water Utility Co. for Jubail & Yanbu | 68,765 | 185,940 | 0.00% |
| Qatar Navigation QSC | 427,633 | 1,290,768 | 0.01% | Qassim Cement Co. | 30,729 | 448,169 | 0.00% |
| Vodafone Qatar QSC | 1,392,359 | 699,812 | 0.00% | Rabigh Refining & Petrochemical Co. | 7,293 | 102,095 | 0.00% |
| | | 28,211,840 | 0.09% | Riyadh Bank | 72,600 | 159,599 | 0.00% |
| Romania 0.01% (30 June 2024: 0.01%) | | | | Riyadh Cables Group Co. | 613,407 | 4,669,037 | 0.02% |
| Banca Transilvania SA | 351,093 | 1,972,884 | 0.01% | SABIC Agri-Nutrients Co. | 30,302 | 1,111,305 | 0.00% |
| OMV Petrom SA | 5,938,696 | 876,301 | 0.00% | Sahara International Petrochemical Co. | 113,524 | 3,353,692 | 0.01% |
| Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA | 44,193 | 1,122,093 | 0.00% | SAL Saudi Logistics Services | 99,714 | 660,266 | 0.00% |
| | | 3,971,278 | 0.01% | Saudi Arabian Mining Co. | 9,789 | 658,088 | 0.00% |
| Russia 0.00% (30 June 2024: 0.00%) | | | | Saudi Arabian Oil Co. | 498,730 | 6,676,457 | 0.02% |
| Alrosa PJSC | 495,420 | — | 0.00% | Saudi Arabian Oil Co. | 2,205,236 | 16,462,679 | 0.05% |
| Credit Bank of Moscow PJSC | 4,164,700 | — | 0.00% | Saudi Aramco Base Oil Co. | 18,185 | 541,088 | 0.00% |
| Magnitogorsk Iron & Steel Works PJSC | 505,635 | — | 0.00% | Saudi Awwal Bank | 429,048 | 3,842,408 | 0.01% |
| Polyus PJSC | 4,129 | — | 0.00% | Saudi Basic Industries Corp. | 369,224 | 6,583,810 | 0.02% |
| Polyus PJSC GDR | 1,651 | — | 0.00% | Saudi Cement Co. | 9,856 | 111,875 | 0.00% |
| Raspadskaya OJSC | 10,110 | — | 0.00% | Saudi Electricity Co. | 254,412 | 1,144,292 | 0.01% |
| Rosneft Oil Co. PJSC | 305,383 | — | 0.00% | Saudi Ground Services Co. | 47,158 | 641,341 | 0.00% |
| Sberbank of Russia PJSC | 2,030,335 | — | 0.00% | Saudi Industrial Investment Group | 228,520 | 1,015,671 | 0.00% |
| Severstal PAO | 34,472 | — | 0.00% | Saudi Investment Bank | 188,151 | 726,084 | 0.00% |
| Sistema AFK PAO | 467,000 | — | 0.00% | Saudi Kayan Petrochemical Co. | 280,516 | 524,092 | 0.00% |
| Sistema AFK PAO GDR | 2,109 | — | 0.00% | Saudi National Bank | 1,172,987 | 10,426,829 | 0.03% |
| Sovcomflot PJSC | 51,010 | — | 0.00% | Saudi Research & Media Group | 16,718 | 1,223,572 | 0.01% |
| VTB Bank PJSC | 170,978 | — | 0.00% | | | | |
| | | — | 0.00% | | | | |
| Saudi Arabia 0.44% (30 June 2024: 0.43%) | | | | | | | |
| Abdullah Al Othaim Markets Co. | 187,778 | 524,743 | 0.00% | | | | |
| ACWA Power Co. | 85,742 | 9,159,748 | 0.03% | | | | |
| Ades Holding Co. | 196,928 | 909,850 | 0.00% | | | | |
| Advanced Petrochemical Co. | 20,652 | 176,433 | 0.00% | | | | |
| Al Rajhi Bank | 794,775 | 20,010,038 | 0.06% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Saudi Tadawul Group Holding Co. | 25,807 | 1,489,050 | 0.01% | Foschini Group Ltd. | 154,867 | 1,378,784 | 0.01% |
| Saudi Telecom Co. | 767,112 | 8,166,413 | 0.03% | Gold Fields Ltd. | 364,557 | 4,773,823 | 0.02% |
| Saudia Dairy & Foodstuff Co. | 3,203 | 287,958 | 0.00% | Growthpoint Properties Ltd. REIT | 728,837 | 491,685 | 0.00% |
| Savola Group | 60,769 | 593,555 | 0.00% | Harmony Gold Mining Co., Ltd. | 219,497 | 1,752,719 | 0.01% |
| Seera Group Holding | 21,337 | 127,543 | 0.00% | Impala Platinum Holdings Ltd. | 280,019 | 1,302,155 | 0.00% |
| United Electronics Co. | 6,000 | 144,036 | 0.00% | Investec Ltd. | 72,534 | 480,639 | 0.00% |
| Yamama Cement Co. | 33,244 | 310,109 | 0.00% | Kumba Iron Ore Ltd. | 9,174 | 158,612 | 0.00% |
| Yanbu National Petrochemical Co. | 206,457 | 2,076,988 | 0.01% | Mr Price Group Ltd. | 83,530 | 1,306,955 | 0.00% |
| | | 142,796,960 | 0.44% | MTN Group Ltd. | 759,326 | 3,701,664 | 0.01% |
| Singapore 0.32% (30 June 2024: 0.31%) | | | | MultiChoice Group | 76,977 | 440,568 | 0.00% |
| Capitaland Ascendas REIT | 1,944,564 | 3,663,341 | 0.01% | Naspers Ltd. Class N | 71,238 | 15,754,735 | 0.05% |
| Capitaland Ascott Trust | 336,275 | 214,455 | 0.00% | Nedbank Group Ltd. | 162,556 | 2,426,797 | 0.01% |
| Capitaland Integrated Commercial Trust REIT | 2,591,156 | 3,665,834 | 0.01% | NEPI Rockcastle NV | 245,163 | 1,792,795 | 0.01% |
| Capitaland Investment Ltd. | 928,800 | 1,783,797 | 0.01% | Northam Platinum Holdings Ltd. | 85,922 | 443,543 | 0.00% |
| City Developments Ltd. | 203,800 | 763,391 | 0.00% | Old Mutual Ltd. | 1,860,896 | 1,233,694 | 0.00% |
| ComfortDelGro Corp., Ltd. | 332,100 | 360,290 | 0.00% | OUTsurance Group Ltd. | 377,354 | 1,329,838 | 0.00% |
| DBS Group Holdings Ltd. | 832,800 | 26,689,647 | 0.08% | Pepkor Holdings Ltd. | 1,052,272 | 1,614,376 | 0.01% |
| Frasers Logistics & Commercial Trust REIT | 1,174,700 | 757,760 | 0.00% | Reinet Investments SCA | 42,144 | 998,681 | 0.00% |
| Genting Singapore Ltd. | 2,482,600 | 1,392,163 | 0.01% | Remgro Ltd. | 217,588 | 1,788,442 | 0.01% |
| Hutchison Port Holdings Trust | 781,800 | 128,215 | 0.00% | Sanlam Ltd. | 829,336 | 3,818,374 | 0.01% |
| Jardine Cycle & Carriage Ltd. | 38,411 | 797,672 | 0.00% | Santam Ltd. | 6,049 | 125,865 | 0.00% |
| Keppel DC REIT | 660,593 | 1,055,632 | 0.00% | Sasol Ltd. | 205,670 | 907,586 | 0.00% |
| Keppel Ltd. | 629,000 | 3,153,760 | 0.01% | Shoprite Holdings Ltd. | 201,047 | 3,137,697 | 0.01% |
| Keppel REIT | 407,000 | 259,559 | 0.00% | Sibanye Stillwater Ltd. | 877,560 | 696,653 | 0.00% |
| Mapletree Industrial Trust REIT | 820,911 | 1,329,873 | 0.01% | Standard Bank Group Ltd. | 581,288 | 6,831,289 | 0.02% |
| Mapletree Logistics Trust REIT | 1,513,897 | 1,409,360 | 0.01% | Tiger Brands Ltd. | 54,683 | 837,545 | 0.00% |
| Mapletree Pan Asia Commercial Trust REIT | 1,135,279 | 1,006,955 | 0.00% | Vodacom Group Ltd. | 254,025 | 1,364,492 | 0.01% |
| NetLink NBN Trust | 757,000 | 482,766 | 0.00% | Woolworths Holdings Ltd. | 287,781 | 950,882 | 0.00% |
| Olam Group Ltd. | 108,200 | 96,763 | 0.00% | | | 98,749,720 | 0.31% |
| Oversea-Chinese Banking Corp., Ltd. | 1,399,363 | 17,120,194 | 0.05% | South Korea 0.91% (30 June 2024: 1.24%) | | | |
| SATS Ltd. | 479,656 | 1,279,833 | 0.00% | Alteogen, Inc. | 17,112 | 3,597,571 | 0.01% |
| Seatrium Ltd. | 588,147 | 892,438 | 0.00% | Amorepacific Corp. | 12,349 | 879,106 | 0.00% |
| Sembcorp Industries Ltd. | 351,100 | 1,420,666 | 0.01% | Amorepacific Corp. - Preference Shares | 10,777 | 234,991 | 0.00% |
| SIA Engineering Co., Ltd. | 429,700 | 746,510 | 0.00% | Amorepacific Group | 4,965 | 70,150 | 0.00% |
| Singapore Airlines Ltd. | 566,860 | 2,675,985 | 0.01% | BGF retail Co., Ltd. | 3,825 | 266,320 | 0.00% |
| Singapore Exchange Ltd. | 361,000 | 3,371,309 | 0.01% | BNK Financial Group, Inc. | 66,782 | 469,059 | 0.00% |
| Singapore Technologies Engineering Ltd. | 625,100 | 2,135,292 | 0.01% | Celltrion Pharm, Inc. | 3,824 | 147,282 | 0.00% |
| Singapore Telecommunications Ltd. | 3,270,600 | 7,384,143 | 0.02% | Celltrion, Inc. | 60,782 | 7,741,484 | 0.03% |
| StarHub Ltd. | 33,200 | 29,447 | 0.00% | Cheil Worldwide, Inc. | 39,178 | 451,087 | 0.00% |
| Suntec REIT | 369,300 | 316,728 | 0.00% | CJ CheilJedang Corp. | 959 | 166,440 | 0.00% |
| Thai Beverage PCL | 2,822,800 | 1,127,713 | 0.00% | CJ CheilJedang Corp. - Preference Shares | 8,967 | 772,350 | 0.00% |
| United Overseas Bank Ltd. | 465,000 | 12,383,412 | 0.04% | CJ Corp. | 2,092 | 140,826 | 0.00% |
| UOL Group Ltd. | 319,600 | 1,208,867 | 0.00% | CJ ENM Co., Ltd. | 4,291 | 156,524 | 0.00% |
| Venture Corp., Ltd. | 152,400 | 1,469,037 | 0.01% | CJ Logistics Corp. | 1,242 | 71,205 | 0.00% |
| Wilmar International Ltd. | 866,903 | 1,969,945 | 0.01% | CosmoAM&T Co., Ltd. | 7,429 | 259,888 | 0.00% |
| | | 104,542,752 | 0.32% | Coway Co., Ltd. | 26,103 | 1,186,218 | 0.00% |
| South Africa 0.31% (30 June 2024: 0.31%) | | | | Daewoo Engineering & Construction Co., Ltd. | 27,579 | 58,169 | 0.00% |
| Absa Group Ltd. | 402,804 | 4,050,454 | 0.01% | DB Insurance Co., Ltd. | 18,228 | 1,272,858 | 0.01% |
| African Rainbow Minerals Ltd. | 17,533 | 139,734 | 0.00% | DGB Financial Group, Inc. | 23,045 | 128,050 | 0.00% |
| Anglo American Platinum Ltd. | 49,218 | 1,483,974 | 0.01% | DL Holdings Co., Ltd. | 2,010 | 43,145 | 0.00% |
| Anglogold Ashanti plc | 202,555 | 4,519,113 | 0.01% | Dongsuh Cos, Inc. | 5,006 | 93,003 | 0.00% |
| Aspen Pharmacare Holdings Ltd. | 132,425 | 1,156,877 | 0.00% | Doosan Bobcat, Inc. | 18,678 | 531,609 | 0.00% |
| Bid Corp., Ltd. | 150,958 | 3,444,514 | 0.01% | Doosan Enerbility Co., Ltd. | 187,248 | 2,232,247 | 0.01% |
| Bidvest Group Ltd. | 123,588 | 1,726,892 | 0.01% | Ecopro BM Co., Ltd. | 18,316 | 1,367,339 | 0.01% |
| Capitec Bank Holdings Ltd. | 39,463 | 6,554,873 | 0.02% | Ecopro Co., Ltd. | 38,265 | 1,494,574 | 0.01% |
| Clicks Group Ltd. | 112,056 | 2,215,585 | 0.01% | Ecopro Materials Co., Ltd. | 12,799 | 572,071 | 0.00% |
| Discovery Ltd. | 214,079 | 2,209,654 | 0.01% | E-MART, Inc. | 4,129 | 177,821 | 0.00% |
| Exxaro Resources Ltd. | 98,186 | 821,859 | 0.00% | F&F Co., Ltd. | 3,420 | 126,146 | 0.00% |
| FirstRand Ltd. | 2,132,763 | 8,585,303 | 0.03% | Fila Holdings Corp. | 24,449 | 669,290 | 0.00% |
| | | | | Green Cross Corp. | 5,538 | 675,251 | 0.00% |
| | | | | GS Engineering & Construction Corp. | 10,132 | 119,410 | 0.00% |
| | | | | GS Holdings Corp. | 10,814 | 288,687 | 0.00% |
| | | | | GS P&L Co., Ltd. | 1,003 | 15,125 | 0.00% |
| | | | | GS Retail Co., Ltd. | 4,231 | 47,421 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Hana Financial Group, Inc. | 110,646 | 4,269,057 | 0.01% | Kumho Petrochemical Co., Ltd. | 8,448 | 519,912 | 0.00% |
| Hanjin Kal Corp. | 13,107 | 671,309 | 0.00% | L&F Co., Ltd. | 7,944 | 437,091 | 0.00% |
| Hankook Tire & Technology Co., Ltd. | 32,701 | 852,983 | 0.00% | LG Chem Ltd. | 17,302 | 2,938,220 | 0.01% |
| Hanmi Pharm Co., Ltd. | 2,342 | 446,239 | 0.00% | LG Chem Ltd. - Preference Shares | 5,152 | 555,743 | 0.00% |
| Hanmi Science Co., Ltd. | 3,675 | 73,517 | 0.00% | LG Corp. | 41,438 | 2,026,652 | 0.01% |
| Hanmi Semiconductor Co., Ltd. | 19,433 | 1,089,035 | 0.00% | LG Display Co., Ltd. | 122,519 | 759,840 | 0.00% |
| Hanon Systems | 25,986 | 70,783 | 0.00% | LG Electronics, Inc. | 41,706 | 2,365,554 | 0.01% |
| Hanwha Aerospace Co., Ltd. | 12,341 | 2,737,042 | 0.01% | LG Electronics, Inc. - Preference Shares | 27,075 | 757,728 | 0.00% |
| Hanwha Corp. - Preference Shares | 104,956 | 1,070,841 | 0.00% | LG Energy Solution Ltd. | 16,526 | 3,906,564 | 0.01% |
| Hanwha Industrial Solutions Co., Ltd. | 12,826 | 275,313 | 0.00% | LG H&H Co., Ltd. | 4,944 | 1,024,298 | 0.00% |
| Hanwha Life Insurance Co., Ltd. | 39,010 | 65,187 | 0.00% | LG Innotek Co., Ltd. | 6,637 | 730,356 | 0.00% |
| Hanwha Ocean Co., Ltd. | 44,619 | 1,132,031 | 0.00% | LG Uplus Corp. | 40,497 | 284,165 | 0.00% |
| Hanwha Solutions Corp. | 26,722 | 292,605 | 0.00% | Lotte Chemical Corp. | 3,055 | 124,097 | 0.00% |
| HD Hyundai Co., Ltd. | 9,025 | 485,535 | 0.00% | Lotte Chilsung Beverage Co., Ltd. | 509 | 38,724 | 0.00% |
| HD Hyundai Electric Co., Ltd. | 9,601 | 2,491,310 | 0.01% | Lotte Corp. | 2,075 | 30,727 | 0.00% |
| HD Hyundai Heavy Industries Co., Ltd. | 10,584 | 2,066,977 | 0.01% | Lotte Energy Materials Corp. | 5,350 | 85,766 | 0.00% |
| HD Hyundai Infracore Co., Ltd. | 22,496 | 105,286 | 0.00% | Lotte Shopping Co., Ltd. | 6,699 | 246,181 | 0.00% |
| HD Hyundai Mipo Co., Ltd. | 13,059 | 1,190,448 | 0.00% | LS Corp. | 3,925 | 251,420 | 0.00% |
| HD Korea Shipbuilding & Offshore Engineering Co., Ltd. | 17,374 | 2,690,807 | 0.01% | LS Electric Co., Ltd. | 7,788 | 850,668 | 0.00% |
| Hite Jinro Co., Ltd. | 5,221 | 69,228 | 0.00% | Meritz Financial Group, Inc. | 39,563 | 2,794,927 | 0.01% |
| HL Mando Co., Ltd. | 6,468 | 178,599 | 0.00% | Mirae Asset Securities Co., Ltd. | 139,273 | 759,679 | 0.00% |
| HLB, Inc. | 49,017 | 2,433,952 | 0.01% | Mirae Asset Securities Co., Ltd. - Preference Shares | 180,125 | 475,961 | 0.00% |
| HMM Co., Ltd. | 101,946 | 1,222,950 | 0.01% | NAVER Corp. | 55,957 | 7,560,267 | 0.02% |
| Hotel Shilla Co., Ltd. | 8,641 | 216,590 | 0.00% | NCSOFT Corp. | 9,016 | 1,121,373 | 0.00% |
| HYBE Co., Ltd. | 7,444 | 977,937 | 0.00% | Netmarble Corp. | 2,933 | 103,003 | 0.00% |
| Hyundai Engineering & Construction Co., Ltd. | 14,978 | 258,426 | 0.00% | NH Investment & Securities Co., Ltd. | 38,107 | 361,099 | 0.00% |
| Hyundai Engineering & Construction Co., Ltd. - Preference Shares | 254 | 7,488 | 0.00% | NongShim Co., Ltd. | 454 | 115,339 | 0.00% |
| Hyundai Glovis Co., Ltd. | 15,420 | 1,237,036 | 0.01% | OCI Holdings Co., Ltd. | 2,320 | 92,664 | 0.00% |
| Hyundai Marine & Fire Insurance Co., Ltd. | 9,171 | 153,873 | 0.00% | Orion Corp. | 11,394 | 792,545 | 0.00% |
| Hyundai Mobis Co., Ltd. | 24,883 | 3,997,439 | 0.01% | Ottogi Corp. | 48 | 12,895 | 0.00% |
| Hyundai Motor Co. | 64,771 | 9,327,482 | 0.03% | Pan Ocean Co., Ltd. | 33,341 | 74,738 | 0.00% |
| Hyundai Motor Co. - Preference Shares | 13,419 | 1,421,977 | 0.01% | Paradise Co., Ltd. | 5,850 | 38,148 | 0.00% |
| Hyundai Motor Co. (XKRX) - Preference Shares | 3,441 | 356,687 | 0.00% | Pearl Abyss Corp. | 5,681 | 106,894 | 0.00% |
| Hyundai Steel Co. | 23,103 | 330,345 | 0.00% | Posco DX Co., Ltd. | 19,801 | 256,634 | 0.00% |
| Hyundai Wia Corp. | 2,950 | 75,746 | 0.00% | POSCO Future M Co., Ltd. | 10,158 | 980,506 | 0.00% |
| Industrial Bank of Korea | 149,112 | 1,451,465 | 0.01% | POSCO Holdings, Inc. | 30,898 | 5,320,547 | 0.02% |
| Kakao Corp. | 138,335 | 3,589,578 | 0.01% | Posco International Corp. | 16,268 | 438,152 | 0.00% |
| Kakao Games Corp. | 8,179 | 91,004 | 0.00% | S-1 Corp. | 2,389 | 96,070 | 0.00% |
| KakaoBank Corp. | 76,695 | 1,096,648 | 0.00% | Samsung Biologics Co., Ltd. | 7,593 | 4,894,717 | 0.02% |
| Kakaopay Corp. | 6,520 | 116,259 | 0.00% | Samsung C&T Corp. | 33,720 | 2,629,526 | 0.01% |
| Kangwon Land, Inc. | 77,655 | 842,408 | 0.00% | Samsung Card Co., Ltd. | 2,589 | 69,379 | 0.00% |
| KB Financial Group, Inc. | 136,589 | 7,691,627 | 0.02% | Samsung E&A Co., Ltd. | 55,119 | 619,651 | 0.00% |
| KCC Corp. | 866 | 138,534 | 0.00% | Samsung Electro-Mechanics Co., Ltd. | 22,469 | 1,889,524 | 0.01% |
| KEPCO Plant Service & Engineering Co., Ltd. | 3,296 | 98,736 | 0.00% | Samsung Electronics Co., Ltd. | 1,955,684 | 70,673,769 | 0.22% |
| Kia Corp. | 99,133 | 6,781,030 | 0.02% | Samsung Electronics Co., Ltd. - Preference Shares | 339,223 | 10,184,870 | 0.03% |
| Korea Aerospace Industries Ltd. | 19,007 | 708,817 | 0.00% | Samsung Fire & Marine Insurance Co., Ltd. | 11,588 | 2,821,926 | 0.01% |
| Korea Electric Power Corp. | 130,885 | 1,782,593 | 0.01% | Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares | 3,942 | 735,033 | 0.00% |
| Korea Gas Corp. | 4,468 | 105,315 | 0.00% | Samsung Heavy Industries Co., Ltd. | 251,139 | 1,927,705 | 0.01% |
| Korea Investment Holdings Co., Ltd. | 30,249 | 1,465,037 | 0.01% | Samsung Life Insurance Co., Ltd. | 25,054 | 1,613,368 | 0.01% |
| Korea Zinc Co., Ltd. | 2,472 | 1,689,252 | 0.01% | Samsung SDI Co., Ltd. | 21,039 | 3,537,107 | 0.01% |
| Korean Air Lines Co., Ltd. | 87,423 | 1,342,091 | 0.01% | Samsung SDI Co., Ltd. - Preference Shares | 2,057 | 203,863 | 0.00% |
| Krafton, Inc. | 15,537 | 3,298,110 | 0.01% | Samsung SDS Co., Ltd. | 12,957 | 1,124,821 | 0.00% |
| KT&G Corp. | 42,291 | 3,076,701 | 0.01% | Samsung Securities Co., Ltd. | 47,387 | 1,400,220 | 0.01% |
| Kum Yang Co., Ltd. | 12,166 | 175,199 | 0.00% | SD Biosensor, Inc. | 9,955 | 69,516 | 0.00% |
| | | | | Shinhan Financial Group Co., Ltd. | 196,493 | 6,360,012 | 0.02% |
| | | | | Shinsegae, Inc. | 3,820 | 345,114 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| SK Biopharmaceuticals Co., Ltd. | 8,907 | 672,192 | 0.00% | Indutrade AB | 107,113 | 2,685,277 | 0.01% |
| SK Bioscience Co., Ltd. | 3,641 | 124,652 | 0.00% | Investment AB Latour Class B | 59,700 | 1,490,710 | 0.00% |
| SK Hynix, Inc. | 218,484 | 25,808,761 | 0.08% | Investor AB Class A | 368,022 | 9,732,428 | 0.03% |
| SK IE Technology Co., Ltd. | 5,378 | 82,379 | 0.00% | Investor AB Class B | 536,317 | 14,207,298 | 0.04% |
| SK Innovation Co., Ltd. | 19,848 | 1,510,020 | 0.01% | L E Lundbergforetagen AB Class B | 30,648 | 1,389,655 | 0.00% |
| SK Square Co., Ltd. | 42,804 | 2,305,714 | 0.01% | Lifco AB Class B | 79,927 | 2,319,125 | 0.01% |
| SK, Inc. | 14,531 | 1,297,984 | 0.01% | Nibe Industrier AB Class B | 794,102 | 3,107,629 | 0.01% |
| SKC Co., Ltd. | 7,859 | 561,071 | 0.00% | Saab AB Class B | 130,962 | 2,769,945 | 0.01% |
| S-Oil Corp. | 7,316 | 272,334 | 0.00% | Sagax AB Class B | 96,042 | 1,966,170 | 0.01% |
| Solus Advanced Materials Co., Ltd. | 4,316 | 24,040 | 0.00% | Sagax AB Class D | 4,500 | 12,605 | 0.00% |
| Wemade Co., Ltd. | 4,296 | 102,574 | 0.00% | Sandvik AB | 422,294 | 7,578,876 | 0.02% |
| Woori Financial Group, Inc. | 272,835 | 2,848,537 | 0.01% | Securitas AB Class B | 163,927 | 2,031,053 | 0.01% |
| Yuhan Corp. | 22,670 | 1,840,210 | 0.01% | Skandinaviska Enskilda Banken AB Class A | 598,933 | 8,209,462 | 0.03% |
| | | 294,390,917 | 0.91% | Skandinaviska Enskilda Banken AB Class C | 26,128 | 359,905 | 0.00% |
| Spain 0.58% (30 June 2024: 0.61%) | | | | Skanska AB Class B | 130,639 | 2,751,290 | 0.01% |
| Acciona SA | 6,663 | 749,980 | 0.00% | SKF AB Class B | 138,618 | 2,604,439 | 0.01% |
| ACS Actividades de Construccion y Servicios SA | 83,060 | 4,166,258 | 0.01% | SSAB AB Class B | 302,656 | 1,202,763 | 0.00% |
| Aena SME SA | 31,719 | 6,483,608 | 0.02% | Svenska Cellulosa AB SCA Class B | 273,506 | 3,476,609 | 0.01% |
| Amadeus IT Group SA | 182,500 | 12,888,351 | 0.04% | Svenska Handelsbanken AB Class A | 523,783 | 5,413,582 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | 2,294,658 | 22,459,070 | 0.07% | Svenska Handelsbanken AB Class B | 28,742 | 386,808 | 0.00% |
| Banco de Sabadell SA | 2,192,163 | 4,260,761 | 0.01% | Sweco AB Class B | 84,162 | 1,254,518 | 0.00% |
| Banco Santander SA | 6,182,875 | 28,583,367 | 0.09% | Swedbank AB Class A | 352,745 | 6,969,182 | 0.02% |
| Bankinter SA | 270,308 | 2,138,466 | 0.01% | Swedish Orphan Biovitrum AB | 84,163 | 2,417,661 | 0.01% |
| CaixaBank SA | 1,617,158 | 8,768,033 | 0.03% | Tele2 AB Class B | 231,844 | 2,292,369 | 0.01% |
| Cellnex Telecom SA | 228,991 | 7,234,537 | 0.02% | Telefonaktiebolaget LM Ericsson Class A | 32,102 | 260,901 | 0.00% |
| Corp. ACCIONA Energias Renovables SA | 14,045 | 258,876 | 0.00% | Telefonaktiebolaget LM Ericsson Class B | 1,126,060 | 9,159,922 | 0.03% |
| Enagas SA | 140,723 | 1,716,566 | 0.01% | Telia Co. AB | 903,972 | 2,509,204 | 0.01% |
| Endesa SA | 106,373 | 2,287,800 | 0.01% | Trelleborg AB Class B | 92,652 | 3,174,699 | 0.01% |
| Ferrovial SE | 199,500 | 8,387,239 | 0.03% | Volvo AB Class A | 125,719 | 3,074,351 | 0.01% |
| Grifols SA | 125,982 | 1,193,396 | 0.00% | Volvo AB Class B | 582,288 | 14,155,038 | 0.04% |
| Grifols SA - Preference Shares Class B | 69,864 | 511,112 | 0.00% | Volvo Car AB Class B | 135,635 | 294,366 | 0.00% |
| Iberdrola SA | 2,454,231 | 33,800,037 | 0.10% | | | 219,765,044 | 0.68% |
| Industria de Diseno Textil SA | 423,174 | 21,752,083 | 0.07% | Switzerland 1.97% (30 June 2024: 2.13%) | | | |
| Mapfre SA | 427,920 | 1,083,850 | 0.00% | ABB Ltd. | 653,609 | 35,390,448 | 0.11% |
| Merlin Properties Socimi SA REIT | 165,065 | 1,736,596 | 0.01% | Adecco Group AG | 54,389 | 1,341,945 | 0.00% |
| Naturgy Energy Group SA | 38,601 | 934,530 | 0.00% | Alcon AG | 200,157 | 16,984,357 | 0.05% |
| Redeia Corp. SA | 208,107 | 3,555,664 | 0.01% | Avolta AG | 38,765 | 1,554,450 | 0.00% |
| Repsol SA | 506,387 | 6,129,812 | 0.02% | Bachem Holding AG Class B | 14,296 | 913,367 | 0.00% |
| Telefonica SA | 1,760,548 | 7,177,338 | 0.02% | Baloise Holding AG | 20,337 | 3,682,540 | 0.01% |
| | | 188,257,330 | 0.58% | Banque Cantonale Vaudoise | 17,102 | 1,575,743 | 0.01% |
| Sweden 0.68% (30 June 2024: 0.75%) | | | | Barry Callebaut AG | 1,380 | 1,833,401 | 0.01% |
| AAK AB | 68,360 | 1,952,568 | 0.01% | Belimo Holding AG | 3,675 | 2,431,076 | 0.01% |
| Alfa Laval AB | 114,363 | 4,788,047 | 0.01% | BKW AG | 6,021 | 997,908 | 0.00% |
| Assa Abloy AB Class B | 384,527 | 11,373,028 | 0.03% | Chocoladefabriken Lindt & Spruengli AG | 42 | 4,634,483 | 0.01% |
| Atlas Copco AB Class A | 923,579 | 14,113,747 | 0.04% | Chocoladefabriken Lindt & Spruengli AG (XSWX) | 379 | 4,211,344 | 0.01% |
| Atlas Copco AB Class B | 716,563 | 9,692,091 | 0.03% | Cie Financiere Richemont SA Class A | 220,577 | 33,564,213 | 0.10% |
| Axfood AB | 41,246 | 873,504 | 0.00% | Clariant AG | 74,385 | 828,187 | 0.00% |
| Beijer Ref AB Class B | 162,814 | 2,403,327 | 0.01% | DKSH Holding AG | 12,595 | 935,331 | 0.00% |
| Boliden AB | 115,441 | 3,244,060 | 0.01% | Emmi AG | 705 | 572,557 | 0.00% |
| Castellum AB | 181,885 | 1,984,410 | 0.01% | EMS-Chemie Holding AG | 2,918 | 1,968,946 | 0.01% |
| Epiroc AB Class A | 217,665 | 3,793,144 | 0.01% | Flughafen Zurich AG | 6,746 | 1,619,784 | 0.01% |
| Epiroc AB Class B | 217,537 | 3,394,201 | 0.01% | Galderma Group AG | 29,061 | 3,227,254 | 0.01% |
| EQT AB | 305,088 | 8,451,925 | 0.03% | Geberit AG | 13,755 | 7,810,563 | 0.02% |
| Essity AB Class B | 282,408 | 7,557,802 | 0.02% | Georg Fischer AG | 36,770 | 2,785,391 | 0.01% |
| Evolution AB | 74,751 | 5,769,410 | 0.02% | Givaudan SA | 3,186 | 13,942,815 | 0.04% |
| Fastighets AB Balder Class B | 244,732 | 1,701,058 | 0.01% | Helvetia Holding AG | 17,047 | 2,810,286 | 0.01% |
| Getinge AB Class B | 72,808 | 1,196,307 | 0.00% | Holcim AG | 229,268 | 22,100,803 | 0.07% |
| H&M Hennes & Mauritz AB Class B | 248,493 | 3,353,197 | 0.01% | Julius Baer Group Ltd. | 83,945 | 5,433,615 | 0.02% |
| Hexagon AB Class B | 882,309 | 8,432,412 | 0.03% | Kuehne + Nagel International AG | 22,872 | 5,244,471 | 0.02% |
| Holmen AB Class B | 44,183 | 1,624,285 | 0.00% | | | | |
| Husqvarna AB Class B | 127,518 | 666,370 | 0.00% | | | | |
| Industrivarden AB Class A | 55,753 | 1,763,025 | 0.01% | | | | |
| Industrivarden AB Class C | 75,306 | 2,379,286 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Logitech International SA | 65,958 | 5,461,504 | 0.02% | Evergreen Marine Corp. Taiwan Ltd. | 340,508 | 2,336,906 | 0.01% |
| Lonza Group AG | 30,025 | 17,751,608 | 0.05% | Far Eastern International Bank | 1,404,823 | 565,623 | 0.00% |
| Nestle SA | 1,048,525 | 86,635,644 | 0.27% | Far Eastern New Century Corp. | 1,482,221 | 1,428,669 | 0.01% |
| Novartis AG | 814,632 | 79,732,809 | 0.25% | Far EastOne Telecommunications Co., Ltd. | 691,000 | 1,884,287 | 0.01% |
| Partners Group Holding AG | 8,998 | 12,212,458 | 0.04% | Feng TAY Enterprise Co., Ltd. | 188,401 | 764,304 | 0.00% |
| PSP Swiss Property AG | 24,111 | 3,429,416 | 0.01% | First Financial Holding Co., Ltd. | 4,750,415 | 3,926,741 | 0.01% |
| Roche Holding AG | 275,952 | 77,799,433 | 0.24% | Formosa Chemicals & Fibre Corp. | 1,833,540 | 1,526,808 | 0.01% |
| Roche Holding AG (XSWX) | 21,440 | 6,401,836 | 0.02% | Formosa Petrochemical Corp. | 469,000 | 494,256 | 0.00% |
| Sandoz Group AG | 174,268 | 7,147,632 | 0.02% | Formosa Plastics Corp. | 1,612,720 | 1,746,300 | 0.01% |
| Schindler Holding AG | 18,420 | 5,089,510 | 0.02% | Formosa Taffeta Co., Ltd. | 2,049,000 | 1,146,857 | 0.00% |
| Schindler Holding AG (XSWX) | 5,833 | 1,593,012 | 0.01% | Fortune Electric Co., Ltd. | 51,000 | 875,810 | 0.00% |
| SGS SA | 60,636 | 6,080,662 | 0.02% | Foxconn Technology Co., Ltd. | 457,106 | 1,037,340 | 0.00% |
| SIG Group AG | 149,883 | 2,957,140 | 0.01% | Fubon Financial Holding Co., Ltd. | 3,012,611 | 8,297,786 | 0.03% |
| Sika AG | 61,647 | 14,679,639 | 0.05% | Genius Electronic Optical Co., Ltd. | 15,000 | 231,969 | 0.00% |
| Sonova Holding AG | 19,961 | 6,526,283 | 0.02% | Giant Manufacturing Co., Ltd. | 146,994 | 634,435 | 0.00% |
| Straumann Holding AG | 40,988 | 5,167,315 | 0.02% | Gigabyte Technology Co., Ltd. | 162,000 | 1,346,520 | 0.00% |
| Swatch Group AG | 22,174 | 2,920,177 | 0.01% | Global Unichip Corp. | 29,000 | 1,203,007 | 0.00% |
| Swiss Life Holding AG | 11,564 | 8,927,089 | 0.03% | Globalwafers Co., Ltd. | 87,000 | 1,012,384 | 0.00% |
| Swiss Prime Site AG | 34,337 | 3,743,443 | 0.01% | Hiwin Technologies Corp. | 191,125 | 1,917,983 | 0.01% |
| Swiss Re AG | 120,965 | 17,512,395 | 0.05% | Hon Hai Precision Industry Co., Ltd. | 4,831,489 | 27,116,289 | 0.08% |
| Swisscom AG | 10,819 | 6,022,825 | 0.02% | Hotai Motor Co., Ltd. | 123,840 | 2,338,207 | 0.01% |
| Tecan Group AG | 3,916 | 875,456 | 0.00% | HTC Corp. | 136,000 | 204,096 | 0.00% |
| Temenos AG | 21,795 | 1,541,583 | 0.00% | Hua Nan Financial Holdings Co., Ltd. | 4,443,972 | 3,544,659 | 0.01% |
| UBS Group AG | 1,308,395 | 40,035,082 | 0.12% | Innolux Corp. | 2,247,802 | 983,878 | 0.00% |
| VAT Group AG | 11,062 | 4,184,335 | 0.01% | International Games System Co., Ltd. | 75,000 | 2,228,187 | 0.01% |
| Zurich Insurance Group AG | 58,991 | 35,072,387 | 0.11% | Inventec Corp. | 923,000 | 1,410,493 | 0.00% |
| | | 637,895,951 | 1.97% | Jentech Precision Industrial Co., Ltd. | 40,156 | 1,867,892 | 0.01% |
| Taiwan 1.96% (30 June 2024: 1.99%) | | | | KGI Financial Holding Co., Ltd. | 6,930,300 | 3,635,900 | 0.01% |
| Accton Technology Corp. | 221,000 | 5,210,786 | 0.02% | King Yuan Electronics Co., Ltd. | 474,000 | 1,612,073 | 0.01% |
| Acer, Inc. | 1,125,752 | 1,366,650 | 0.00% | Largan Precision Co., Ltd. | 39,000 | 3,182,144 | 0.01% |
| Advanced Energy Solution Holding Co., Ltd. | 8,000 | 278,180 | 0.00% | Lite-On Technology Corp. ADR | 707,662 | 2,147,733 | 0.01% |
| Advantech Co., Ltd. | 162,971 | 1,722,444 | 0.01% | Lotes Co., Ltd. | 33,000 | 1,967,851 | 0.01% |
| Airtac International Group | 46,207 | 1,189,547 | 0.00% | MediaTek, Inc. | 611,794 | 26,405,421 | 0.08% |
| Alchip Technologies Ltd. | 29,000 | 2,901,371 | 0.01% | Mega Financial Holding Co., Ltd. | 4,858,668 | 5,735,346 | 0.02% |
| ASE Technology Holding Co., Ltd. | 1,316,281 | 6,504,218 | 0.02% | Micro-Star International Co., Ltd. | 214,000 | 1,197,792 | 0.00% |
| Asia Cement Corp. | 1,087,986 | 1,340,714 | 0.00% | momo.com, Inc. | 15,385 | 156,504 | 0.00% |
| Asia Vital Components Co., Ltd. | 143,000 | 2,717,412 | 0.01% | Nan Ya Plastics Corp. | 2,288,210 | 2,086,885 | 0.01% |
| ASMedia Technology, Inc. | 15,000 | 908,204 | 0.00% | Nan Ya Printed Circuit Board Corp. | 53,000 | 210,969 | 0.00% |
| ASPEED Technology, Inc. | 11,600 | 1,176,471 | 0.00% | Nanya Technology Corp. | 543,000 | 484,459 | 0.00% |
| Asustek Computer, Inc. | 261,000 | 4,904,025 | 0.02% | Nien Made Enterprise Co., Ltd. | 68,000 | 760,176 | 0.00% |
| AUO Corp. | 2,950,600 | 1,318,498 | 0.00% | Novatek Microelectronics Corp. | 231,000 | 3,537,098 | 0.01% |
| Capital Securities Corp. | 777,920 | 584,902 | 0.00% | Oneness Biotech Co., Ltd. | 151,656 | 403,836 | 0.00% |
| Catcher Technology Co., Ltd. | 268,000 | 1,585,871 | 0.01% | Parade Technologies Ltd. | 29,000 | 678,461 | 0.00% |
| Cathay Financial Holding Co., Ltd. | 3,559,279 | 7,415,051 | 0.02% | Pegatron Corp. | 830,000 | 2,326,618 | 0.01% |
| Chailease Holding Co., Ltd. | 558,425 | 1,924,752 | 0.01% | PharmaEssentia Corp. | 87,000 | 1,632,021 | 0.01% |
| Chang Hwa Commercial Bank Ltd. | 3,409,961 | 1,856,603 | 0.01% | Pou Chen Corp. | 697,000 | 784,496 | 0.00% |
| Cheng Shin Rubber Industry Co., Ltd. | 781,061 | 1,168,572 | 0.00% | Powerchip Semiconductor Manufacturing Corp. | 1,150,000 | 557,733 | 0.00% |
| Chicony Electronics Co., Ltd. | 244,421 | 1,133,218 | 0.00% | Powertech Technology, Inc. | 242,000 | 900,547 | 0.00% |
| China Airlines Ltd. | 1,578,000 | 1,234,599 | 0.00% | President Chain Store Corp. | 209,000 | 1,676,615 | 0.01% |
| China Motor Corp. | 85,400 | 206,828 | 0.00% | | | | |
| China Steel Corp. | 5,356,987 | 3,210,810 | 0.01% | | | | |
| Chunghwa Telecom Co., Ltd. | 1,621,000 | 6,106,346 | 0.02% | | | | |
| Compal Electronics, Inc. | 1,721,000 | 1,976,411 | 0.01% | | | | |
| CTBC Financial Holding Co., Ltd. | 7,007,104 | 8,356,930 | 0.03% | | | | |
| Delta Electronics, Inc. | 866,731 | 11,381,223 | 0.04% | | | | |
| E Ink Holdings, Inc. | 320,000 | 2,664,674 | 0.01% | | | | |
| E.Sun Financial Holding Co., Ltd. | 7,018,350 | 5,769,328 | 0.02% | | | | |
| Eclat Textile Co., Ltd. | 82,703 | 1,284,016 | 0.00% | | | | |
| Elite Material Co., Ltd. | 113,000 | 2,130,092 | 0.01% | | | | |
| eMemory Technology, Inc. | 24,000 | 2,456,039 | 0.01% | | | | |
| Ennostar, Inc. | 353,500 | 450,710 | 0.00% | | | | |
| Eternal Materials Co., Ltd. | 1,340,237 | 1,136,470 | 0.00% | | | | |
| Eva Airways Corp. | 1,166,491 | 1,577,998 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Quanta Computer, Inc. | 1,053,000 | 9,218,106 | 0.03% | Bangkok Dusit Medical Services PCL | 867,000 | 623,009 | 0.00% |
| Realtek Semiconductor Corp. | 167,030 | 2,893,838 | 0.01% | Bangkok Dusit Medical Services PCL Class F | 3,971,900 | 2,854,130 | 0.01% |
| Ruentex Development Co., Ltd. | 549,450 | 718,980 | 0.00% | Bangkok Expressway & Metro PCL | 3,781,300 | 787,424 | 0.00% |
| Shanghai Commercial & Savings Bank Ltd. | 1,424,166 | 1,720,233 | 0.01% | Banpu PCL | 2,436,757 | 428,818 | 0.00% |
| Shihlin Electric & Engineering Corp. | 128,000 | 749,623 | 0.00% | Berli Jucker PCL | 140,709 | 96,158 | 0.00% |
| Shin Kong Financial Holding Co., Ltd. | 6,617,658 | 2,381,868 | 0.01% | BTS Group Holdings PCL | 3,461,142 | 619,239 | 0.00% |
| Silergy Corp. | 123,000 | 1,513,840 | 0.01% | Bumrungrad Hospital PCL | 211,700 | 1,238,720 | 0.01% |
| Sino-American Silicon Products, Inc. | 237,000 | 972,304 | 0.00% | Carabao Group PCL Class F | 242,300 | 557,869 | 0.00% |
| SinoPac Financial Holdings Co., Ltd. | 5,220,984 | 3,646,862 | 0.01% | Central Pattana PCL | 1,351,800 | 2,259,938 | 0.01% |
| Synnex Technology International Corp. | 542,550 | 1,171,668 | 0.00% | Central Retail Corp. PCL | 1,424,000 | 1,420,032 | 0.01% |
| Taishin Financial Holding Co., Ltd. | 4,992,357 | 2,649,637 | 0.01% | Charoen Pokphand Foods PCL | 1,204,200 | 805,272 | 0.00% |
| Taiwan Business Bank | 3,053,606 | 1,383,155 | 0.00% | CP ALL PCL | 2,577,600 | 4,214,729 | 0.01% |
| Taiwan Cooperative Financial Holding Co., Ltd. | 5,465,485 | 4,051,039 | 0.01% | CP AXTRA PCL | 453,502 | 362,456 | 0.00% |
| Taiwan Fertilizer Co., Ltd. | 122,000 | 190,157 | 0.00% | Delta Electronics Thailand PCL | 1,196,964 | 5,353,777 | 0.02% |
| Taiwan Glass Industry Corp. | 670,760 | 334,516 | 0.00% | Digital Telecommunications Infrastructure Fund Class F | 1,182,206 | 298,195 | 0.00% |
| Taiwan High Speed Rail Corp. | 1,072,000 | 909,015 | 0.00% | Electricity Generating PCL | 260,200 | 892,899 | 0.00% |
| Taiwan Mobile Co., Ltd. | 732,000 | 2,534,185 | 0.01% | Energy Absolute PCL | 392,400 | 45,576 | 0.00% |
| Taiwan Secom Co., Ltd. | 29,000 | 109,244 | 0.00% | Energy Absolute PCL - Rights Issue 31/12/2049 | 392,400 | 22,558 | 0.00% |
| Taiwan Semiconductor Manufacturing Co., Ltd. | 9,852,000 | 323,045,952 | 1.00% | Global Power Synergy PCL Class F | 77,360 | 86,788 | 0.00% |
| Tatung Co., Ltd. | 878,000 | 1,282,807 | 0.00% | Gulf Energy Development PCL | 1,229,120 | 2,144,967 | 0.01% |
| TCC Group Holdings Co., Ltd. | 2,622,729 | 2,535,970 | 0.01% | Home Product Center PCL | 2,046,600 | 564,248 | 0.00% |
| Teco Electric & Machinery Co., Ltd. | 564,000 | 898,010 | 0.00% | Indorama Ventures PCL | 701,900 | 512,606 | 0.00% |
| Transcend Information, Inc. | 39,000 | 103,018 | 0.00% | Intouch Holdings PCL | 25,100 | 71,409 | 0.00% |
| U-Ming Marine Transport Corp. | 187,000 | 331,397 | 0.00% | Intouch Holdings PCL Class F | 244,914 | 696,778 | 0.00% |
| Unimicron Technology Corp. | 440,000 | 1,892,358 | 0.01% | IRPC PCL | 1,179,600 | 42,555 | 0.00% |
| Uni-President Enterprises Corp. | 2,008,006 | 4,955,015 | 0.02% | Kasikornbank PCL | 541,300 | 2,468,754 | 0.01% |
| United Microelectronics Corp. | 4,812,000 | 6,318,736 | 0.02% | Kasikornbank PCL NVDR | 158,300 | 721,972 | 0.00% |
| Vanguard International Semiconductor Corp. | 324,181 | 987,835 | 0.00% | Krung Thai Bank PCL | 2,526,000 | 1,555,829 | 0.01% |
| Voltronic Power Technology Corp. | 20,000 | 1,134,683 | 0.00% | Krungthai Card PCL | 199,500 | 292,565 | 0.00% |
| Walsin Lihwa Corp. | 940,312 | 679,754 | 0.00% | Land & Houses PCL | 3,617,100 | 535,749 | 0.00% |
| Walsin Technology Corp. | 100,000 | 282,146 | 0.00% | Land & Houses PCL NVDR | 1,314,800 | 194,742 | 0.00% |
| Wan Hai Lines Ltd. | 413,085 | 1,021,861 | 0.00% | Minor International PCL | 1,954,198 | 1,490,223 | 0.01% |
| Win Semiconductors Corp. | 197,000 | 673,001 | 0.00% | Muangthai Capital PCL | 111,700 | 157,255 | 0.00% |
| Winbond Electronics Corp. | 1,069,162 | 482,655 | 0.00% | Osotspa PCL | 184,700 | 112,678 | 0.00% |
| Wistron Corp. | 1,125,444 | 3,570,168 | 0.01% | PTT Exploration & Production PCL | 606,734 | 2,117,652 | 0.01% |
| Wiwynn Corp. | 46,000 | 3,676,127 | 0.01% | PTT Global Chemical PCL | 1,163,400 | 832,584 | 0.00% |
| WPG Holdings Ltd. | 631,000 | 1,316,488 | 0.00% | PTT Oil & Retail Business PCL | 525,400 | 204,952 | 0.00% |
| Yageo Corp. | 156,914 | 2,589,348 | 0.01% | PTT PCL | 6,084,800 | 5,666,297 | 0.02% |
| Yageo Corp. GDR | 1,140 | 94,060 | 0.00% | Ratch Group PCL | 311,400 | 273,999 | 0.00% |
| Yang Ming Marine Transport Corp. | 638,000 | 1,473,153 | 0.01% | SCB X PCL | 697,000 | 2,402,038 | 0.01% |
| Yuanta Financial Holding Co., Ltd. | 5,419,919 | 5,620,865 | 0.02% | SCG Packaging PCL | 253,400 | 145,671 | 0.00% |
| Yulon Motor Co., Ltd. | 90,214 | 139,513 | 0.00% | Siam Cement PCL | 171,100 | 843,080 | 0.00% |
| Yulon Nissan Motor Co., Ltd. | 113,000 | 260,574 | 0.00% | Siam Cement PCL NVDR | 175,900 | 866,731 | 0.00% |
| Zhen Ding Technology Holding Ltd. | 297,000 | 1,087,099 | 0.00% | Srisawad Corp. PCL | 637,010 | 780,031 | 0.00% |
| | | | | Thai Life Insurance PCL | 959,800 | 315,289 | 0.00% |
| | | | | Thai Oil PCL | 192,800 | 159,748 | 0.00% |
| | | | | Thai Union Group PCL Class F | 631,800 | 240,898 | 0.00% |
| | | | | TMBThanachart Bank PCL | 25,635,090 | 1,398,483 | 0.01% |
| | | | | True Corp. PCL | 2,521,882 | 798,836 | 0.00% |
| | | | | True Corp. PCL (XBKK) | 2,268,404 | 738,504 | 0.00% |
| | | | | | | 61,308,970 | 0.19% |
| | | 634,903,190 | 1.96% | Turkey 0.11% (30 June 2024: 0.13%) | | | |
| Thailand 0.19% (30 June 2024: 0.17%) | | | | AG Anadolu Grubu Holding A.S. | 43,403 | 384,190 | 0.00% |
| Advanced Info Service PCL | 505,200 | 4,252,600 | 0.02% | Akbank T.A.S. | 1,372,308 | 2,516,768 | 0.01% |
| Airports of Thailand PCL | 1,881,600 | 3,283,625 | 0.01% | Aksa Enerji Uretim A.S. Class B | 314,825 | 349,009 | 0.00% |
| Asset World Corp. PCL | 4,049,400 | 418,064 | 0.00% | Anadolu Efes Biracilik Ve Malt Sanayii A.S. | 108,718 | 589,086 | 0.00% |
| B Grimm Power PCL | 65,200 | 37,290 | 0.00% | Arcelik A.S. | 155,826 | 625,763 | 0.00% |
| Bangkok Bank PCL | 137,300 | 608,075 | 0.00% | Aselsan Elektronik Sanayi Ve Ticaret A.S. | 627,863 | 1,287,314 | 0.01% |
| Bangkok Bank PCL NVDR | 89,100 | 394,606 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B | 94,573 | 304,630 | 0.00% | Americana Restaurants International plc - Foreign Co. | 870,927 | 524,019 | 0.00% |
| BIM Birlesik Magazalar A.S. | 204,238 | 3,052,553 | 0.01% | Borouge plc | 782,062 | 511,006 | 0.00% |
| Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S. | 18,734 | 228,344 | 0.00% | Dubai Electricity & Water Authority PJSC | 3,212,862 | 2,484,183 | 0.01% |
| Coca-Cola Icecek A.S. | 171,259 | 290,352 | 0.00% | Dubai Financial Market PJSC | 101,046 | 41,265 | 0.00% |
| Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT | 1,017,191 | 391,797 | 0.00% | Dubai Investments PJSC | 472,986 | 278,148 | 0.00% |
| Enerjisa Enerji A.S. | 66,662 | 111,039 | 0.00% | Dubai Islamic Bank PJSC | 1,314,038 | 2,536,456 | 0.01% |
| Enka Insaat ve Sanayi A.S. | 682,067 | 937,443 | 0.00% | Emaar Development PJSC | 383,691 | 1,431,118 | 0.01% |
| Eregli Demir ve Celik Fabrikalari T.A.S. | 2,926,611 | 2,019,466 | 0.01% | Emaar Properties PJSC | 2,769,017 | 9,687,281 | 0.03% |
| Ford Otomotiv Sanayi A.S. | 34,382 | 911,071 | 0.00% | Emirates Central Cooling Systems Corp. | 1,326,745 | 657,404 | 0.00% |
| Gubre Fabrikalari T.A.S. | 12,082 | 98,062 | 0.00% | Emirates NBD Bank PJSC | 680,648 | 3,974,871 | 0.01% |
| Haci Omer Sabanci Holding A.S. | 675,988 | 1,835,236 | 0.01% | Emirates Telecommunications Group Co. PJSC | 1,520,464 | 6,755,686 | 0.02% |
| Hektas Ticaret T.A.S. | 1,158,861 | 126,831 | 0.00% | Fertiglobe plc | 324,115 | 216,191 | 0.00% |
| Iskenderun Demir ve Celik A.S. | 631,187 | 723,641 | 0.00% | First Abu Dhabi Bank PJSC | 1,859,144 | 6,954,612 | 0.02% |
| Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A | 1,463,933 | 1,216,339 | 0.01% | Lulu Retail Holdings plc | 528,298 | 273,279 | 0.00% |
| KOC Holding A.S. | 303,529 | 1,533,074 | 0.01% | Modon Holding PJSC | 1,391,544 | 1,265,367 | 0.01% |
| Kontrolmatik Enerji Ve Muhendislik A.S. | 152,324 | 166,193 | 0.00% | Multiply Group PJSC | 1,540,791 | 868,335 | 0.00% |
| Koza Altin Isletmeleri A.S. | 151,305 | 96,618 | 0.00% | NMDC Group PJSC | 70,905 | 477,198 | 0.00% |
| Mavi Giyim Sanayi Ve Ticaret A.S. Class B | 176,577 | 435,444 | 0.00% | Pure Health Holding PJSC | 997,403 | 904,249 | 0.00% |
| Migros Ticaret A.S. | 27,935 | 432,133 | 0.00% | Salik Co. PJSC | 822,063 | 1,208,571 | 0.00% |
| Pegasus Hava Tasimaciligi A.S. | 116,574 | 702,203 | 0.00% | Talabat Holding plc | 2,220,945 | 846,523 | 0.00% |
| Petkim Petrokimya Holding A.S. | 714,408 | 365,684 | 0.00% | | | 59,114,479 | 0.18% |
| Reysas Tasimacilik ve Lojistik Ticaret A.S. | 1,033,996 | 659,105 | 0.00% | United Kingdom 3.38% (30 June 2024: 3.51%) | | | |
| Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S. | 2,685 | 1,434 | 0.00% | 3i Group plc | 373,794 | 16,684,495 | 0.05% |
| Sasa Polyester Sanayi A.S. | 4,185,528 | 481,755 | 0.00% | Admiral Group plc | 115,706 | 3,831,426 | 0.01% |
| TAV Havalimanlari Holding A.S. | 113,328 | 878,151 | 0.00% | Airtel Africa plc | 663,643 | 944,182 | 0.00% |
| Tofas Turk Otomobil Fabrikasi A.S. | 20,288 | 117,676 | 0.00% | Anglo American plc | 507,238 | 15,017,661 | 0.05% |
| Turk Hava Yollari AO | 254,066 | 2,018,991 | 0.01% | Antofagasta plc | 137,893 | 2,745,885 | 0.01% |
| Turk Telekomunikasyon A.S. | 399,121 | 490,767 | 0.00% | Ashtead Group plc | 182,569 | 11,352,443 | 0.03% |
| Turkcell Iletisim Hizmetleri A.S. | 507,860 | 1,332,826 | 0.01% | Associated British Foods plc | 131,340 | 3,360,535 | 0.01% |
| Turkiye Garanti Bankasi A.S. | 275,195 | 968,150 | 0.00% | AstraZeneca plc | 614,817 | 80,603,264 | 0.25% |
| Turkiye Is Bankasi A.S. Class C | 2,740,481 | 1,049,366 | 0.00% | Auto Trader Group plc | 387,224 | 3,845,728 | 0.01% |
| Turkiye Petrol Rafinerileri A.S. | 433,704 | 1,740,434 | 0.01% | Aviva plc | 1,042,947 | 6,123,404 | 0.02% |
| Turkiye Sise ve Cam Fabrikalari A.S. | 826,633 | 970,626 | 0.00% | B&M European Value Retail SA | 368,245 | 1,692,567 | 0.00% |
| Turkiye Vakiflar Bankasi TAO Class D | 52,163 | 34,401 | 0.00% | BAE Systems plc | 1,233,048 | 17,735,933 | 0.05% |
| Vestel Beyaz Esya Sanayi ve Ticaret A.S. | 524,131 | 251,241 | 0.00% | Barclays plc | 6,078,378 | 20,413,081 | 0.06% |
| Yapi ve Kredi Bankasi A.S. | 1,494,323 | 1,293,991 | 0.01% | Barratt Redrow plc | 558,557 | 3,078,661 | 0.01% |
| | | 34,019,197 | 0.11% | Beazley plc | 274,292 | 2,804,868 | 0.01% |
| United Arab Emirates 0.18% (30 June 2024: 0.16%) | | | | Berkeley Group Holdings plc | 41,233 | 2,013,968 | 0.01% |
| Abu Dhabi Commercial Bank PJSC | 1,402,178 | 3,977,810 | 0.01% | BP plc | 6,716,560 | 33,058,451 | 0.10% |
| Abu Dhabi Islamic Bank PJSC | 601,241 | 2,262,194 | 0.01% | British American Tobacco plc | 802,964 | 28,962,204 | 0.09% |
| Abu Dhabi National Oil Co. for Distribution PJSC | 1,293,682 | 1,239,776 | 0.01% | British Land Co. plc REIT | 430,899 | 1,944,927 | 0.01% |
| Abu Dhabi Ports Co. PJSC | 383,704 | 531,725 | 0.00% | BT Group plc | 2,525,060 | 4,555,416 | 0.01% |
| ADNOC Drilling Co. PJSC | 1,014,649 | 1,472,367 | 0.01% | Bunzl plc | 130,285 | 5,378,048 | 0.02% |
| ADNOC Logistics & Services | 715,455 | 1,057,682 | 0.00% | Burberry Group plc | 141,847 | 1,740,962 | 0.01% |
| Agility Global plc | 1,469,256 | 524,013 | 0.00% | Canal+ SADIR | 344,288 | 875,308 | 0.00% |
| Air Arabia PJSC | 1,283,753 | 1,076,478 | 0.00% | Centrica plc | 2,173,665 | 3,636,990 | 0.01% |
| Aldar Properties PJSC | 1,553,853 | 3,248,960 | 0.01% | Coca-Cola HBC AG | 72,392 | 2,476,933 | 0.01% |
| Alpha Dhabi Holding PJSC | 564,141 | 1,827,712 | 0.01% | Compass Group plc | 703,719 | 23,461,208 | 0.07% |
| | | | | ConvaTec Group plc | 654,932 | 1,814,364 | 0.01% |
| | | | | CRH plc | 283,260 | 26,301,522 | 0.08% |
| | | | | Croda International plc | 56,296 | 2,386,598 | 0.01% |
| | | | | DCC plc | 36,480 | 2,348,340 | 0.01% |
| | | | | Diageo plc | 915,358 | 29,089,756 | 0.09% |
| | | | | Diploma plc | 54,353 | 2,893,047 | 0.01% |
| | | | | DS Smith plc | 596,772 | 4,050,893 | 0.01% |
| | | | | Endeavour Mining plc | 62,158 | 1,109,315 | 0.00% |
| | | | | Entain plc | 212,969 | 1,832,916 | 0.01% |
| | | | | Evrax plc | 106,517 | 1 | 0.00% |
| | | | | Experian plc | 367,651 | 15,862,368 | 0.05% |
| | | | | Ferguson Enterprises, Inc. | 81,941 | 14,222,499 | 0.04% |
| | | | | Flutter Entertainment plc | 73,087 | 18,965,877 | 0.06% |
| | | | | Fresnillo plc | 33,855 | 263,516 | 0.00% |
| | | | | Glencore plc | 4,933,600 | 21,836,022 | 0.07% |
| | | | | GSK plc | 1,669,626 | 28,155,848 | 0.09% |
| | | | | Haleon plc | 3,044,570 | 14,390,335 | 0.04% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Halma plc | 161,778 | 5,448,203 | 0.02% | Accenture plc Class A | 256,822 | 90,347,411 | 0.28% |
| Hargreaves Lansdown plc | 159,686 | 2,195,898 | 0.01% | Adobe, Inc. | 181,964 | 80,915,752 | 0.25% |
| Hikma Pharmaceuticals plc | 53,762 | 1,341,917 | 0.00% | Advanced Micro Devices, Inc. | 661,197 | 79,865,986 | 0.25% |
| Hiscox Ltd. | 148,373 | 2,012,456 | 0.01% | AES Corp. | 310,877 | 4,000,987 | 0.01% |
| Howden Joinery Group plc | 252,626 | 2,510,545 | 0.01% | Aflac, Inc. | 226,637 | 23,443,331 | 0.07% |
| HSBC Holdings plc | 7,446,578 | 73,237,817 | 0.23% | Agilent Technologies, Inc. | 121,351 | 16,302,293 | 0.05% |
| IMI plc | 82,404 | 1,879,322 | 0.01% | Air Products & Chemicals, Inc. | 91,976 | 26,676,719 | 0.08% |
| Imperial Brands plc | 361,546 | 11,559,989 | 0.04% | Airbnb, Inc. Class A | 180,575 | 23,729,361 | 0.07% |
| Informa plc | 581,559 | 5,815,102 | 0.02% | Akamai Technologies, Inc. | 61,743 | 5,905,718 | 0.02% |
| InterContinental Hotels Group plc | 64,208 | 8,004,419 | 0.02% | Albemarle Corp. | 45,188 | 3,889,783 | 0.01% |
| Intermediate Capital Group plc | 103,608 | 2,680,814 | 0.01% | Alexandria Real Estate Equities, Inc. REIT | 67,293 | 6,564,432 | 0.02% |
| International Consolidated Airlines Group SA | 842,681 | 3,186,173 | 0.01% | Align Technology, Inc. | 30,123 | 6,280,947 | 0.02% |
| Intertek Group plc | 68,638 | 4,064,294 | 0.01% | Allegion plc | 36,439 | 4,761,849 | 0.01% |
| J Sainsbury plc | 832,691 | 2,853,271 | 0.01% | Alliant Energy Corp. | 117,270 | 6,935,348 | 0.02% |
| JD Sports Fashion plc | 1,112,612 | 1,336,304 | 0.00% | Allstate Corp. | 105,016 | 20,246,035 | 0.06% |
| Kingfisher plc | 693,416 | 2,159,796 | 0.01% | Ally Financial, Inc. | 103,935 | 3,742,699 | 0.01% |
| Land Securities Group plc REIT | 431,545 | 3,156,327 | 0.01% | Alnylam Pharmaceuticals, Inc. | 51,971 | 12,229,296 | 0.04% |
| Legal & General Group plc | 2,377,454 | 6,842,349 | 0.02% | Alphabet, Inc. Class A | 2,407,121 | 455,668,005 | 1.41% |
| Lloyds Banking Group plc | 25,482,340 | 17,482,534 | 0.05% | Alphabet, Inc. Class C | 1,990,132 | 379,000,738 | 1.17% |
| London Stock Exchange Group plc | 198,378 | 28,037,425 | 0.09% | Altria Group, Inc. | 698,565 | 36,527,964 | 0.11% |
| M&G plc | 838,358 | 2,077,345 | 0.01% | Amazon.com, Inc. | 3,846,001 | 843,774,159 | 2.60% |
| Marks & Spencer Group plc | 759,142 | 3,570,064 | 0.01% | Amentum Holdings, Inc. | 48,740 | 1,025,002 | 0.00% |
| Melrose Industries plc | 572,754 | 3,972,502 | 0.01% | Ameren Corp. | 114,992 | 10,250,387 | 0.03% |
| Mondi plc | 186,623 | 2,786,022 | 0.01% | American Electric Power Co., Inc. | 210,455 | 19,410,265 | 0.06% |
| National Grid plc | 2,006,508 | 23,873,030 | 0.07% | American Express Co. | 228,424 | 67,793,959 | 0.21% |
| NatWest Group plc | 2,748,644 | 13,841,897 | 0.04% | American International Group, Inc. | 275,117 | 20,028,518 | 0.06% |
| Next plc | 51,925 | 6,176,632 | 0.02% | American Tower Corp. REIT | 192,584 | 35,321,831 | 0.11% |
| NMC Health plc | 6,970 | — | 0.00% | American Water Works Co., Inc. | 80,826 | 10,062,029 | 0.03% |
| Pearson plc | 281,209 | 4,515,026 | 0.01% | Ameriprise Financial, Inc. | 40,349 | 21,483,018 | 0.07% |
| Persimmon plc | 133,613 | 2,004,696 | 0.01% | AMETEK, Inc. | 98,410 | 17,739,387 | 0.05% |
| Phoenix Group Holdings plc | 334,186 | 2,134,526 | 0.01% | Amgen, Inc. | 221,962 | 57,852,176 | 0.18% |
| Prudential plc | 1,137,523 | 9,074,917 | 0.03% | Amphenol Corp. Class A | 494,606 | 34,350,387 | 0.11% |
| Reckitt Benckiser Group plc | 287,553 | 17,405,149 | 0.05% | Analog Devices, Inc. | 206,045 | 43,776,321 | 0.14% |
| RELX plc | 766,047 | 34,816,526 | 0.11% | Annaly Capital Management, Inc. REIT | 187,733 | 3,435,514 | 0.01% |
| Rentokil Initial plc | 1,043,489 | 5,237,917 | 0.02% | ANSYS, Inc. | 36,983 | 12,475,475 | 0.04% |
| Rightmove plc | 297,181 | 2,388,712 | 0.01% | Aon plc Class A | 80,420 | 28,883,647 | 0.09% |
| Rio Tinto plc | 459,942 | 27,205,961 | 0.08% | APA Corp. | 143,755 | 3,319,303 | 0.01% |
| Rolls-Royce Holdings plc | 3,541,154 | 25,217,076 | 0.08% | Apollo Global Management, Inc. | 214,885 | 35,490,407 | 0.11% |
| RS GROUP plc | 197,726 | 1,687,612 | 0.00% | Apple, Inc. | 5,864,285 | 1,468,534,250 | 4.53% |
| Sage Group plc | 431,150 | 6,873,847 | 0.02% | Applied Materials, Inc. | 343,638 | 55,885,848 | 0.17% |
| Schroders plc | 249,149 | 1,009,743 | 0.00% | AppLovin Corp. Class A | 108,317 | 35,076,294 | 0.11% |
| Segro plc REIT | 516,300 | 4,534,058 | 0.01% | Aptiv plc | 102,824 | 6,218,796 | 0.02% |
| Severn Trent plc | 122,914 | 3,860,752 | 0.01% | Arch Capital Group Ltd. | 144,915 | 13,382,900 | 0.04% |
| Shell plc | 2,545,669 | 78,939,727 | 0.24% | Archer-Daniels-Midland Co. | 201,226 | 10,165,938 | 0.03% |
| Smith & Nephew plc | 358,021 | 4,445,294 | 0.01% | Ares Management Corp. Class A | 72,118 | 12,767,050 | 0.04% |
| Smiths Group plc | 160,144 | 3,447,701 | 0.01% | Arista Networks, Inc. | 424,397 | 46,908,600 | 0.14% |
| Smurfit WestRock plc | 214,207 | 11,578,656 | 0.04% | Arthur J Gallagher & Co. | 100,507 | 28,528,912 | 0.09% |
| Spirax Group plc | 29,776 | 2,556,330 | 0.01% | AT&T, Inc. | 2,941,530 | 66,978,638 | 0.21% |
| SSE plc | 451,307 | 9,066,079 | 0.03% | Atlassian Corp. Class A | 63,978 | 15,570,966 | 0.05% |
| St James's Place plc | 250,061 | 2,718,371 | 0.01% | Atmos Energy Corp. | 60,059 | 8,364,417 | 0.03% |
| Standard Chartered plc | 851,190 | 10,538,776 | 0.03% | Autodesk, Inc. | 89,087 | 26,331,445 | 0.08% |
| Taylor Wimpey plc | 1,349,550 | 2,063,705 | 0.01% | Automatic Data Processing, Inc. | 167,499 | 49,031,982 | 0.15% |
| Tesco plc | 2,901,019 | 13,381,209 | 0.04% | AutoZone, Inc. | 6,862 | 21,972,124 | 0.07% |
| Unilever plc | 1,001,276 | 57,031,831 | 0.18% | AvalonBay Communities, Inc. REIT | 59,403 | 13,066,878 | 0.04% |
| UNITE Group plc REIT | 132,250 | 1,335,805 | 0.00% | Avantor, Inc. | 279,427 | 5,887,527 | 0.02% |
| United Utilities Group plc | 329,201 | 4,335,243 | 0.01% | Avery Dennison Corp. | 31,026 | 5,805,895 | 0.02% |
| Vodafone Group plc | 8,633,393 | 7,384,911 | 0.02% | Axon Enterprise, Inc. | 29,824 | 17,725,000 | 0.05% |
| Weir Group plc | 100,498 | 2,748,863 | 0.01% | Baker Hughes Co. Class A | 412,023 | 16,901,183 | 0.05% |
| Whitbread plc | 89,420 | 3,299,214 | 0.01% | Ball Corp. | 121,435 | 6,694,712 | 0.02% |
| Wise plc Class A | 273,691 | 3,653,935 | 0.01% | Bank of America Corp. | 2,733,952 | 120,157,190 | 0.37% |
| WPP plc | 442,935 | 4,589,851 | 0.01% | | | | |
| | | 1,097,046,231 | 3.38% | | | | |
| United States 64.09% (30 June 2024: 62.13%) | | | | | | | |
| 3M Co. | 221,278 | 28,564,777 | 0.09% | | | | |
| Abbott Laboratories | 707,653 | 80,042,631 | 0.25% | | | | |
| AbbVie, Inc. | 727,644 | 129,302,339 | 0.40% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Bank of New York Mellon Corp. | 293,631 | 22,559,670 | 0.07% | CNH Industrial NV | 341,900 | 3,873,727 | 0.01% |
| Baxter International, Inc. | 199,281 | 5,811,034 | 0.02% | Coca-Cola Co. | 1,566,185 | 97,510,678 | 0.30% |
| Becton Dickinson & Co. | 120,150 | 27,258,430 | 0.08% | Coca-Cola Europacific Partners plc | 80,879 | 6,212,316 | 0.02% |
| Berkshire Hathaway, Inc. Class A | 148 | 100,776,160 | 0.31% | Cognizant Technology Solutions Corp. Class A | 210,496 | 16,187,142 | 0.05% |
| Berkshire Hathaway, Inc. Class B | 525,170 | 238,049,058 | 0.73% | Coinbase Global, Inc. Class A | 83,359 | 20,698,040 | 0.06% |
| Best Buy Co., Inc. | 88,766 | 7,616,123 | 0.02% | Colgate-Palmolive Co. | 336,607 | 30,600,942 | 0.09% |
| Biogen, Inc. | 58,233 | 8,904,990 | 0.03% | Comcast Corp. Class A | 1,559,241 | 58,518,315 | 0.18% |
| BioMarin Pharmaceutical, Inc. | 76,824 | 5,049,642 | 0.02% | Conagra Brands, Inc. | 201,384 | 5,588,406 | 0.02% |
| Bio-Techne Corp. | 60,689 | 4,371,429 | 0.01% | ConocoPhillips | 534,414 | 52,997,836 | 0.16% |
| Blackrock, Inc. | 59,524 | 61,018,648 | 0.19% | Consolidated Edison, Inc. | 140,429 | 12,530,480 | 0.04% |
| Blackstone, Inc. | 296,753 | 51,166,152 | 0.16% | Constellation Brands, Inc. Class A | 64,815 | 14,324,115 | 0.04% |
| Block, Inc. | 40,886 | 3,568,847 | 0.01% | Constellation Energy Corp. | 129,857 | 29,050,309 | 0.09% |
| Block, Inc. Class A | 188,590 | 16,028,264 | 0.05% | Cooper Cos, Inc. | 81,222 | 7,466,738 | 0.02% |
| Boeing Co. | 292,899 | 51,843,123 | 0.16% | Copart, Inc. | 351,206 | 20,155,712 | 0.06% |
| Booking Holdings, Inc. | 13,528 | 67,212,786 | 0.21% | Corning, Inc. | 322,714 | 15,335,369 | 0.05% |
| Boston Scientific Corp. | 597,385 | 53,358,428 | 0.16% | Corpay, Inc. | 28,117 | 9,515,355 | 0.03% |
| Bristol-Myers Squibb Co. | 830,100 | 46,950,456 | 0.14% | Corteva, Inc. | 293,363 | 16,709,956 | 0.05% |
| Broadcom, Inc. | 1,862,747 | 431,859,264 | 1.33% | CoStar Group, Inc. | 163,479 | 11,703,462 | 0.04% |
| Broadridge Financial Solutions, Inc. | 47,469 | 10,732,266 | 0.03% | Costco Wholesale Corp. | 180,925 | 165,776,150 | 0.51% |
| Brown & Brown, Inc. | 96,506 | 9,845,542 | 0.03% | Coterra Energy, Inc. | 312,305 | 7,976,270 | 0.02% |
| Brown-Forman Corp. Class B | 65,312 | 2,480,550 | 0.01% | Coupang, Inc. Class A | 470,295 | 10,337,084 | 0.03% |
| Builders FirstSource, Inc. | 48,684 | 6,958,404 | 0.02% | Credicorp Ltd. | 28,718 | 5,264,584 | 0.02% |
| Bunge Global SA | 57,807 | 4,495,072 | 0.01% | Crowdstrike Holdings, Inc. Class A | 94,713 | 32,407,000 | 0.10% |
| Burlington Stores, Inc. | 25,028 | 7,134,482 | 0.02% | Crown Castle, Inc. REIT | 180,611 | 16,392,254 | 0.05% |
| BXP, Inc. REIT | 61,779 | 4,593,886 | 0.01% | CSX Corp. | 795,440 | 25,668,849 | 0.08% |
| Cadence Design Systems, Inc. | 113,184 | 34,007,265 | 0.10% | Cummins, Inc. | 54,895 | 19,136,397 | 0.06% |
| Capital One Financial Corp. | 152,080 | 27,118,906 | 0.08% | CVS Health Corp. | 524,425 | 23,541,438 | 0.07% |
| Cardinal Health, Inc. | 97,328 | 11,510,983 | 0.04% | Danaher Corp. | 266,300 | 61,129,165 | 0.19% |
| Carlyle Group, Inc. | 91,101 | 4,599,689 | 0.01% | Darden Restaurants, Inc. | 50,126 | 9,358,023 | 0.03% |
| CarMax, Inc. | 62,245 | 5,089,151 | 0.02% | Datadog, Inc. Class A | 121,235 | 17,323,269 | 0.05% |
| Carnival Corp. | 416,532 | 10,379,977 | 0.03% | DaVita, Inc. | 21,591 | 3,228,934 | 0.01% |
| Carrier Global Corp. | 345,994 | 23,617,550 | 0.07% | Deckers Outdoor Corp. | 62,307 | 12,653,929 | 0.04% |
| Caterpillar, Inc. | 199,478 | 72,362,639 | 0.22% | Deere & Co. | 103,915 | 44,028,786 | 0.14% |
| Cboe Global Markets, Inc. | 41,231 | 8,056,537 | 0.02% | Dell Technologies, Inc. Class C | 111,014 | 12,793,253 | 0.04% |
| CBRE Group, Inc. Class A | 124,554 | 16,352,695 | 0.05% | Delta Air Lines, Inc. | 58,949 | 3,566,415 | 0.01% |
| CDW Corp. | 55,535 | 9,665,311 | 0.03% | Devon Energy Corp. | 256,889 | 8,407,977 | 0.03% |
| Celanese Corp. Class A | 47,557 | 3,291,420 | 0.01% | Devcom, Inc. | 161,846 | 12,586,763 | 0.04% |
| Cencora, Inc. | 67,408 | 15,145,229 | 0.05% | Diamondback Energy, Inc. | 76,253 | 12,492,529 | 0.04% |
| Centene Corp. | 206,028 | 12,481,176 | 0.04% | Digital Realty Trust, Inc. REIT | 133,139 | 23,609,539 | 0.07% |
| CenterPoint Energy, Inc. | 273,288 | 8,671,428 | 0.03% | Discover Financial Services | 103,920 | 18,002,062 | 0.06% |
| CF Industries Holdings, Inc. | 75,535 | 6,444,646 | 0.02% | DocuSign, Inc. Class A | 78,892 | 7,095,546 | 0.02% |
| CH Robinson Worldwide, Inc. | 50,653 | 5,233,468 | 0.02% | Dollar General Corp. | 88,265 | 6,692,252 | 0.02% |
| Charles River Laboratories International, Inc. | 19,969 | 3,686,277 | 0.01% | Dollar Tree, Inc. | 81,945 | 6,140,958 | 0.02% |
| Charles Schwab Corp. | 610,782 | 45,203,976 | 0.14% | Dominion Energy, Inc. | 337,599 | 18,183,082 | 0.06% |
| Charter Communications, Inc. Class A | 37,939 | 13,004,351 | 0.04% | Domino's Pizza, Inc. | 14,335 | 6,017,260 | 0.02% |
| Check Point Software Technologies Ltd. | 33,925 | 6,333,797 | 0.02% | DoorDash, Inc. Class A | 143,730 | 24,110,708 | 0.07% |
| Cheniere Energy, Inc. | 92,132 | 19,796,403 | 0.06% | Dover Corp. | 56,881 | 10,670,876 | 0.03% |
| Chevron Corp. | 703,225 | 101,855,109 | 0.31% | Dow, Inc. | 295,424 | 11,855,365 | 0.04% |
| Chipotle Mexican Grill, Inc. Class A | 564,857 | 34,060,877 | 0.11% | DR Horton, Inc. | 118,738 | 16,601,947 | 0.05% |
| Chubb Ltd. | 164,595 | 45,477,599 | 0.14% | DTE Energy Co. | 85,870 | 10,368,802 | 0.03% |
| Church & Dwight Co., Inc. | 99,384 | 10,406,499 | 0.03% | Duke Energy Corp. | 312,246 | 33,641,384 | 0.10% |
| Cigna Group | 112,648 | 31,106,619 | 0.10% | DuPont de Nemours, Inc. | 167,592 | 12,778,890 | 0.04% |
| Cincinnati Financial Corp. | 60,474 | 8,690,114 | 0.03% | Eastman Chemical Co. | 52,230 | 4,769,644 | 0.01% |
| Cintas Corp. | 140,771 | 25,718,862 | 0.08% | Eaton Corp. plc | 162,823 | 54,036,069 | 0.17% |
| Cisco Systems, Inc. | 1,637,157 | 96,919,694 | 0.30% | eBay, Inc. | 200,922 | 12,447,118 | 0.04% |
| Citigroup, Inc. | 775,186 | 54,565,343 | 0.17% | Ecolab, Inc. | 102,917 | 24,115,511 | 0.07% |
| Citizens Financial Group, Inc. | 185,339 | 8,110,435 | 0.03% | Edison International | 149,382 | 11,926,659 | 0.04% |
| Clorox Co. | 49,262 | 8,000,641 | 0.02% | Edwards Lifesciences Corp. | 244,531 | 18,102,630 | 0.06% |
| Cloudflare, Inc. Class A | 121,186 | 13,049,308 | 0.04% | Electronic Arts, Inc. | 107,321 | 15,701,062 | 0.05% |
| CME Group, Inc. Class A | 145,434 | 33,774,138 | 0.10% | Elevance Health, Inc. | 96,623 | 35,644,225 | 0.11% |
| CMS Energy Corp. | 126,230 | 8,413,229 | 0.03% | Eli Lilly & Co. | 327,902 | 253,140,344 | 0.78% |
| CNA Financial Corp. | 14,604 | 706,395 | 0.00% | Emerson Electric Co. | 231,861 | 28,734,534 | 0.09% |
| | | | | Enphase Energy, Inc. | 52,065 | 3,575,824 | 0.01% |
| | | | | Entergy Corp. | 173,926 | 13,187,069 | 0.04% |
| | | | | EOG Resources, Inc. | 237,485 | 29,110,911 | 0.09% |
| | | | | EPAM Systems, Inc. | 22,227 | 5,197,117 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Equifax, Inc. | 49,897 | 12,716,250 | 0.04% | Hilton Worldwide Holdings, Inc. | 99,432 | 24,575,613 | 0.08% |
| Equinix, Inc. REIT | 38,884 | 36,663,335 | 0.11% | Hologic, Inc. | 99,535 | 7,175,478 | 0.02% |
| Equitable Holdings, Inc. | 137,009 | 6,462,715 | 0.02% | Home Depot, Inc. | 404,004 | 157,153,516 | 0.48% |
| Equity LifeStyle Properties, Inc. REIT | 76,060 | 5,065,596 | 0.02% | Honeywell International, Inc. | 265,053 | 59,872,822 | 0.18% |
| Equity Residential REIT | 157,480 | 11,300,765 | 0.03% | Hormel Foods Corp. | 112,267 | 3,521,816 | 0.01% |
| Essex Property Trust, Inc. REIT | 25,007 | 7,137,998 | 0.02% | Host Hotels & Resorts, Inc. REIT | 272,110 | 4,767,367 | 0.01% |
| Estee Lauder Cos, Inc. Class A | 91,552 | 6,864,569 | 0.02% | Howmet Aerospace, Inc. | 163,064 | 17,834,310 | 0.06% |
| Everest Group Ltd. | 17,779 | 6,444,176 | 0.02% | HP, Inc. | 396,746 | 12,945,822 | 0.04% |
| Evergy, Inc. | 84,392 | 5,194,328 | 0.02% | Hubbell, Inc. Class B | 21,459 | 8,988,961 | 0.03% |
| Eversource Energy | 150,824 | 8,661,822 | 0.03% | HubSpot, Inc. | 19,778 | 13,780,717 | 0.04% |
| Exelon Corp. | 397,636 | 14,967,019 | 0.05% | Humana, Inc. | 50,829 | 12,895,826 | 0.04% |
| Expedia Group, Inc. | 50,380 | 9,387,305 | 0.03% | Huntington Bancshares, Inc. | 595,847 | 9,694,431 | 0.03% |
| Expeditors International of Washington, Inc. | 59,353 | 6,574,532 | 0.02% | Huntington Ingalls Industries, Inc. | 16,411 | 3,101,187 | 0.01% |
| Extra Space Storage, Inc. REIT | 84,807 | 12,687,127 | 0.04% | ICON plc ADR | 31,752 | 6,658,712 | 0.02% |
| Exxon Mobil Corp. | 1,832,772 | 197,151,284 | 0.61% | IDEX Corp. | 29,879 | 6,253,376 | 0.02% |
| F5, Inc. | 26,166 | 6,579,964 | 0.02% | IDEXX Laboratories, Inc. | 33,302 | 13,768,379 | 0.04% |
| FactSet Research Systems, Inc. | 16,115 | 7,739,712 | 0.02% | Illinois Tool Works, Inc. | 118,411 | 30,024,293 | 0.09% |
| Fair Isaac Corp. | 9,797 | 19,505,141 | 0.06% | Illumina, Inc. | 64,864 | 8,667,776 | 0.03% |
| Fastenal Co. | 233,245 | 16,772,648 | 0.05% | Incyte Corp. | 65,079 | 4,495,007 | 0.01% |
| FedEx Corp. | 91,315 | 25,689,649 | 0.08% | Ingersoll Rand, Inc. | 163,131 | 14,756,830 | 0.05% |
| Fidelity National Financial, Inc. | 107,326 | 6,025,282 | 0.02% | Insulet Corp. | 29,335 | 7,658,488 | 0.02% |
| Fidelity National Information Services, Inc. | 229,224 | 18,514,422 | 0.06% | Intel Corp. | 1,758,571 | 35,259,349 | 0.11% |
| Fifth Third Bancorp | 270,976 | 11,456,865 | 0.04% | Intercontinental Exchange, Inc. | 228,114 | 33,991,267 | 0.10% |
| First Citizens BancShares, Inc. Class A | 4,867 | 10,284,068 | 0.03% | International Business Machines Corp. | 374,390 | 82,302,154 | 0.25% |
| First Solar, Inc. | 42,087 | 7,417,413 | 0.02% | International Flavors & Fragrances, Inc. | 101,889 | 8,614,715 | 0.03% |
| FirstEnergy Corp. | 222,522 | 8,851,925 | 0.03% | International Paper Co. | 149,768 | 8,060,514 | 0.02% |
| Fiserv, Inc. | 235,965 | 48,471,930 | 0.15% | Interpublic Group of Cos, Inc. | 155,866 | 4,367,365 | 0.01% |
| Flex Ltd. | 171,636 | 6,589,106 | 0.02% | Intuit, Inc. | 112,038 | 70,415,883 | 0.22% |
| Ford Motor Co. | 1,588,129 | 15,722,477 | 0.05% | Intuitive Surgical, Inc. | 144,680 | 75,517,173 | 0.23% |
| Fortinet, Inc. | 254,168 | 24,013,793 | 0.07% | Invitation Homes, Inc. REIT | 260,231 | 8,319,585 | 0.03% |
| Fortive Corp. | 151,637 | 11,372,775 | 0.04% | IQVIA Holdings, Inc. | 75,061 | 14,750,237 | 0.05% |
| Fox Corp. Class A | 70,985 | 3,448,451 | 0.01% | Iron Mountain, Inc. REIT | 119,211 | 12,530,268 | 0.04% |
| Fox Corp. Class B | 84,725 | 3,875,322 | 0.01% | J M Smucker Co. | 44,273 | 4,875,343 | 0.02% |
| Franklin Resources, Inc. | 99,202 | 2,012,809 | 0.01% | Jack Henry & Associates, Inc. | 31,397 | 5,503,894 | 0.02% |
| Freeport-McMoRan, Inc. | 585,186 | 22,283,883 | 0.07% | Jacobs Solutions, Inc. | 51,265 | 6,850,029 | 0.02% |
| Garmin Ltd. | 61,625 | 12,710,773 | 0.04% | JB Hunt Transport Services, Inc. | 34,130 | 5,824,626 | 0.02% |
| Gartner, Inc. | 30,672 | 14,859,664 | 0.05% | John Bean Technologies Corp. | 10 | 1,271 | 0.00% |
| GE HealthCare Technologies, Inc. | 190,155 | 14,866,318 | 0.05% | Johnson & Johnson | 984,145 | 142,327,050 | 0.44% |
| GE Vernova, Inc. | 112,094 | 36,871,079 | 0.11% | Johnson Controls International plc | 270,620 | 21,360,037 | 0.07% |
| Gen Digital, Inc. | 217,644 | 5,959,093 | 0.02% | JPMorgan Chase & Co. | 1,151,306 | 275,979,561 | 0.85% |
| General Dynamics Corp. | 112,699 | 29,695,060 | 0.09% | Juniper Networks, Inc. | 136,858 | 5,125,332 | 0.02% |
| General Electric Co. | 442,691 | 73,836,432 | 0.23% | Kellanova | 107,171 | 8,677,636 | 0.03% |
| General Mills, Inc. | 231,748 | 14,778,570 | 0.05% | Kenvue, Inc. | 798,233 | 17,042,275 | 0.05% |
| General Motors Co. | 446,266 | 23,772,590 | 0.07% | Keurig Dr Pepper, Inc. | 449,843 | 14,448,957 | 0.04% |
| Genuine Parts Co. | 56,934 | 6,647,614 | 0.02% | KeyCorp | 402,553 | 6,899,758 | 0.02% |
| Gilead Sciences, Inc. | 513,542 | 47,435,875 | 0.15% | Keysight Technologies, Inc. | 72,636 | 11,667,521 | 0.04% |
| Global Payments, Inc. | 103,153 | 11,559,325 | 0.04% | Kimberly-Clark Corp. | 135,054 | 17,697,476 | 0.05% |
| GLOBALFOUNDRIES, Inc. | 41,693 | 1,789,047 | 0.01% | Kimco Realty Corp. REIT | 277,406 | 6,499,623 | 0.02% |
| GoDaddy, Inc. Class A | 60,138 | 11,869,437 | 0.04% | Kinder Morgan, Inc. | 790,404 | 21,657,070 | 0.07% |
| Goldman Sachs Group, Inc. | 125,820 | 72,047,048 | 0.22% | KKR & Co., Inc. | 275,604 | 40,764,588 | 0.13% |
| Halliburton Co. | 356,779 | 9,700,821 | 0.03% | KLA Corp. | 56,023 | 35,301,213 | 0.11% |
| Hartford Financial Services Group, Inc. | 116,147 | 12,706,482 | 0.04% | Kraft Heinz Co. | 379,491 | 11,654,169 | 0.04% |
| HCA Healthcare, Inc. | 76,268 | 22,891,840 | 0.07% | Kroger Co. | 276,335 | 16,897,885 | 0.05% |
| Healthpeak Properties, Inc. REIT | 289,948 | 5,877,246 | 0.02% | L3Harris Technologies, Inc. | 75,437 | 15,862,892 | 0.05% |
| HEICO Corp. | 16,167 | 3,843,543 | 0.01% | Labcorp Holdings, Inc. | 33,015 | 7,571,000 | 0.02% |
| HEICO Corp. Class A | 36,465 | 6,785,407 | 0.02% | Lam Research Corp. | 535,219 | 38,658,868 | 0.12% |
| Hershey Co. | 59,365 | 10,053,463 | 0.03% | Lamb Weston Holdings, Inc. | 58,971 | 3,941,032 | 0.01% |
| Hess Corp. | 112,716 | 14,992,355 | 0.05% | Las Vegas Sands Corp. | 150,769 | 7,743,496 | 0.02% |
| Hewlett Packard Enterprise Co. | 532,466 | 11,368,149 | 0.04% | Leidos Holdings, Inc. | 54,956 | 7,916,961 | 0.02% |
| | | | | Lennar Corp. Class A | 94,149 | 12,839,099 | 0.04% |
| | | | | Lennar Corp. Class B | 6,645 | 878,137 | 0.00% |
| | | | | Liberty Media Corp.-Liberty Formula One Class C | 94,185 | 8,727,182 | 0.03% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---------------------------------------|------------------|----------------------------|-----------------------|
| Linde plc | 196,297 | 82,183,665 | 0.25% | Okta, Inc. Class A | 65,041 | 5,125,231 | 0.02% |
| Live Nation Entertainment, Inc. | 66,782 | 8,648,269 | 0.03% | Old Dominion Freight Line, Inc. | 80,959 | 14,281,168 | 0.04% |
| LKQ Corp. | 112,452 | 4,132,611 | 0.01% | Omnicom Group, Inc. | 80,093 | 6,891,202 | 0.02% |
| Lockheed Martin Corp. | 87,084 | 42,317,599 | 0.13% | ON Semiconductor Corp. | 175,878 | 11,089,108 | 0.03% |
| Loews Corp. | 67,018 | 5,675,754 | 0.02% | ONEOK, Inc. | 236,367 | 23,731,247 | 0.07% |
| Lowe's Cos, Inc. | 233,630 | 57,659,884 | 0.18% | Oracle Corp. | 641,804 | 106,950,219 | 0.33% |
| LPL Financial Holdings, Inc. | 29,632 | 9,675,144 | 0.03% | O'Reilly Automotive, Inc. | 23,627 | 28,016,897 | 0.09% |
| Lululemon Athletica, Inc. | 48,996 | 18,736,560 | 0.06% | Otis Worldwide Corp. | 161,231 | 14,931,603 | 0.05% |
| LyondellBasell Industries NV Class A | 108,660 | 8,070,178 | 0.02% | PACCAR, Inc. | 205,867 | 21,414,285 | 0.07% |
| M&T Bank Corp. | 66,989 | 12,594,602 | 0.04% | Packaging Corp. of America | 36,548 | 8,228,051 | 0.03% |
| Marathon Petroleum Corp. | 141,158 | 19,691,541 | 0.06% | Palantir Technologies, Inc. Class A | 825,371 | 62,422,809 | 0.19% |
| Markel Group, Inc. | 5,142 | 8,876,275 | 0.03% | Palo Alto Networks, Inc. | 266,610 | 48,512,356 | 0.15% |
| Marriott International, Inc. Class A | 93,335 | 26,034,865 | 0.08% | Parker-Hannifin Corp. | 52,313 | 33,272,637 | 0.10% |
| Marsh & McLennan Cos, Inc. | 198,826 | 42,232,631 | 0.13% | Paychex, Inc. | 130,675 | 18,323,249 | 0.06% |
| Martin Marietta Materials, Inc. | 26,389 | 13,629,919 | 0.04% | PayPal Holdings, Inc. | 411,795 | 35,146,703 | 0.11% |
| Marvell Technology, Inc. | 348,075 | 38,444,884 | 0.12% | Pentair plc | 71,840 | 7,229,978 | 0.02% |
| Masco Corp. | 91,020 | 6,605,321 | 0.02% | PepsiCo, Inc. | 558,613 | 84,942,693 | 0.26% |
| Mastercard, Inc. Class A | 335,258 | 176,536,805 | 0.54% | Pfizer, Inc. | 2,333,093 | 61,896,957 | 0.19% |
| McCormick & Co., Inc. | 110,223 | 8,403,402 | 0.03% | PG&E Corp. | 857,319 | 17,300,697 | 0.05% |
| McDonald's Corp. | 293,248 | 85,009,663 | 0.26% | Philip Morris International, Inc. | 634,367 | 76,346,068 | 0.24% |
| McKesson Corp. | 52,905 | 30,151,089 | 0.09% | Phillips 66 | 169,191 | 19,275,931 | 0.06% |
| Medtronic plc | 526,928 | 42,091,009 | 0.13% | Pinterest, Inc. Class A | 234,535 | 6,801,515 | 0.02% |
| MercadoLibre, Inc. | 19,475 | 33,116,069 | 0.10% | PNC Financial Services Group, Inc. | 161,870 | 31,216,630 | 0.10% |
| Merck & Co., Inc. | 1,040,376 | 103,496,604 | 0.32% | Pool Corp. | 14,647 | 4,993,748 | 0.02% |
| Meta Platforms, Inc. Class A | 897,138 | 525,283,270 | 1.62% | PPG Industries, Inc. | 94,993 | 11,346,914 | 0.04% |
| MetLife, Inc. | 242,541 | 19,859,257 | 0.06% | PPL Corp. | 287,099 | 9,319,234 | 0.03% |
| Mettler-Toledo International, Inc. | 8,791 | 10,757,371 | 0.03% | Principal Financial Group, Inc. | 96,991 | 7,508,073 | 0.02% |
| MGM Resorts International | 101,917 | 3,531,424 | 0.01% | Procter & Gamble Co. | 961,861 | 161,255,997 | 0.50% |
| Microchip Technology, Inc. | 214,737 | 12,315,167 | 0.04% | Progressive Corp. | 239,345 | 57,349,455 | 0.18% |
| Micron Technology, Inc. | 454,893 | 38,283,795 | 0.12% | Prologis, Inc. REIT | 377,055 | 39,854,714 | 0.12% |
| Microsoft Corp. | 3,045,346 | 1,283,613,339 | 3.96% | Prudential Financial, Inc. | 147,492 | 17,482,227 | 0.05% |
| MicroStrategy, Inc. Class A | 67,590 | 19,575,416 | 0.06% | PTC, Inc. | 48,230 | 8,868,050 | 0.03% |
| Mid-America Apartment Communities, Inc. REIT | 49,290 | 7,618,755 | 0.02% | Public Service Enterprise Group, Inc. | 197,511 | 16,687,704 | 0.05% |
| Moderna, Inc. | 131,720 | 5,476,918 | 0.02% | Public Storage REIT | 64,883 | 19,428,566 | 0.06% |
| Molina Healthcare, Inc. | 23,040 | 6,705,792 | 0.02% | PulteGroup, Inc. | 85,846 | 9,348,629 | 0.03% |
| Molson Coors Beverage Co. Class B | 69,597 | 3,989,300 | 0.01% | Pure Storage, Inc. Class A | 126,557 | 7,774,397 | 0.02% |
| Mondelez International, Inc. Class A | 551,574 | 32,945,515 | 0.10% | Qorvo, Inc. | 43,704 | 3,056,221 | 0.01% |
| MongoDB, Inc. Class A | 30,189 | 7,028,301 | 0.02% | QUALCOMM, Inc. | 459,799 | 70,634,322 | 0.22% |
| Monolithic Power Systems, Inc. | 18,960 | 11,218,632 | 0.03% | Quanta Services, Inc. | 60,469 | 19,111,227 | 0.06% |
| Monster Beverage Corp. | 300,996 | 15,820,350 | 0.05% | Quest Diagnostics, Inc. | 49,978 | 7,539,681 | 0.02% |
| Moody's Corp. | 63,463 | 30,041,480 | 0.09% | Raymond James Financial, Inc. | 79,786 | 12,393,159 | 0.04% |
| Morgan Stanley | 473,381 | 59,513,459 | 0.18% | Realty Income Corp. REIT | 354,183 | 18,916,914 | 0.06% |
| Motorola Solutions, Inc. | 67,505 | 31,202,836 | 0.10% | Regency Centers Corp. REIT | 78,999 | 5,840,396 | 0.02% |
| MSCI, Inc. Class A | 31,564 | 18,938,716 | 0.06% | Regeneron Pharmaceuticals, Inc. | 42,268 | 30,108,764 | 0.09% |
| Nasdaq, Inc. | 160,899 | 12,439,102 | 0.04% | Regions Financial Corp. | 375,860 | 8,840,227 | 0.03% |
| NetApp, Inc. | 84,782 | 9,841,495 | 0.03% | RenaissanceRe Holdings Ltd. | 20,138 | 5,010,536 | 0.02% |
| Netflix, Inc. | 175,200 | 156,159,264 | 0.48% | Republic Services, Inc. Class A | 84,329 | 16,965,308 | 0.05% |
| Newmont Corp. | 485,068 | 18,002,579 | 0.06% | ResMed, Inc. | 58,987 | 13,489,737 | 0.04% |
| News Corp. Class A | 144,393 | 3,976,583 | 0.01% | Revvity, Inc. | 49,294 | 5,501,703 | 0.02% |
| News Corp. Class B | 57,098 | 1,737,492 | 0.01% | Rivian Automotive, Inc. Class A | 342,511 | 4,555,396 | 0.01% |
| NextEra Energy, Inc. | 843,420 | 60,464,780 | 0.19% | ROBLOX Corp. Class A | 209,423 | 12,117,215 | 0.04% |
| NIKE, Inc. Class B | 489,895 | 37,070,355 | 0.11% | Rockwell Automation, Inc. | 47,660 | 13,620,751 | 0.04% |
| NiSource, Inc. | 177,775 | 6,535,009 | 0.02% | Rollins, Inc. | 112,711 | 5,224,155 | 0.02% |
| Norfolk Southern Corp. | 92,350 | 21,674,545 | 0.07% | Roper Technologies, Inc. | 44,122 | 22,936,822 | 0.07% |
| Northern Trust Corp. | 82,396 | 8,445,590 | 0.03% | Ross Stores, Inc. | 137,661 | 20,823,979 | 0.06% |
| Northrop Grumman Corp. | 55,805 | 26,188,728 | 0.08% | Royal Caribbean Cruises Ltd. | 95,992 | 22,144,394 | 0.07% |
| NRG Energy, Inc. | 83,509 | 7,534,182 | 0.02% | Royalty Pharma plc Class A | 152,982 | 3,902,571 | 0.01% |
| NU Holdings Ltd. Class A | 1,286,373 | 13,326,824 | 0.04% | RTX Corp. | 543,058 | 62,842,672 | 0.19% |
| Nucor Corp. | 96,663 | 11,281,539 | 0.03% | S&P Global, Inc. | 126,871 | 63,185,564 | 0.19% |
| NVIDIA Corp. | 9,589,705 | 1,287,801,484 | 3.97% | Salesforce, Inc. | 378,702 | 126,611,440 | 0.39% |
| NVR, Inc. | 1,209 | 9,888,290 | 0.03% | SBA Communications Corp. REIT Class A | 45,527 | 9,278,403 | 0.03% |
| NXP Semiconductors NV | 106,512 | 22,138,519 | 0.07% | | | | |
| Occidental Petroleum Corp. | 294,469 | 14,549,713 | 0.04% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Schlumberger NV | 586,214 | 22,475,445 | 0.07% | Ventas, Inc. REIT | 175,989 | 10,363,992 | 0.03% |
| Seagate Technology Holdings plc | 82,364 | 7,108,837 | 0.02% | Veralto Corp. | 98,541 | 10,036,401 | 0.03% |
| Sempra | 255,361 | 22,400,267 | 0.07% | VeriSign, Inc. | 36,126 | 7,476,637 | 0.02% |
| Sempra (XMEX) | 2,904 | 255,363 | 0.00% | Verisk Analytics, Inc. Class A | 59,438 | 16,371,008 | 0.05% |
| ServiceNow, Inc. | 84,245 | 89,309,809 | 0.28% | Verizon Communications, Inc. | 1,728,681 | 69,129,953 | 0.21% |
| Sherwin-Williams Co. | 96,956 | 32,958,253 | 0.10% | Vertex Pharmaceuticals, Inc. | 106,297 | 42,805,802 | 0.13% |
| Simon Property Group, Inc. REIT | 130,433 | 22,461,867 | 0.07% | Vertiv Holdings Co. Class A | 146,352 | 16,627,051 | 0.05% |
| Sirius XM Holdings, Inc. | 87,661 | 1,998,671 | 0.01% | Viatis, Inc. | 481,681 | 5,996,928 | 0.02% |
| Skyworks Solutions, Inc. | 67,306 | 5,968,696 | 0.02% | VICI Properties, Inc. REIT Class A | 427,016 | 12,473,137 | 0.04% |
| Snap-on, Inc. | 20,798 | 7,060,505 | 0.02% | Visa, Inc. Class A | 642,301 | 202,992,808 | 0.63% |
| Snowflake, Inc. Class A | 131,620 | 20,323,444 | 0.06% | Vistra Corp. | 139,215 | 19,193,572 | 0.06% |
| Southern Co. | 448,157 | 36,892,284 | 0.11% | Vulcan Materials Co. | 55,713 | 14,331,055 | 0.04% |
| Southern Copper Corp. | 38,276 | 3,488,092 | 0.01% | Walgreens Boots Alliance, Inc. | 261,045 | 2,435,550 | 0.01% |
| Southwest Airlines Co. | 74,855 | 2,516,625 | 0.01% | Walmart, Inc. | 1,771,282 | 160,035,329 | 0.49% |
| Spotify Technology SA | 60,556 | 27,091,543 | 0.08% | Walt Disney Co. | 744,671 | 82,919,116 | 0.26% |
| SS&C Technologies Holdings, Inc. | 84,926 | 6,435,692 | 0.02% | Warner Bros Discovery, Inc. | 1,008,653 | 10,661,462 | 0.03% |
| Stanley Black & Decker, Inc. | 59,029 | 4,739,438 | 0.01% | Waste Management, Inc. | 164,635 | 33,221,697 | 0.10% |
| Starbucks Corp. | 467,267 | 42,638,114 | 0.13% | Waters Corp. | 24,433 | 9,064,154 | 0.03% |
| State Street Corp. | 123,856 | 12,156,466 | 0.04% | WEC Energy Group, Inc. | 127,062 | 11,948,910 | 0.04% |
| Steel Dynamics, Inc. | 61,484 | 7,013,480 | 0.02% | Wells Fargo & Co. | 1,369,684 | 96,206,604 | 0.30% |
| STERIS plc | 38,911 | 7,998,545 | 0.02% | Welltower, Inc. REIT | 246,309 | 31,042,323 | 0.10% |
| Stryker Corp. | 148,027 | 53,297,121 | 0.16% | West Pharmaceutical Services, Inc. | 29,946 | 9,809,112 | 0.03% |
| Sun Communities, Inc. REIT | 47,997 | 5,902,191 | 0.02% | Western Digital Corp. | 149,942 | 8,941,041 | 0.03% |
| Super Micro Computer, Inc. | 201,507 | 6,141,933 | 0.02% | Westinghouse Air Brake Technologies Corp. | 72,355 | 13,717,784 | 0.04% |
| Synchrony Financial | 166,664 | 10,833,160 | 0.03% | Westlake Corp. | 12,734 | 1,459,953 | 0.00% |
| Synopsys, Inc. | 63,260 | 30,703,874 | 0.09% | Weyerhaeuser Co. REIT | 288,560 | 8,122,964 | 0.03% |
| Sysco Corp. | 208,269 | 15,924,248 | 0.05% | Williams Cos, Inc. | 503,639 | 27,256,943 | 0.08% |
| T Rowe Price Group, Inc. | 90,588 | 10,244,597 | 0.03% | Willis Towers Watson plc | 41,434 | 12,978,786 | 0.04% |
| Take-Two Interactive Software, Inc. | 73,101 | 13,456,432 | 0.04% | Workday, Inc. Class A | 88,022 | 22,712,317 | 0.07% |
| Targa Resources Corp. | 87,972 | 15,703,002 | 0.05% | WP Carey, Inc. REIT | 90,932 | 4,953,975 | 0.02% |
| Target Corp. | 192,361 | 26,003,360 | 0.08% | WR Berkley Corp. | 121,543 | 7,112,696 | 0.02% |
| TE Connectivity plc | 126,604 | 18,100,574 | 0.06% | WW Grainger, Inc. | 17,996 | 18,968,684 | 0.06% |
| Teledyne Technologies, Inc. | 18,518 | 8,594,759 | 0.03% | Wynn Resorts Ltd. | 41,220 | 3,551,515 | 0.01% |
| Teleflex, Inc. | 18,581 | 3,307,046 | 0.01% | Xcel Energy, Inc. | 225,207 | 15,205,977 | 0.05% |
| Teradyne, Inc. | 63,260 | 7,965,699 | 0.02% | Xylem, Inc. | 96,659 | 11,214,377 | 0.03% |
| Tesla, Inc. | 1,138,282 | 459,683,803 | 1.42% | Yum! Brands, Inc. | 116,309 | 15,604,015 | 0.05% |
| Texas Instruments, Inc. | 373,941 | 70,117,677 | 0.22% | Zebra Technologies Corp. Class A | 21,678 | 8,372,477 | 0.03% |
| Texas Pacific Land Corp. | 7,711 | 8,528,058 | 0.03% | Zillow Group, Inc. Class A | 30,085 | 2,131,522 | 0.01% |
| Textron, Inc. | 73,755 | 5,641,520 | 0.02% | Zillow Group, Inc. Class C | 53,516 | 3,962,860 | 0.01% |
| The Campbell's Co. | 79,723 | 3,338,799 | 0.01% | Zimmer Biomet Holdings, Inc. | 84,326 | 8,907,355 | 0.03% |
| Thermo Fisher Scientific, Inc. | 157,186 | 81,772,873 | 0.25% | Zoetis, Inc. Class A | 189,221 | 30,829,778 | 0.10% |
| TJX Cos, Inc. | 463,095 | 55,946,507 | 0.17% | Zoom Communications, Inc. Class A | 104,136 | 8,498,539 | 0.03% |
| T-Mobile US, Inc. | 197,471 | 43,587,774 | 0.13% | Zscaler, Inc. | 37,563 | 6,776,741 | 0.02% |
| Tractor Supply Co. | 221,271 | 11,740,639 | 0.04% | | | 20,773,223,616 | 64.09% |
| Trade Desk, Inc. Class A | 180,431 | 21,206,055 | 0.07% | Total Equities | | 32,069,567,069 | 98.94% |
| Trane Technologies plc | 92,970 | 34,338,470 | 0.11% | Total Transferable Securities | | 32,069,567,069 | 98.94% |
| TransDigm Group, Inc. | 22,008 | 27,890,298 | 0.09% | | | | |
| TransUnion | 77,363 | 7,172,324 | 0.02% | | | | |
| Travelers Cos, Inc. | 91,222 | 21,974,468 | 0.07% | | | | |
| Trimble, Inc. | 99,429 | 7,025,653 | 0.02% | | | | |
| Truist Financial Corp. | 544,467 | 23,618,978 | 0.07% | | | | |
| Twilio, Inc. Class A | 65,234 | 7,050,491 | 0.02% | | | | |
| Tyler Technologies, Inc. | 17,827 | 10,279,761 | 0.03% | | | | |
| Tyson Foods, Inc. Class A | 114,441 | 6,573,491 | 0.02% | | | | |
| Uber Technologies, Inc. | 835,416 | 50,392,293 | 0.16% | | | | |
| UDR, Inc. REIT | 135,290 | 5,872,939 | 0.02% | | | | |
| Ulta Beauty, Inc. | 18,775 | 8,165,811 | 0.03% | | | | |
| Union Pacific Corp. | 247,716 | 56,489,157 | 0.17% | | | | |
| United Airlines Holdings, Inc. | 30,415 | 2,953,297 | 0.01% | | | | |
| United Parcel Service, Inc. Class B | 301,057 | 37,963,288 | 0.12% | | | | |
| United Rentals, Inc. | 26,927 | 18,968,456 | 0.06% | | | | |
| UnitedHealth Group, Inc. | 376,662 | 190,538,239 | 0.59% | | | | |
| Universal Health Services, Inc. Class B | 24,423 | 4,381,975 | 0.01% | | | | |
| US Bancorp | 632,057 | 30,231,286 | 0.09% | | | | |
| Valero Energy Corp. | 130,077 | 15,946,139 | 0.05% | | | | |
| Veeva Systems, Inc. Class A | 60,734 | 12,769,324 | 0.04% | | | | |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets | | | |
|---|---|--------------------|--|-------------------------------|--------------------|--|--------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.03%) (30 June 2024: 0.00%) | | | | | | | |
| Futures (0.03%) (30 June 2024: 0.00%) | | | | | | | |
| TOPIX Index March 2025 | 127 | ¥3,483,636,721 | 351,351 | 0.00% | | | |
| FTSE 100 Index March 2025 | 253 | £20,965,950 | (337,253) | (0.00%) | | | |
| Euro Stoxx 50 Index March 2025 | 507 | €25,196,417 | (465,713) | (0.00%) | | | |
| MSCI Emerging Markets Index March 2025 | 748 | \$41,515,738 | (1,355,618) | (0.01%) | | | |
| S&P 500 E-mini March 2025 | 755 | \$230,951,731 | (6,877,169) | (0.02%) | | | |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (8,684,402) | (0.03%) | | | |
| OTC Financial Derivative Instruments (0.00%) (30 June 2024: (0.00%)) | | | | | | | |
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| Forward Currency Exchange Contracts (0.00%) (30 June 2024: (0.00%)) | | | | | | | |
| USD | 7,957,842 | AUD | (12,346,723) | Deutsche Bank AG | 19/3/2025 | 312,552 | 0.00% |
| USD | 3,995,988 | GBP | (3,150,580) | State Street Bank & Trust Co. | 19/3/2025 | 52,444 | 0.00% |
| USD | 4,016,702 | EUR | (3,819,200) | State Street Bank & Trust Co. | 19/3/2025 | 48,826 | 0.00% |
| USD | 1,279,546 | JPY | (192,710,000) | State Street Bank & Trust Co. | 19/3/2025 | 42,570 | 0.00% |
| JPY | 192,710,000 | USD | (1,233,505) | JPMorgan Chase Bank | 19/3/2025 | 3,471 | 0.00% |
| GBP | 975,120 | USD | (1,219,946) | State Street Bank & Trust Co. | 19/3/2025 | 600 | 0.00% |
| GBP | 326,220 | USD | (407,894) | State Street Bank & Trust Co. | 19/3/2025 | 432 | 0.00% |
| GBP | 411,800 | USD | (516,074) | State Street Bank & Trust Co. | 19/3/2025 | (629) | (0.00%) |
| EUR | 633,360 | USD | (659,682) | State Street Bank & Trust Co. | 19/3/2025 | (1,666) | (0.00%) |
| JPY | 54,570,000 | USD | (352,315) | State Street Bank & Trust Co. | 19/3/2025 | (2,039) | (0.00%) |
| JPY | 216,160,000 | USD | (1,389,644) | BNP Paribas | 19/3/2025 | (2,147) | (0.00%) |
| EUR | 449,460 | USD | (469,169) | State Street Bank & Trust Co. | 19/3/2025 | (2,212) | (0.00%) |
| EUR | 979,200 | USD | (1,021,313) | BNP Paribas | 19/3/2025 | (3,994) | (0.00%) |
| EUR | 349,650 | USD | (368,356) | Toronto-Dominion Bank | 19/3/2025 | (5,094) | (0.00%) |
| GBP | 3,150,580 | USD | (3,961,065) | JPMorgan Chase Bank | 19/3/2025 | (17,521) | (0.00%) |
| EUR | 1,246,500 | USD | (1,315,242) | HSBC Bank | 19/3/2025 | (20,217) | (0.00%) |
| EUR | 1,498,200 | USD | (1,579,325) | HSBC Bank | 19/3/2025 | (22,802) | (0.00%) |
| AUD | 12,346,723 | USD | (7,672,180) | JPMorgan Chase Bank | 19/3/2025 | (26,890) | (0.00%) |
| EUR | 3,819,200 | USD | (3,994,921) | JPMorgan Chase Bank | 19/3/2025 | (27,045) | (0.00%) |
| GBP | 1,584,410 | USD | (2,012,752) | Royal Bank of Canada | 19/3/2025 | (29,564) | (0.00%) |
| JPY | 274,200,000 | USD | (1,805,531) | BNP Paribas | 19/3/2025 | (45,483) | (0.00%) |
| GBP | 2,329,740 | USD | (2,966,742) | HSBC Bank | 19/3/2025 | (50,634) | (0.00%) |
| JPY | 552,430,088 | USD | (3,710,805) | Deutsche Bank AG | 19/3/2025 | (164,842) | (0.00%) |
| GBP | 10,415,139 | USD | (13,276,918) | Royal Bank of Canada | 19/3/2025 | (240,410) | (0.00%) |
| INR | 2,482,692,960 | USD | (29,071,687) | State Street Bank & Trust Co. | 19/3/2025 | (266,385) | (0.00%) |
| EUR | 14,608,480 | USD | (15,496,357) | HSBC Bank | 19/3/2025 | (319,189) | (0.00%) |
| Total OTC Financial Derivative Instruments | | | | | | (787,868) | (0.00%) |
| Total Investments | | | | | | 32,060,094,799 | 98.91% |
| | | | | | | Fair Value | % of Total |
| | | | | | | US Dollars (\$) | Net Assets |
| Other Assets and Liabilities | | | | | | 353,398,759 | 1.09% |
| Net Assets | | | | | | 32,413,493,558 | 100.00% |
| Analysis of Total Assets | | | | | | US Dollars (\$) | % of Total |
| (a) Transferable securities admitted to an official stock exchange listing | | | | | | 31,936,411,834 | 98.37% |
| (b) Transferable securities dealt in on another regulated market | | | | | | 130,285,541 | 0.40% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | | | 2,869,694 | 0.01% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | | | | | | 351,351 | 0.00% |
| (e) Total OTC Financial Derivative Instruments | | | | | | 460,895 | 0.00% |
| (f) Other Assets | | | | | | 396,298,869 | 1.22% |
| Total Assets | | | | | | 32,466,678,184 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 32,069,567,069 | 26,837,549,333 |
| Financial Derivative Instruments | 17 | 812,246 | 1,462,275 |
| Cash | | 302,820,880 | 340,415,378 |
| Unrealised Appreciation on Spot Currency Contracts | | — | 2,546 |
| Receivables: | | | |
| Interest and Dividends | | 26,966,166 | 32,727,485 |
| Capital Shares Issued | | 40,362,018 | 68,427,422 |
| Investments Sold | | 546,764 | 1,573,932 |
| Margin Cash Due from Broker | | 24,923,090 | 15,323,688 |
| Cash Collateral | | 679,951 | 1,489,000 |
| Total Current Assets | | 32,466,678,184 | 27,298,971,059 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 10,284,516 | 1,696,525 |
| Bank Overdraft | | — | 35,535 |
| Unrealised Depreciation on Spot Currency Contracts | | 8,210 | — |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 1,424,544 | 13,117,900 |
| Investments Purchased | | 11,663,284 | 24,017,206 |
| Management Fees Payable | 12 | 6,335,927 | 4,516,498 |
| Deferred Capital Gains Tax | 5 | 23,468,145 | 23,648,121 |
| Total Current Liabilities | | 53,184,626 | 67,031,785 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 32,413,493,558 | 27,231,939,274 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating | | | |
| Net Assets | \$16,339,502,480 | \$12,515,643,929 | \$7,349,061,014 |
| Number of Shares Outstanding | 118,019,294 | 95,402,880 | 66,740,512 |
| Net Asset Value Per Share¹ | \$138.45 | \$131.19 | \$110.11 |
| USD Distributing | | | |
| Net Assets | \$16,073,991,078 | \$14,716,295,345 | \$10,874,302,470 |
| Number of Shares Outstanding | 117,097,595 | 112,378,108 | 97,286,769 |
| Net Asset Value Per Share¹ | \$137.27 | \$130.95 | \$111.78 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 10,874,174 | 7,676,118 |
| Dividend Income | | 258,156,134 | 183,466,848 |
| Securities Lending Income | | 2,360,610 | 1,671,494 |
| Net Gain on Financial Instruments | | 1,372,244,715 | 1,345,550,832 |
| Total Investment Income | | 1,643,635,633 | 1,538,365,292 |
| Expenses | | | |
| Management Fees | 12 | 34,118,474 | 21,058,382 |
| Transaction Fees and Commissions | | 2,100,769 | 1,213,551 |
| Other Expenses | | 4,875 | 10,902 |
| Total Expenses | | 36,224,118 | 22,282,835 |
| Finance Costs | | | |
| Interest Expense | | 97,340 | 10,911 |
| Distributions | 6 | 108,493,382 | 90,488,320 |
| Total Finance Costs | | 108,590,722 | 90,499,231 |
| Net Investment Income After Finance Costs | | 1,498,820,793 | 1,425,583,226 |
| Taxation | 5 | (31,453,794) | (31,232,267) |
| Net Increase in Net Assets | | 1,467,366,999 | 1,394,350,959 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 1,467,366,999 | 1,394,350,959 |
| Capital Transactions | | |
| Subscriptions | 5,742,998,260 | 3,065,115,695 |
| Redemptions | (2,028,810,975) | (1,036,354,637) |
| Total Capital Transactions | 3,714,187,285 | 2,028,761,058 |
| Total Increase for the Period | 5,181,554,284 | 3,423,112,017 |
| Net Assets | | |
| Beginning of Period | 27,231,939,274 | 18,223,363,484 |
| End of Period | 32,413,493,558 | 21,646,475,501 |

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

Vanguard FTSE All-World High Dividend Yield UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark returned 3.22% for the six-month period.
- Seven of the index's 11 industry sectors posted gains. Financials, the largest sector (roughly 27% of the weighting), also had the highest gain, which accounted for most of the benchmark's overall return.
- There was greater disparity in returns by country, with gains and losses in double digits in some cases. While several countries had much higher returns than the US, US stocks contributed most to the benchmark's overall return because of their weighting – they accounted for more than 43% of the assets and returned roughly 7%.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE All-World High Dividend Yield Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| USD Accumulating | 3.26% | 6.22% | 7.46% |
| Benchmark | 3.22 | 6.16 | 7.40 |
| Tracking Difference* | 0.04 | | |
| USD Distributing | 3.26% | 6.22% | 6.11% |
| Benchmark | 3.22 | 6.16 | 6.06 |
| Tracking Difference* | 0.04 | | |

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost US Dollars (\$) | | Shares | Proceeds US Dollars (\$) |
|-------------------------------------|---------|-------------------------|--|---------|-----------------------------|
| Purchases | | | Sales | | |
| LVMH Moet Hennessy Louis Vuitton SE | 47,593 | 31,372,684 | Broadcom, Inc. | 848,925 | 145,251,068 |
| Automatic Data Processing, Inc. | 79,214 | 21,972,945 | Mitsubishi Heavy Industries Ltd. | 555,200 | 7,321,386 |
| Illinois Tool Works, Inc. | 57,089 | 14,556,485 | Vistra Corp. | 64,862 | 6,997,313 |
| Tokyo Electron Ltd. | 84,400 | 14,119,130 | Bayer AG | 182,641 | 5,832,793 |
| Canadian National Railway Co. | 108,849 | 12,707,314 | International Flavors & Fragrances, Inc. | 48,066 | 4,913,787 |
| JPMorgan Chase & Co. | 42,718 | 9,614,664 | JPMorgan Chase & Co. | 15,940 | 3,647,199 |
| Kenvue, Inc. | 368,753 | 8,494,176 | Fresenius SE & Co. KGaA | 76,338 | 2,824,957 |
| Exxon Mobil Corp. | 69,855 | 8,194,334 | Wells Fargo & Co. | 39,378 | 2,675,133 |
| JD.com, Inc. Class A | 522,650 | 7,644,159 | Orsted A/S | 34,410 | 2,236,285 |
| Procter & Gamble Co. | 36,395 | 6,222,987 | Pinnacle West Capital Corp. | 21,732 | 1,961,965 |
| Home Depot, Inc. | 15,677 | 6,115,655 | Solventum Corp. | 24,977 | 1,747,141 |
| Johnson & Johnson | 36,932 | 5,810,932 | Shell plc | 53,267 | 1,723,076 |
| PPG Industries, Inc. | 44,805 | 5,666,937 | Toyota Motor Corp. | 88,700 | 1,589,914 |
| NetEase, Inc. | 351,900 | 5,639,857 | ORLEN SA | 106,737 | 1,562,521 |
| Broadcom, Inc. | 34,305 | 5,332,766 | Nestle SA | 16,334 | 1,551,547 |
| FANUC Corp. | 186,400 | 5,104,936 | Bank of America Corp. | 35,105 | 1,497,509 |
| AbbVie, Inc. | 27,623 | 5,033,696 | Mosaic Co. | 57,894 | 1,479,771 |
| Mitsui Fudosan Co., Ltd. | 535,000 | 5,020,442 | HSBC Holdings plc | 158,758 | 1,443,374 |
| Halliburton Co. | 168,984 | 4,979,193 | FMC Corp. | 22,607 | 1,402,538 |
| ConocoPhillips | 45,380 | 4,886,687 | Voya Financial, Inc. | 18,288 | 1,401,227 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|--|---------------------|-------------------------------|--------------------------|
| Transferable Securities 99.43% (30 June 2024: 99.51%) | | | | | | | |
| Equities 99.43% (30 June 2024: 99.51%) | | | | | | | |
| Australia 3.42% (30 June 2024: 3.59%) | | | | | | | |
| AGL Energy Ltd. | 110,511 | 772,494 | 0.01% | QBE Insurance Group Ltd. | 299,621 | 3,561,798 | 0.06% |
| ALS Ltd. | 88,467 | 825,997 | 0.01% | Qube Holdings Ltd. | 357,436 | 878,587 | 0.02% |
| Amcorg plc | 273,143 | 2,531,674 | 0.04% | Ramsay Health Care Ltd. | 33,387 | 713,996 | 0.01% |
| AMP Ltd. | 449,638 | 441,253 | 0.01% | Rio Tinto Ltd. | 72,232 | 5,253,098 | 0.09% |
| Ampol Ltd. | 45,578 | 795,511 | 0.01% | Santos Ltd. | 627,763 | 2,596,379 | 0.05% |
| Ansell Ltd. | 31,071 | 650,616 | 0.01% | Sims Ltd. | 24,069 | 177,040 | 0.00% |
| ANZ Group Holdings Ltd. | 582,233 | 10,288,371 | 0.18% | Sonic Healthcare Ltd. | 96,969 | 1,621,636 | 0.03% |
| APA Group | 240,449 | 1,037,652 | 0.02% | South32 Ltd. | 845,013 | 1,778,845 | 0.03% |
| ASX Ltd. | 37,239 | 1,500,519 | 0.03% | Steadfast Group Ltd. | 222,360 | 798,510 | 0.01% |
| Atlas Arteria Ltd. | 210,363 | 618,670 | 0.01% | Suncorp Group Ltd. | 239,876 | 2,823,350 | 0.05% |
| Aurizon Holdings Ltd. | 331,845 | 667,751 | 0.01% | Tabcorp Holdings Ltd. | 361,067 | 126,308 | 0.00% |
| Bank of Queensland Ltd. | 118,042 | 489,674 | 0.01% | Telstra Group Ltd. | 792,971 | 1,968,782 | 0.03% |
| Beach Energy Ltd. | 302,822 | 261,552 | 0.00% | TPG Telecom Ltd. | 50,974 | 141,707 | 0.00% |
| Bendigo & Adelaide Bank Ltd. | 112,374 | 911,450 | 0.02% | Transurban Group | 594,032 | 4,924,774 | 0.09% |
| BHP Group Ltd. | 974,265 | 23,857,198 | 0.41% | Treasury Wine Estates Ltd. | 151,051 | 1,059,618 | 0.02% |
| BlueScope Steel Ltd. | 82,118 | 950,262 | 0.02% | Washington H Soul Pattinson & Co., Ltd. | 46,435 | 983,833 | 0.02% |
| Brambles Ltd. | 262,365 | 3,125,409 | 0.05% | Wesfarmers Ltd. | 217,467 | 9,631,134 | 0.17% |
| CAR Group Ltd. | 70,574 | 1,574,363 | 0.03% | Westpac Banking Corp. | 663,081 | 13,268,865 | 0.23% |
| Challenger Ltd. | 86,473 | 321,774 | 0.01% | Whitehaven Coal Ltd. | 141,899 | 544,712 | 0.01% |
| Cleanaway Waste Management Ltd. | 426,678 | 700,071 | 0.01% | Woodside Energy Group Ltd. | 363,213 | 5,532,130 | 0.10% |
| Coles Group Ltd. | 245,568 | 2,872,100 | 0.05% | Woolworths Group Ltd. | 231,788 | 4,375,667 | 0.08% |
| Commonwealth Bank of Australia | 321,975 | 30,550,512 | 0.53% | Worley Ltd. | 86,887 | 737,006 | 0.01% |
| Computershare Ltd. | 109,342 | 2,298,384 | 0.04% | Yancoal Australia Ltd. | 58,975 | 237,343 | 0.00% |
| Deterra Royalties Ltd. | 85,123 | 196,058 | 0.00% | | | 197,409,576 | 3.42% |
| Domain Holdings Australia Ltd. | 73,171 | 114,619 | 0.00% | Austria 0.13% (30 June 2024: 0.12%) | | | |
| Domino's Pizza Enterprises Ltd. | 13,125 | 239,240 | 0.00% | ANDRITZ AG | 12,997 | 659,192 | 0.01% |
| Downer EDI Ltd. | 115,430 | 375,209 | 0.01% | Erste Group Bank AG | 59,503 | 3,675,972 | 0.06% |
| Endeavour Group Ltd. | 309,781 | 805,564 | 0.01% | OMV AG | 26,091 | 1,008,823 | 0.02% |
| Evolution Mining Ltd. | 359,937 | 1,071,932 | 0.02% | Raiffeisen Bank International AG | 24,514 | 501,339 | 0.01% |
| Flight Centre Travel Group Ltd. | 35,990 | 371,684 | 0.01% | Telekom Austria AG Class A | 17,397 | 143,396 | 0.00% |
| Fortescue Ltd. | 301,789 | 3,410,061 | 0.06% | Verbund AG | 13,028 | 944,335 | 0.02% |
| GQG Partners, Inc. | 116,732 | 149,608 | 0.00% | Voestalpine AG | 20,303 | 385,366 | 0.01% |
| Harvey Norman Holdings Ltd. | 115,455 | 333,830 | 0.01% | | | 7,318,423 | 0.13% |
| IDP Education Ltd. | 50,844 | 397,593 | 0.01% | Belgium 0.15% (30 June 2024: 0.15%) | | | |
| IGO Ltd. | 122,627 | 362,160 | 0.01% | Ackermans & van Haaren NV | 4,377 | 863,419 | 0.01% |
| Iluka Resources Ltd. | 73,117 | 228,615 | 0.00% | Ageas SA | 30,688 | 1,490,361 | 0.03% |
| Incitec Pivot Ltd. | 347,634 | 630,646 | 0.01% | D'ieteren Group | 4,483 | 745,993 | 0.01% |
| Insignia Financial Ltd. | 100,469 | 220,829 | 0.00% | Groupe Bruxelles Lambert NV | 15,832 | 1,082,826 | 0.02% |
| Insurance Australia Group Ltd. | 459,638 | 2,407,588 | 0.04% | KBC Group NV | 46,289 | 3,572,871 | 0.06% |
| JB Hi-Fi Ltd. | 20,879 | 1,198,096 | 0.02% | Syensqo SA | 13,386 | 978,046 | 0.02% |
| Lendlease Corp., Ltd. | 128,378 | 495,193 | 0.01% | | | 8,733,516 | 0.15% |
| Lottery Corp., Ltd. | 433,932 | 1,327,225 | 0.02% | Brazil 0.88% (30 June 2024: 1.02%) | | | |
| Macquarie Group Ltd. | 68,582 | 9,411,823 | 0.16% | Allos SA | 97,000 | 284,350 | 0.01% |
| Magellan Financial Group Ltd. | 43,910 | 302,318 | 0.01% | Alupar Investimento SA | 18,616 | 79,613 | 0.00% |
| Medibank Pvt Ltd. | 507,974 | 1,192,001 | 0.02% | Ambev SA | 819,748 | 1,557,798 | 0.03% |
| Metcash Ltd. | 198,373 | 380,750 | 0.01% | Auren Energia SA | 51,200 | 72,683 | 0.00% |
| National Australia Bank Ltd. | 594,079 | 13,646,270 | 0.24% | Automob Participacoes SA | 65,742 | 3,618 | 0.00% |
| New Hope Corp., Ltd. | 97,016 | 297,935 | 0.01% | B3 SA - Brasil Bolsa Balcao | 1,058,100 | 1,767,539 | 0.03% |
| Northern Star Resources Ltd. | 209,321 | 2,001,041 | 0.03% | Banco Bradesco SA | 272,209 | 468,821 | 0.01% |
| Nufarm Ltd. | 77,762 | 170,438 | 0.00% | Banco Bradesco SA - Preference Shares | 989,822 | 1,852,156 | 0.03% |
| Orica Ltd. | 91,318 | 937,425 | 0.02% | Banco BTG Pactual SA | 219,584 | 966,790 | 0.02% |
| Origin Energy Ltd. | 346,776 | 2,340,299 | 0.04% | Banco do Brasil SA | 352,500 | 1,379,108 | 0.02% |
| Orora Ltd. | 259,425 | 395,133 | 0.01% | Banco Santander Brasil SA | 65,600 | 252,935 | 0.00% |
| Perpetual Ltd. | 17,866 | 220,018 | 0.00% | BB Seguridade Participacoes SA | 126,400 | 740,250 | 0.01% |
| | | | | Bradespar SA - Preference Shares | 54,743 | 146,918 | 0.00% |
| | | | | Caixa Seguridade Participacoes SA | 79,300 | 182,915 | 0.00% |
| | | | | CCR SA | 233,757 | 384,812 | 0.01% |
| | | | | Centrais Eletricas Brasileiras SA | 246,726 | 1,363,056 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Centrais Eletricas Brasileiras SA - Preference Shares | 57,400 | 351,581 | 0.01% | Bank of Montreal | 139,471 | 13,533,012 | 0.23% |
| Compania de Saneamento Basico do Estado de Sao Paulo SABESP | 91,500 | 1,310,771 | 0.02% | Bank of Nova Scotia | 235,263 | 12,626,861 | 0.22% |
| Compania Energetica de Minas Gerais - Preference Shares | 319,681 | 574,902 | 0.01% | Barrick Gold Corp. | 334,343 | 5,181,828 | 0.09% |
| Compania Paranaense de Energia - Copel | 100,246 | 133,708 | 0.00% | BCE, Inc. | 56,886 | 1,317,926 | 0.02% |
| Compania Paranaense de Energia - Copel - Preference Shares Class B | 225,000 | 333,247 | 0.01% | Brookfield Asset Management Ltd. Class A | 78,293 | 4,244,001 | 0.07% |
| Compania Siderurgica Nacional SA | 107,900 | 154,745 | 0.00% | Canadian Imperial Bank of Commerce | 180,441 | 11,408,358 | 0.20% |
| Cosan SA | 230,000 | 303,795 | 0.01% | Canadian National Railway Co. | 108,489 | 11,011,083 | 0.19% |
| CPFL Energia SA | 35,300 | 180,504 | 0.00% | Canadian Natural Resources Ltd. | 401,105 | 12,377,305 | 0.21% |
| CSN Mineracao SA | 126,000 | 105,036 | 0.00% | Cenovus Energy, Inc. | 245,448 | 3,718,754 | 0.07% |
| Energisa SA | 62,600 | 369,651 | 0.01% | Enbridge, Inc. | 417,687 | 17,718,734 | 0.31% |
| Engie Brasil Energia SA | 25,125 | 144,377 | 0.00% | Fortis, Inc. | 93,877 | 3,898,813 | 0.07% |
| Equatorial Energia SA | 206,148 | 914,308 | 0.02% | Great-West Lifeco, Inc. | 53,222 | 1,764,075 | 0.03% |
| Gerdau SA - Preference Shares | 284,254 | 834,654 | 0.02% | Hydro One Ltd. | 58,761 | 1,808,754 | 0.03% |
| GPS Participacoes e Empreendimentos SA | 76,500 | 173,114 | 0.00% | Imperial Oil Ltd. | 30,368 | 1,870,603 | 0.03% |
| Hypera SA | 78,700 | 230,450 | 0.00% | Magna International, Inc. | 52,836 | 2,207,194 | 0.04% |
| Intelbras SA Industria de Telecomunicacao Eletronica Brasileira | 22,200 | 45,925 | 0.00% | Manulife Financial Corp. | 339,072 | 10,411,222 | 0.18% |
| Isa Energia Brasil SA - Preference Shares | 58,040 | 216,176 | 0.00% | National Bank of Canada | 64,937 | 5,916,663 | 0.10% |
| Itau Unibanco Holding SA | 108,800 | 473,744 | 0.01% | Nutrien Ltd. | 94,370 | 4,220,469 | 0.07% |
| Itau Unibanco Holding SA - Preference Shares | 932,744 | 4,639,676 | 0.08% | Pembina Pipeline Corp. | 110,726 | 4,088,901 | 0.07% |
| Itausa SA - Preference Shares | 1,071,926 | 1,532,103 | 0.03% | Power Corp. of Canada | 105,872 | 3,300,863 | 0.06% |
| JBS SA | 212,000 | 1,245,676 | 0.02% | Restaurant Brands International, Inc. | 60,959 | 3,971,109 | 0.07% |
| Klabin SA | 161,440 | 606,264 | 0.01% | Restaurant Brands International, Inc. (XNYS) | 367 | 23,921 | 0.00% |
| Localiza Rent a Car SA | 188,500 | 982,494 | 0.02% | Royal Bank of Canada | 271,002 | 32,658,926 | 0.57% |
| Lojas Renner SA | 193,580 | 379,774 | 0.01% | South Bow Corp. | 39,815 | 939,038 | 0.02% |
| M Dias Branco SA | 16,600 | 53,875 | 0.00% | Sun Life Financial, Inc. | 111,190 | 6,598,572 | 0.11% |
| Metalurgica Gerdau SA - Preference Shares | 107,900 | 179,023 | 0.00% | Suncor Energy, Inc. | 247,388 | 8,825,948 | 0.15% |
| Multiplan Empreendimentos Imobiliarios SA | 53,800 | 183,576 | 0.00% | TC Energy Corp. | 197,493 | 9,199,038 | 0.16% |
| Natura & Co. Holding SA | 189,200 | 390,782 | 0.01% | TELUS Corp. | 93,149 | 1,262,324 | 0.02% |
| Neoenergia SA | 30,700 | 93,971 | 0.00% | Toronto-Dominion Bank | 338,139 | 17,993,170 | 0.31% |
| Petroleo Brasileiro SA | 700,730 | 4,470,126 | 0.08% | Tourmaline Oil Corp. | 68,431 | 3,165,088 | 0.06% |
| Petroleo Brasileiro SA - Preference Shares | 1,056,300 | 6,187,832 | 0.11% | | | 224,704,993 | 3.89% |
| Porto Seguro SA | 37,300 | 220,678 | 0.00% | Chile 0.13% (30 June 2024: 0.11%) | | | |
| PRIO SA | 158,800 | 1,032,045 | 0.02% | Aguas Andinas SA Class A | 456,257 | 137,401 | 0.00% |
| Santos Brasil Participacoes SA | 135,800 | 288,620 | 0.01% | Banco de Chile | 8,079,561 | 918,423 | 0.02% |
| Sao Martinho SA | 23,800 | 89,608 | 0.00% | Banco de Credito e Inversiones SA | 18,911 | 524,817 | 0.01% |
| SLC Agricola SA | 28,600 | 81,015 | 0.00% | Banco Itau Chile SA | 12,614 | 128,927 | 0.00% |
| Suzano SA | 130,600 | 1,306,032 | 0.02% | Banco Santander Chile | 13,044,020 | 620,379 | 0.01% |
| Telefonica Brasil SA | 82,238 | 622,591 | 0.01% | Cencosud SA | 244,119 | 540,018 | 0.01% |
| TIM SA | 158,900 | 372,439 | 0.01% | Cencosud Shopping SA | 104,829 | 164,012 | 0.00% |
| Transmissora Alianca de Energia Eletrica SA | 44,300 | 235,632 | 0.00% | Colbun SA | 1,305,920 | 161,512 | 0.00% |
| Ultrapar Participacoes SA | 163,400 | 420,015 | 0.01% | Compania Cervecerias Unidas SA | 19,434 | 112,163 | 0.00% |
| Unipar Carbocloro SA - Preference Shares Class B | 8,250 | 63,806 | 0.00% | Compania Sud Americana de Vapores SA | 3,078,707 | 166,237 | 0.00% |
| Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A | 118,100 | 101,701 | 0.00% | Embotelladora Andina SA - Preference Shares Class B | 76,808 | 233,623 | 0.00% |
| Vale SA | 709,159 | 6,261,826 | 0.11% | Empresas CMPC SA | 241,011 | 378,265 | 0.01% |
| Vamos Locacao de Caminhoes Maquinas e Equipamentos SA | 57,100 | 43,903 | 0.00% | Empresas Copec SA | 93,480 | 571,393 | 0.01% |
| Vibra Energia SA | 215,159 | 621,322 | 0.01% | Enel Americas SA | 5,095,032 | 446,989 | 0.01% |
| | | 51,060,455 | 0.88% | Enel Chile SA | 4,920,325 | 284,476 | 0.01% |
| Canada 3.89% (30 June 2024: 3.53%) | | | | Latam Airlines Group SA | 41,570,312 | 573,903 | 0.01% |
| Agnico Eagle Mines Ltd. | 95,178 | 7,442,440 | 0.13% | Plaza SA | 151,190 | 247,812 | 0.01% |
| | | | | Quinenco SA | 39,851 | 131,311 | 0.00% |
| | | | | Sociedad Quimica y Minera de Chile SA - Preference Shares Class B | 24,863 | 914,995 | 0.02% |
| | | | | | | 7,256,656 | 0.13% |
| | | | | China 3.53% (30 June 2024: 2.96%) | | | |
| | | | | 3SBio, Inc. | 424,500 | 332,258 | 0.01% |
| | | | | Agricultural Bank of China Ltd. Class A | 1,194,500 | 868,846 | 0.02% |
| | | | | Agricultural Bank of China Ltd. Class H | 5,929,000 | 3,381,261 | 0.06% |
| | | | | Aluminum Corp. of China Ltd. Class H | 802,000 | 463,569 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|-------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Anhui Conch Cement Co., Ltd. Class A | 73,200 | 237,104 | 0.01% | Changchun High-Tech Industry Group Co., Ltd. Class A | 20,000 | 270,898 | 0.01% |
| Anhui Conch Cement Co., Ltd. Class H | 226,000 | 578,387 | 0.01% | Changjiang Securities Co., Ltd. Class A | 98,100 | 91,132 | 0.00% |
| Anhui Expressway Co., Ltd. Class H | 146,000 | 201,484 | 0.00% | Chengxin Lithium Group Co., Ltd. Class A | 9,800 | 18,395 | 0.00% |
| Anhui Gujing Distillery Co., Ltd. Class A | 4,900 | 115,667 | 0.00% | China Cinda Asset Management Co., Ltd. Class H | 1,193,000 | 195,046 | 0.00% |
| Anhui Gujing Distillery Co., Ltd. Class B | 25,400 | 366,255 | 0.01% | China CITIC Bank Corp., Ltd. Class A | 372,000 | 353,682 | 0.01% |
| ANTA Sports Products Ltd. Autohome, Inc. ADR | 253,200 10,535 | 2,537,558 273,383 | 0.04% 0.01% | China CITIC Bank Corp., Ltd. Class H | 1,720,619 | 1,189,468 | 0.02% |
| Avary Holding Shenzhen Co., Ltd. Class A | 21,900 | 108,821 | 0.00% | China Coal Energy Co., Ltd. Class A | 80,800 | 134,052 | 0.00% |
| AviChina Industry & Technology Co., Ltd. Class H | 726,000 | 360,759 | 0.01% | China Coal Energy Co., Ltd. Class H | 398,000 | 475,984 | 0.01% |
| BAIC Motor Corp., Ltd. Class H | 316,500 | 97,786 | 0.00% | China Communications Services Corp., Ltd. Class H | 342,000 | 200,763 | 0.00% |
| Bank of Beijing Co., Ltd. Class A | 265,700 | 222,578 | 0.00% | China Conch Venture Holdings Ltd. | 272,000 | 233,905 | 0.01% |
| Bank of Changsha Co., Ltd. Class A | 26,076 | 31,576 | 0.00% | China Construction Bank Corp. Class A | 60,300 | 72,197 | 0.00% |
| Bank of China Ltd. Class A | 521,000 | 391,025 | 0.01% | China Construction Bank Corp. Class H | 18,092,000 | 15,092,291 | 0.26% |
| Bank of China Ltd. Class H | 16,104,000 | 8,230,341 | 0.14% | China Energy Engineering Corp., Ltd. Class H | 1,198,000 | 158,850 | 0.00% |
| Bank of Communications Co., Ltd. Class A | 558,800 | 591,415 | 0.01% | China Everbright Bank Co., Ltd. Class A | 665,500 | 350,812 | 0.01% |
| Bank of Communications Co., Ltd. Class H | 1,339,000 | 1,101,476 | 0.02% | China Everbright Bank Co., Ltd. Class H | 480,000 | 186,613 | 0.00% |
| Bank of Guiyang Co., Ltd. Class A | 54,900 | 44,868 | 0.00% | China Everbright Environment Group Ltd. | 591,444 | 294,658 | 0.01% |
| Bank of Hangzhou Co., Ltd. Class A | 57,900 | 115,224 | 0.00% | China Everbright Ltd. | 144,000 | 98,250 | 0.00% |
| Bank of Jiangsu Co., Ltd. Class A | 277,300 | 370,917 | 0.01% | China Feihe Ltd. | 845,000 | 592,853 | 0.01% |
| Bank of Nanjing Co., Ltd. Class A | 100,700 | 146,081 | 0.00% | China Galaxy Securities Co., Ltd. Class A | 257,800 | 534,808 | 0.01% |
| Bank of Ningbo Co., Ltd. Class A | 94,391 | 312,558 | 0.01% | China Galaxy Securities Co., Ltd. Class H | 561,500 | 512,495 | 0.01% |
| Bank of Qingdao Co., Ltd. Class A | 80,700 | 42,650 | 0.00% | China Gas Holdings Ltd. | 582,234 | 507,434 | 0.01% |
| Bank of Shanghai Co., Ltd. Class A | 158,200 | 197,171 | 0.00% | China Hongqiao Group Ltd. | 589,000 | 891,695 | 0.02% |
| Baoshan Iron & Steel Co., Ltd. Class A | 251,700 | 239,992 | 0.01% | China International Capital Corp., Ltd. Class H | 255,200 | 421,175 | 0.01% |
| BBMG Corp. Class A | 77,200 | 18,718 | 0.00% | China Jinmao Holdings Group Ltd. | 1,018,000 | 128,430 | 0.00% |
| Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A | 129,100 | 57,679 | 0.00% | China Jushi Co., Ltd. Class A | 81,100 | 125,823 | 0.00% |
| Beijing Enterprises Holdings Ltd. | 148,500 | 510,424 | 0.01% | China Lesso Group Holdings Ltd. | 130,000 | 58,072 | 0.00% |
| Beijing Enterprises Water Group Ltd. | 618,000 | 199,690 | 0.00% | China Life Insurance Co., Ltd. Class A | 7,600 | 43,396 | 0.00% |
| Beijing Jingneng Clean Energy Co., Ltd. Class H | 326,000 | 80,997 | 0.00% | China Life Insurance Co., Ltd. Class H | 1,382,000 | 2,611,726 | 0.05% |
| Beijing New Building Materials plc Class A | 10,500 | 43,350 | 0.00% | China Longyuan Power Group Corp., Ltd. Class H | 650,000 | 538,881 | 0.01% |
| Beijing-Shanghai High Speed Railway Co., Ltd. Class A | 457,800 | 384,124 | 0.01% | China Medical System Holdings Ltd. | 244,000 | 237,154 | 0.01% |
| Blue Moon Group Holdings Ltd. | 166,500 | 66,446 | 0.00% | China Mengniu Dairy Co., Ltd. | 581,000 | 1,313,392 | 0.02% |
| BOE Technology Group Co., Ltd. Class A | 608,900 | 364,104 | 0.01% | China Merchants Bank Co., Ltd. Class A | 284,600 | 1,523,501 | 0.03% |
| Bosideng International Holdings Ltd. | 916,000 | 457,531 | 0.01% | China Merchants Bank Co., Ltd. Class H | 738,566 | 3,803,145 | 0.07% |
| BYD Electronic International Co., Ltd. | 150,500 | 814,697 | 0.02% | China Merchants Energy Shipping Co., Ltd. Class A | 136,300 | 119,006 | 0.00% |
| C&D International Investment Group Ltd. | 118,000 | 198,390 | 0.00% | China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A | 67,500 | 128,261 | 0.00% |
| CECEP Wind-Power Corp. Class A | 106,300 | 45,899 | 0.00% | China Merchants Port Holdings Co., Ltd. | 204,000 | 363,463 | 0.01% |
| CGN Power Co., Ltd. Class A | 125,900 | 70,826 | 0.00% | China Merchants Securities Co., Ltd. Class A | 120,030 | 313,257 | 0.01% |
| CGN Power Co., Ltd. Class H | 2,107,000 | 773,042 | 0.01% | China Merchants Securities Co., Ltd. Class H | 83,600 | 172,195 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A | 165,500 | 230,841 | 0.00% | China Tourism Group Duty Free Corp., Ltd. Class A | 32,800 | 299,384 | 0.01% |
| China Minsheng Banking Corp., Ltd. Class A | 659,400 | 370,949 | 0.01% | China Tourism Group Duty Free Corp., Ltd. Class H | 28,100 | 192,085 | 0.00% |
| China Minsheng Banking Corp., Ltd. Class H | 954,020 | 422,483 | 0.01% | China Tower Corp., Ltd. Class H | 8,814,000 | 1,270,822 | 0.02% |
| China National Accord Medicines Corp., Ltd. Class B | 34,320 | 63,312 | 0.00% | China United Network Communications Ltd. Class A | 338,300 | 244,687 | 0.01% |
| China National Building Material Co., Ltd. Class H | 968,000 | 441,136 | 0.01% | China Yangtze Power Co., Ltd. Class A | 333,399 | 1,341,952 | 0.02% |
| China National Chemical Engineering Co., Ltd. Class A | 117,200 | 132,342 | 0.00% | China Zheshang Bank Co., Ltd. Class A | 1,200 | 476 | 0.00% |
| China National Nuclear Power Co., Ltd. Class A | 210,300 | 298,771 | 0.01% | China Zheshang Bank Co., Ltd. Class H | 929,000 | 265,499 | 0.01% |
| China Oilfield Services Ltd. Class H | 322,000 | 291,825 | 0.01% | Chongqing Brewery Co., Ltd. Class A | 8,800 | 75,540 | 0.00% |
| China Overseas Land & Investment Ltd. | 697,500 | 1,113,421 | 0.02% | Chongqing Changan Automobile Co., Ltd. Class B | 242,130 | 112,213 | 0.00% |
| China Pacific Insurance Group Co., Ltd. Class A | 106,900 | 496,241 | 0.01% | Chongqing Rural Commercial Bank Co., Ltd. Class A | 311,000 | 256,290 | 0.01% |
| China Pacific Insurance Group Co., Ltd. Class H | 492,800 | 1,598,692 | 0.03% | Chongqing Rural Commercial Bank Co., Ltd. Class H | 375,000 | 224,480 | 0.00% |
| China Petroleum & Chemical Corp. Class A | 672,700 | 612,087 | 0.01% | Chongqing Zhifei Biological Products Co., Ltd. Class A | 19,500 | 69,856 | 0.00% |
| China Petroleum & Chemical Corp. Class H | 4,550,000 | 2,606,544 | 0.05% | CITIC Ltd. | 1,180,000 | 1,399,056 | 0.03% |
| China Power International Development Ltd. | 872,140 | 355,909 | 0.01% | Citic Pacific Special Steel Group Co., Ltd. Class A | 49,100 | 76,310 | 0.00% |
| China Railway Group Ltd. Class A | 641,200 | 558,097 | 0.01% | CITIC Securities Co., Ltd. Class A | 156,850 | 623,212 | 0.01% |
| China Railway Group Ltd. Class H | 450,000 | 229,404 | 0.00% | CITIC Securities Co., Ltd. Class H | 335,900 | 923,212 | 0.02% |
| China Railway Signal & Communication Corp., Ltd. Class A | 127,275 | 108,526 | 0.00% | CMOC Group Ltd. Class A | 174,900 | 158,426 | 0.00% |
| China Railway Signal & Communication Corp., Ltd. Class H | 416,000 | 185,830 | 0.00% | CMOC Group Ltd. Class H | 714,000 | 482,560 | 0.01% |
| China Reinsurance Group Corp. Class H | 798,000 | 89,375 | 0.00% | COSCO SHIPPING Development Co., Ltd. Class A | 27,500 | 9,777 | 0.00% |
| China Resources Beer Holdings Co., Ltd. | 326,000 | 1,059,675 | 0.02% | COSCO SHIPPING Development Co., Ltd. Class H | 570,000 | 76,314 | 0.00% |
| China Resources Building Materials Technology Holdings Ltd. | 372,000 | 76,144 | 0.00% | COSCO SHIPPING Energy Transportation Co., Ltd. Class A | 68,800 | 108,708 | 0.00% |
| China Resources Gas Group Ltd. | 179,500 | 710,564 | 0.01% | COSCO SHIPPING Energy Transportation Co., Ltd. Class H | 268,000 | 214,595 | 0.00% |
| China Resources Land Ltd. | 570,572 | 1,656,344 | 0.03% | COSCO SHIPPING Holdings Co., Ltd. Class A | 165,600 | 349,629 | 0.01% |
| China Resources Mixc Lifestyle Services Ltd. | 120,000 | 446,450 | 0.01% | COSCO SHIPPING Holdings Co., Ltd. Class H | 524,500 | 864,269 | 0.02% |
| China Resources Pharmaceutical Group Ltd. | 278,500 | 204,359 | 0.00% | COSCO SHIPPING Ports Ltd. | 134,000 | 79,352 | 0.00% |
| China Resources Power Holdings Co., Ltd. | 418,000 | 1,015,949 | 0.02% | Country Garden Services Holdings Co., Ltd. | 382,467 | 271,786 | 0.01% |
| China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A | 21,060 | 127,195 | 0.00% | CRRC Corp., Ltd. Class A | 384,000 | 438,319 | 0.01% |
| China Shenhua Energy Co., Ltd. Class A | 99,400 | 588,696 | 0.01% | CRRC Corp., Ltd. Class H | 635,000 | 409,548 | 0.01% |
| China Shenhua Energy Co., Ltd. Class H | 635,000 | 2,746,671 | 0.05% | CSC Financial Co., Ltd. Class H | 146,000 | 184,569 | 0.00% |
| China State Construction Engineering Corp., Ltd. Class A | 514,300 | 420,323 | 0.01% | CSG Holding Co., Ltd. Class A | 159,119 | 114,438 | 0.00% |
| China State Construction International Holdings Ltd. | 349,250 | 551,214 | 0.01% | CSG Holding Co., Ltd. Class B | 459,325 | 134,818 | 0.00% |
| China Suntien Green Energy Corp., Ltd. Class H | 469,000 | 222,185 | 0.00% | CSPC Pharmaceutical Group Ltd. | 1,586,000 | 975,943 | 0.02% |
| China Taiping Insurance Holdings Co., Ltd. | 268,600 | 401,796 | 0.01% | Daqin Railway Co., Ltd. Class A | 195,700 | 180,732 | 0.00% |
| China Three Gorges Renewables Group Co., Ltd. Class A | 350,500 | 208,634 | 0.00% | Datang International Power Generation Co., Ltd. Class H | 654,000 | 121,237 | 0.00% |
| | | | | Dong-E-E-Jiao Co., Ltd. Class A | 11,700 | 99,956 | 0.00% |
| | | | | Dongfang Electric Corp., Ltd. Class A | 66,000 | 142,851 | 0.00% |
| | | | | Dongfang Electric Corp., Ltd. Class H | 34,000 | 42,456 | 0.00% |
| | | | | ENN Energy Holdings Ltd. | 149,900 | 1,077,751 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| ENN Natural Gas Co., Ltd. Class A | 45,900 | 135,546 | 0.00% | Haitian International Holdings Ltd. | 86,000 | 233,601 | 0.01% |
| Everbright Securities Co., Ltd. Class H | 34,000 | 35,016 | 0.00% | Haitong Securities Co., Ltd. Class A | 102,000 | 154,497 | 0.00% |
| Far East Horizon Ltd. | 357,000 | 260,582 | 0.01% | Haitong Securities Co., Ltd. Class H | 771,600 | 680,419 | 0.01% |
| Flat Glass Group Co., Ltd. Class A | 14,200 | 38,085 | 0.00% | Hangzhou Binjiang Real Estate Group Co., Ltd. Class A | 45,000 | 52,775 | 0.00% |
| Flat Glass Group Co., Ltd. Class H | 75,000 | 105,433 | 0.00% | Hangzhou Robam Appliances Co., Ltd. Class A | 6,400 | 18,682 | 0.00% |
| Focus Media Information Technology Co., Ltd. Class A | 149,900 | 143,540 | 0.00% | Hangzhou Tigermed Consulting Co., Ltd. Class H | 28,700 | 113,796 | 0.00% |
| Fosun International Ltd. | 415,500 | 242,840 | 0.01% | Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A | 28,400 | 88,355 | 0.00% |
| Foxconn Industrial Internet Co., Ltd. Class A | 165,600 | 484,969 | 0.01% | Hefei Meiya Optoelectronic Technology, Inc. Class A | 5,330 | 10,759 | 0.00% |
| Fuyao Glass Industry Group Co., Ltd. Class A | 29,600 | 251,589 | 0.01% | Heilongjiang Agriculture Co., Ltd. Class A | 13,100 | 26,320 | 0.00% |
| Fuyao Glass Industry Group Co., Ltd. Class H | 101,600 | 731,792 | 0.01% | Henan Shenhua Coal Industry & Electricity Power Co., Ltd. Class A | 37,800 | 87,015 | 0.00% |
| Ganfeng Lithium Group Co., Ltd. Class H | 84,800 | 219,425 | 0.00% | Henan Shuanghui Investment & Development Co., Ltd. Class A | 28,300 | 100,071 | 0.00% |
| G-bits Network Technology Xiamen Co., Ltd. Class A | 400 | 11,923 | 0.00% | Hengan International Group Co., Ltd. | 128,500 | 371,375 | 0.01% |
| GD Power Development Co., Ltd. Class A | 287,400 | 179,295 | 0.00% | Hengli Petrochemical Co., Ltd. Class A | 43,400 | 90,743 | 0.00% |
| Geely Automobile Holdings Ltd. | 1,189,000 | 2,268,421 | 0.04% | Hesteel Co., Ltd. Class A | 784,700 | 236,217 | 0.01% |
| GF Securities Co., Ltd. Class A | 136,000 | 300,287 | 0.01% | Hisense Home Appliances Group Co., Ltd. Class A | 15,200 | 59,835 | 0.00% |
| GF Securities Co., Ltd. Class H | 175,600 | 238,264 | 0.01% | Hisense Home Appliances Group Co., Ltd. Class H | 80,000 | 252,834 | 0.01% |
| Goldwind Science & Technology Co., Ltd. Class H | 87,752 | 73,880 | 0.00% | Hisense Visual Technology Co., Ltd. Class A | 28,500 | 77,408 | 0.00% |
| Goneo Group Co., Ltd. Class A | 9,860 | 94,336 | 0.00% | HLA Group Corp., Ltd. Class A | 80,700 | 82,442 | 0.00% |
| Great Wall Motor Co., Ltd. Class A | 58,800 | 210,884 | 0.00% | Huadian Power International Corp., Ltd. Class A | 64,700 | 49,440 | 0.00% |
| Great Wall Motor Co., Ltd. Class H | 472,000 | 830,016 | 0.02% | Huadian Power International Corp., Ltd. Class H | 268,000 | 138,003 | 0.00% |
| Gree Electric Appliances, Inc. of Zhuhai Class A | 45,700 | 282,921 | 0.01% | Huafon Chemical Co., Ltd. Class A | 67,500 | 75,209 | 0.00% |
| Greentown China Holdings Ltd. | 245,000 | 292,059 | 0.01% | Huaibei Mining Holdings Co., Ltd. Class A | 15,500 | 29,706 | 0.00% |
| Guangdong Haid Group Co., Ltd. Class A | 20,800 | 138,969 | 0.00% | Huaneng Lancang River Hydropower, Inc. Class A | 71,200 | 92,231 | 0.00% |
| Guangdong Investment Ltd. | 640,000 | 552,836 | 0.01% | Huaneng Power International, Inc. Class A | 205,000 | 189,042 | 0.00% |
| Guanghui Energy Co., Ltd. Class A | 58,000 | 53,169 | 0.00% | Huaneng Power International, Inc. Class H | 722,000 | 397,809 | 0.01% |
| Guangshen Railway Co., Ltd. Class H | 632,000 | 175,737 | 0.00% | Huapont Life Sciences Co., Ltd. Class A | 125,500 | 77,268 | 0.00% |
| Guangxi Liugong Machinery Co., Ltd. Class A | 12,500 | 20,534 | 0.00% | Huatai Securities Co., Ltd. Class A | 128,700 | 308,361 | 0.01% |
| Guangzhou Automobile Group Co., Ltd. Class H | 483,600 | 212,292 | 0.00% | Huatai Securities Co., Ltd. Class H | 270,400 | 456,703 | 0.01% |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A | 32,300 | 125,038 | 0.00% | Huaxia Bank Co., Ltd. Class A | 185,400 | 202,282 | 0.00% |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H | 36,000 | 84,347 | 0.00% | Huaxin Cement Co., Ltd. Class H | 71,200 | 71,769 | 0.00% |
| Guosen Securities Co., Ltd. Class A | 79,000 | 120,520 | 0.00% | Huayu Automotive Systems Co., Ltd. Class A | 29,500 | 70,761 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class A | 107,900 | 274,104 | 0.01% | Hubei Energy Group Co., Ltd. Class A | 77,300 | 52,435 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class H | 139,400 | 200,272 | 0.00% | Hubei Xingfa Chemicals Group Co., Ltd. Class A | 11,800 | 34,878 | 0.00% |
| Guoyuan Securities Co., Ltd. Class A | 32,300 | 36,781 | 0.00% | Humanwell Healthcare Group Co., Ltd. Class A | 84,100 | 267,828 | 0.01% |
| H World Group Ltd. | 356,100 | 1,191,897 | 0.02% | Hunan Valin Steel Co., Ltd. Class A | 24,000 | 13,665 | 0.00% |
| Haidilao International Holding Ltd. | 288,000 | 589,499 | 0.01% | | | | |
| Haier Smart Home Co., Ltd. Class A | 80,200 | 311,012 | 0.01% | | | | |
| Haier Smart Home Co., Ltd. Class H | 432,800 | 1,532,193 | 0.03% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Imeik Technology Development Co., Ltd. Class A | 5,700 | 141,694 | 0.00% | Li Ning Co., Ltd. | 411,500 | 871,953 | 0.02% |
| Industrial & Commercial Bank of China Ltd. Class A | 1,081,200 | 1,019,125 | 0.02% | Lingyi iTech Guangdong Co. Class A | 163,400 | 178,056 | 0.00% |
| Industrial & Commercial Bank of China Ltd. Class H | 15,142,000 | 10,155,809 | 0.18% | Livzon Pharmaceutical Group, Inc. Class A | 19,400 | 100,415 | 0.00% |
| Industrial Bank Co., Ltd. Class A | 303,400 | 791,820 | 0.01% | Livzon Pharmaceutical Group, Inc. Class H | 53,100 | 188,326 | 0.00% |
| Inner Mongolia Dian Tou Energy Corp., Ltd. Class A | 31,500 | 84,011 | 0.00% | Longfor Group Holdings Ltd. | 466,300 | 600,287 | 0.01% |
| Inner Mongolia ERDOS Resources Co., Ltd. Class B | 128,900 | 113,819 | 0.00% | Lufax Holding Ltd. ADR | 26,786 | 64,019 | 0.00% |
| Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A | 59,900 | 42,917 | 0.00% | Luxi Chemical Group Co., Ltd. Class A | 20,900 | 33,279 | 0.00% |
| Inner Mongolia MengDian HuaNeng Thermal Power Corp., Ltd. Class A | 205,700 | 121,321 | 0.00% | Luzhou Laojiao Co., Ltd. Class A | 17,900 | 305,262 | 0.01% |
| Inner Mongolia Yili Industrial Group Co., Ltd. Class A | 96,300 | 395,877 | 0.01% | Metallurgical Corp. of China Ltd. Class A | 126,100 | 56,682 | 0.00% |
| Inner Mongolia Yitai Coal Co., Ltd. Class B | 210,800 | 434,880 | 0.01% | Metallurgical Corp. of China Ltd. Class H | 671,000 | 141,664 | 0.00% |
| JA Solar Technology Co., Ltd. Class A | 66,700 | 124,923 | 0.00% | Ming Yang Smart Energy Group Ltd. Class A | 49,500 | 85,023 | 0.00% |
| Jason Furniture Hangzhou Co., Ltd. Class A | 10,530 | 39,558 | 0.00% | MINISO Group Holding Ltd. | 96,800 | 586,312 | 0.01% |
| JD.com, Inc. Class A | 494,900 | 8,664,628 | 0.15% | Nanjing Iron & Steel Co., Ltd. Class A | 190,800 | 121,890 | 0.00% |
| Jiangsu Eastern Shenghong Co., Ltd. Class A | 60,000 | 67,098 | 0.00% | NARI Technology Co., Ltd. Class A | 132,180 | 454,073 | 0.01% |
| Jiangsu Expressway Co., Ltd. Class H | 266,000 | 293,807 | 0.01% | NetEase, Inc. | 350,700 | 6,248,351 | 0.11% |
| Jiangsu King's Luck Brewery JSC Ltd. Class A | 10,100 | 62,225 | 0.00% | New China Life Insurance Co., Ltd. Class A | 17,700 | 119,824 | 0.00% |
| Jiangsu Xukuang Energy Co., Ltd. Class A | 196,200 | 141,641 | 0.00% | New China Life Insurance Co., Ltd. Class H | 145,967 | 443,466 | 0.01% |
| Jiangsu Yanghe Distillery Co., Ltd. Class A | 18,100 | 205,938 | 0.00% | Ningbo Deye Technology Co., Ltd. Class A | 11,300 | 130,524 | 0.00% |
| Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A | 55,800 | 277,347 | 0.01% | Ningbo Sanxing Medical Electric Co., Ltd. Class A | 24,500 | 102,652 | 0.00% |
| Jiangsu Zhongtian Technology Co., Ltd. Class A | 85,200 | 166,187 | 0.00% | Ningbo Zhoushan Port Co., Ltd. Class A | 94,300 | 49,452 | 0.00% |
| Jiangxi Copper Co., Ltd. Class A | 22,300 | 62,695 | 0.00% | Ningxia Baofeng Energy Group Co., Ltd. Class A | 19,100 | 43,812 | 0.00% |
| Jiangxi Copper Co., Ltd. Class H | 301,000 | 482,812 | 0.01% | Nongfu Spring Co., Ltd. Class H | 337,200 | 1,473,740 | 0.03% |
| Jinduicheng Molybdenum Co., Ltd. Class A | 67,700 | 92,769 | 0.00% | Offshore Oil Engineering Co., Ltd. Class A | 107,100 | 79,798 | 0.00% |
| Jinxin Fertility Group Ltd. | 584,500 | 202,409 | 0.00% | Orient Securities Co., Ltd. Class A | 156,900 | 225,685 | 0.00% |
| Jiumaojiu International Holdings Ltd. | 147,000 | 64,909 | 0.00% | Orient Securities Co., Ltd. Class H | 106,000 | 69,048 | 0.00% |
| Jizhong Energy Resources Co., Ltd. Class A | 45,900 | 39,513 | 0.00% | People's Insurance Co. Group of China Ltd. Class A | 107,499 | 111,577 | 0.00% |
| Jointown Pharmaceutical Group Co., Ltd. Class A | 73,731 | 51,420 | 0.00% | People's Insurance Co. Group of China Ltd. Class H | 1,828,000 | 910,711 | 0.02% |
| Joyoung Co., Ltd. Class A | 1,600 | 2,258 | 0.00% | PetroChina Co., Ltd. Class A | 341,699 | 416,099 | 0.01% |
| JOYY, Inc. ADR | 6,489 | 271,565 | 0.01% | PetroChina Co., Ltd. Class H | 3,944,000 | 3,102,214 | 0.05% |
| Keda Industrial Group Co., Ltd. Class A | 28,800 | 30,599 | 0.00% | Pharmaron Beijing Co., Ltd. Class H | 70,700 | 128,331 | 0.00% |
| Kingboard Holdings Ltd. | 145,500 | 349,892 | 0.01% | PICC Property & Casualty Co., Ltd. Class H | 1,298,400 | 2,049,239 | 0.04% |
| Kingboard Laminates Holdings Ltd. | 173,000 | 160,574 | 0.00% | Ping An Bank Co., Ltd. Class A | 297,200 | 473,642 | 0.01% |
| Kunlun Energy Co., Ltd. | 660,000 | 713,702 | 0.01% | Ping An Insurance Group Co. of China Ltd. Class A | 137,100 | 983,221 | 0.02% |
| Kweichow Moutai Co., Ltd. Class A | 17,901 | 3,716,015 | 0.07% | Ping An Insurance Group Co. of China Ltd. Class H | 1,273,500 | 7,549,569 | 0.13% |
| Lao Feng Xiang Co., Ltd. Class A | 7,100 | 52,485 | 0.00% | Pingdingshan Tianan Coal Mining Co., Ltd. Class A | 24,800 | 33,848 | 0.00% |
| Lao Feng Xiang Co., Ltd. Class B | 37,800 | 134,341 | 0.00% | Poly Developments & Holdings Group Co., Ltd. Class A | 146,599 | 176,921 | 0.00% |
| LB Group Co., Ltd. Class A | 12,400 | 29,845 | 0.00% | Poly Property Services Co., Ltd. Class H | 27,600 | 108,013 | 0.00% |
| Lee & Man Paper Manufacturing Ltd. | 330,000 | 102,382 | 0.00% | Postal Savings Bank of China Co., Ltd. Class A | 310,200 | 239,997 | 0.01% |
| | | | | Postal Savings Bank of China Co., Ltd. Class H | 1,960,000 | 1,155,620 | 0.02% |
| | | | | Power Construction Corp. of China Ltd. Class A | 245,600 | 182,657 | 0.00% |
| | | | | Qifu Technology, Inc. ADR | 21,019 | 806,709 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Qingdao Port International Co., Ltd. Class H | 315,000 | 259,528 | 0.01% | Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A | 14,800 | 371,356 | 0.01% |
| Rongsheng Petrochemical Co., Ltd. Class A | 129,000 | 159,021 | 0.00% | Shede Spirits Co., Ltd. Class A | 8,100 | 72,742 | 0.00% |
| SAIC Motor Corp., Ltd. Class A | 98,799 | 279,380 | 0.01% | Shenergy Co., Ltd. Class A | 96,700 | 124,999 | 0.00% |
| Sailun Group Co., Ltd. Class A | 51,400 | 100,329 | 0.00% | Shengyi Technology Co., Ltd. Class A | 26,000 | 85,173 | 0.00% |
| Sany Heavy Equipment International Holdings Co., Ltd. | 131,000 | 76,057 | 0.00% | Shenwan Hongyuan Group Co., Ltd. Class H | 548,000 | 162,962 | 0.00% |
| Satellite Chemical Co., Ltd. Class A | 40,000 | 102,377 | 0.00% | Shenzhen Energy Group Co., Ltd. Class A | 41,700 | 36,807 | 0.00% |
| SDIC Capital Co., Ltd. Class A | 36,300 | 37,183 | 0.00% | Shenzhen Expressway Corp., Ltd. Class A | 33,800 | 62,061 | 0.00% |
| SDIC Power Holdings Co., Ltd. Class A | 78,096 | 176,797 | 0.00% | Shenzhen Expressway Corp., Ltd. Class H | 86,000 | 81,041 | 0.00% |
| Shaanxi Coal Industry Co., Ltd. Class A | 124,400 | 394,135 | 0.01% | Shenzhen International Holdings Ltd. | 262,250 | 244,764 | 0.01% |
| Shan Xi Hua Yang Group New Energy Co., Ltd. Class A | 49,800 | 48,094 | 0.00% | Shenzhen Investment Ltd. | 176,000 | 19,712 | 0.00% |
| Shandong Gold Mining Co., Ltd. Class H | 134,000 | 216,665 | 0.00% | Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A | 18,700 | 649,527 | 0.01% |
| Shandong Hi-speed Co., Ltd. Class A | 3,100 | 4,341 | 0.00% | Shenzhen Transsion Holdings Co., Ltd. Class A | 18,328 | 237,167 | 0.01% |
| Shandong Hualu Hengsheng Chemical Co., Ltd. Class A | 30,900 | 90,955 | 0.00% | Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A | 32,400 | 70,656 | 0.00% |
| Shandong Nanshan Aluminum Co., Ltd. Class A | 236,600 | 126,010 | 0.00% | Shougang Fushan Resources Group Ltd. | 206,573 | 66,748 | 0.00% |
| Shandong Sun Paper Industry JSC Ltd. Class A | 135,200 | 273,844 | 0.01% | Sichuan Chuantou Energy Co., Ltd. Class A | 74,400 | 174,814 | 0.00% |
| Shandong Weigao Group Medical Polymer Co., Ltd. Class H | 358,000 | 211,999 | 0.00% | Sichuan Road & Bridge Group Co., Ltd. Class A | 95,500 | 94,700 | 0.00% |
| Shanghai Baosight Software Co., Ltd. Class A | 35,100 | 139,893 | 0.00% | Sichuan Swellfun Co., Ltd. Class A | 13,600 | 99,145 | 0.00% |
| Shanghai Baosight Software Co., Ltd. Class B | 210,422 | 337,727 | 0.01% | Sino Biopharmaceutical Ltd. | 1,937,000 | 797,945 | 0.01% |
| Shanghai Electric Power Co., Ltd. Class A | 101,200 | 126,405 | 0.00% | Sinoma International Engineering Co. Class A | 62,800 | 81,093 | 0.00% |
| Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H | 94,500 | 171,775 | 0.00% | Sinoma Science & Technology Co., Ltd. Class A | 22,700 | 40,444 | 0.00% |
| Shanghai Industrial Holdings Ltd. | 72,000 | 109,743 | 0.00% | Sinomine Resource Group Co., Ltd. Class A | 7,000 | 33,849 | 0.00% |
| Shanghai International Port Group Co., Ltd. Class A | 71,300 | 59,437 | 0.00% | Sinopec Engineering Group Co., Ltd. Class H | 310,000 | 268,578 | 0.01% |
| Shanghai Jinjiang International Hotels Co., Ltd. Class B | 33,400 | 50,434 | 0.00% | Sinopharm Group Co., Ltd. Class H | 220,400 | 604,345 | 0.01% |
| Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B | 50,590 | 42,192 | 0.00% | Sinotrans Ltd. Class A | 116,700 | 85,043 | 0.00% |
| Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B | 677,939 | 338,969 | 0.01% | Sinotrans Ltd. Class H | 366,000 | 172,918 | 0.00% |
| Shanghai Pharmaceuticals Holding Co., Ltd. Class A | 36,375 | 104,049 | 0.00% | Sinotruk Hong Kong Ltd. | 152,500 | 447,608 | 0.01% |
| Shanghai Pharmaceuticals Holding Co., Ltd. Class H | 187,100 | 303,967 | 0.01% | SooChow Securities Co., Ltd. Class A | 77,400 | 82,234 | 0.00% |
| Shanghai Pudong Development Bank Co., Ltd. Class A | 438,982 | 615,286 | 0.01% | Sun Art Retail Group Ltd. | 592,000 | 189,002 | 0.00% |
| Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B | 20,900 | 16,156 | 0.00% | Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A | 415,500 | 202,048 | 0.00% |
| Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A | 26,000 | 22,772 | 0.00% | Suzhou TFC Optical Communication Co., Ltd. Class A | 13,200 | 164,265 | 0.00% |
| Shanjin International Gold Co., Ltd. Class A | 39,400 | 82,487 | 0.00% | TCL Technology Group Corp. Class A | 247,500 | 169,574 | 0.00% |
| Shanxi Coking Coal Energy Group Co., Ltd. Class A | 40,500 | 45,457 | 0.00% | Tianqi Lithium Corp. Class A | 19,700 | 88,551 | 0.00% |
| Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A | 49,300 | 96,431 | 0.00% | Tianqi Lithium Corp. Class H | 18,400 | 56,967 | 0.00% |
| | | | | Tibet Cheezheng Tibetan Medicine Co., Ltd. Class A | 40,100 | 116,889 | 0.00% |
| | | | | Tingyi Cayman Islands Holding Corp. | 318,000 | 414,287 | 0.01% |
| | | | | Tongling Nonferrous Metals Group Co., Ltd. Class A | 118,300 | 52,048 | 0.00% |
| | | | | Tongwei Co., Ltd. Class A | 65,700 | 197,865 | 0.00% |
| | | | | Topsports International Holdings Ltd. | 458,000 | 175,701 | 0.00% |
| | | | | Towngas Smart Energy Co., Ltd. | 102,000 | 42,019 | 0.00% |
| | | | | Transfar Zhilian Co., Ltd. Class A | 246,100 | 151,854 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| TravelSky Technology Ltd. Class H | 147,000 | 196,809 | 0.00% | Yutong Bus Co., Ltd. Class A | 38,100 | 136,904 | 0.00% |
| Trina Solar Co., Ltd. Class A | 29,274 | 76,958 | 0.00% | Zangge Mining Co., Ltd. Class A | 24,200 | 91,407 | 0.00% |
| Tsingtao Brewery Co., Ltd. Class A | 39,100 | 430,971 | 0.01% | Zhejiang China Commodities City Group Co., Ltd. Class A | 57,900 | 105,760 | 0.00% |
| Tsingtao Brewery Co., Ltd. Class H | 102,000 | 745,834 | 0.01% | Zhejiang Chint Electrics Co., Ltd. Class A | 32,000 | 102,039 | 0.00% |
| Uni-President China Holdings Ltd. | 164,000 | 164,888 | 0.00% | Zhejiang Dahua Technology Co., Ltd. Class A | 93,040 | 202,771 | 0.00% |
| Vipshop Holdings Ltd. ADR | 66,587 | 896,927 | 0.02% | Zhejiang Expressway Co., Ltd. Class H | 306,360 | 220,464 | 0.00% |
| Wanhua Chemical Group Co., Ltd. Class A | 49,800 | 483,992 | 0.01% | Zhejiang Huayou Cobalt Co., Ltd. Class A | 72,000 | 286,960 | 0.01% |
| Want Want China Holdings Ltd. | 880,000 | 516,584 | 0.01% | Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A | 21,700 | 94,290 | 0.00% |
| Weichai Power Co., Ltd. Class A | 137,400 | 256,403 | 0.01% | Zhejiang Longsheng Group Co., Ltd. Class A | 64,900 | 90,965 | 0.00% |
| Weichai Power Co., Ltd. Class H | 323,000 | 493,984 | 0.01% | Zhejiang NHU Co., Ltd. Class A | 50,680 | 151,664 | 0.00% |
| Weifu High-Technology Group Co., Ltd. Class A | 1,672 | 4,300 | 0.00% | Zhejiang Weixing New Building Materials Co., Ltd. Class A | 11,633 | 20,013 | 0.00% |
| Wens Foodstuff Group Co., Ltd. Class A | 106,400 | 239,279 | 0.01% | Zhejiang Zheneng Electric Power Co., Ltd. Class A | 193,600 | 149,258 | 0.00% |
| Western Mining Co., Ltd. Class A | 28,300 | 61,947 | 0.00% | Zhongjin Gold Corp., Ltd. Class A | 67,300 | 110,280 | 0.00% |
| Wuliangye Yibin Co., Ltd. Class A | 52,600 | 1,003,351 | 0.02% | Zhongsheng Group Holdings Ltd. | 108,500 | 194,988 | 0.00% |
| WuXi AppTec Co., Ltd. Class A | 55,200 | 413,840 | 0.01% | Zhuzhou CRRC Times Electric Co., Ltd. Class H | 83,500 | 352,577 | 0.01% |
| WuXi AppTec Co., Ltd. Class H | 54,500 | 396,404 | 0.01% | Zhuzhou Kibing Group Co., Ltd. Class A | 11,400 | 8,711 | 0.00% |
| XCMG Construction Machinery Co., Ltd. Class A | 185,600 | 200,478 | 0.00% | Zijin Mining Group Co., Ltd. Class A | 323,200 | 665,638 | 0.01% |
| Xiamen C & D, Inc. Class A | 44,000 | 63,050 | 0.00% | Zijin Mining Group Co., Ltd. Class H | 1,114,000 | 2,027,814 | 0.04% |
| Xiamen Tungsten Co., Ltd. Class A | 37,000 | 97,118 | 0.00% | ZJLD Group, Inc. | 37,200 | 32,517 | 0.00% |
| Xinhua Winshare Publishing & Media Co., Ltd. Class H | 124,000 | 188,364 | 0.00% | Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A | 102,700 | 101,140 | 0.00% |
| Xinyi Solar Holdings Ltd. | 904,000 | 365,419 | 0.01% | Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H | 245,000 | 179,777 | 0.00% |
| Xtep International Holdings Ltd. | 382,500 | 277,718 | 0.01% | ZTE Corp. Class A | 49,000 | 269,645 | 0.01% |
| Yadea Group Holdings Ltd. | 224,000 | 373,143 | 0.01% | ZTE Corp. Class H | 182,200 | 571,138 | 0.01% |
| Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H | 31,500 | 49,554 | 0.00% | | | 204,175,152 | 3.53% |
| Yangzijiang Financial Holding Ltd. | 399,200 | 121,440 | 0.00% | Colombia 0.03% (30 June 2024: 0.03%) | | | |
| Yangzijiang Shipbuilding Holdings Ltd. | 469,400 | 1,028,812 | 0.02% | Bancolombia SA | 1,817 | 15,508 | 0.00% |
| Yankuang Energy Group Co., Ltd. Class A | 110,950 | 214,147 | 0.00% | Bancolombia SA - Preference Shares | 81,909 | 654,076 | 0.01% |
| Yankuang Energy Group Co., Ltd. Class H | 555,100 | 639,570 | 0.01% | Cementos Argos SA | 99,678 | 230,781 | 0.00% |
| Yantai Changyu Pioneer Wine Co., Ltd. Class B | 18,800 | 19,918 | 0.00% | Ecopetrol SA | 877,993 | 333,816 | 0.01% |
| Yealink Network Technology Corp., Ltd. Class A | 25,000 | 131,445 | 0.00% | Interconexion Electrica SA ESP | 72,984 | 276,659 | 0.01% |
| Yihai International Holding Ltd. | 75,000 | 145,598 | 0.00% | | | 1,510,840 | 0.03% |
| YongXing Special Materials Technology Co., Ltd. Class A | 4,290 | 22,042 | 0.00% | Czech Republic 0.04% (30 June 2024: 0.04%) | | | |
| Youngor Fashion Co., Ltd. Class A | 83,600 | 101,347 | 0.00% | CEZ A.S. | 30,942 | 1,217,981 | 0.02% |
| YTO Express Group Co., Ltd. Class A | 52,400 | 101,281 | 0.00% | Komerční Banka A.S. | 14,207 | 495,832 | 0.01% |
| Yuexiu Property Co., Ltd. | 281,035 | 184,150 | 0.00% | Moneta Money Bank A.S. | 77,829 | 396,316 | 0.01% |
| Yunnan Aluminium Co., Ltd. Class A | 58,300 | 107,444 | 0.00% | | | 2,110,129 | 0.04% |
| Yunnan Baiyao Group Co., Ltd. Class A | 16,500 | 134,737 | 0.00% | Denmark 0.25% (30 June 2024: 0.30%) | | | |
| Yunnan Chihong Zinc&Germanium Co., Ltd. Class A | 48,200 | 36,569 | 0.00% | AP Moller-Maersk A/S Class A | 315 | 504,763 | 0.01% |
| Yunnan Yuntianhua Co., Ltd. Class A | 43,600 | 132,436 | 0.00% | AP Moller-Maersk A/S Class B | 1,018 | 1,682,861 | 0.03% |
| | | | | Carlsberg A/S Class B | 17,305 | 1,658,027 | 0.03% |
| | | | | Coloplast A/S Class B | 24,043 | 2,624,779 | 0.05% |
| | | | | Danske Bank A/S | 127,163 | 3,596,854 | 0.06% |
| | | | | H Lundbeck A/S | 21,352 | 122,509 | 0.00% |
| | | | | H Lundbeck A/S Class A | 54,231 | 251,516 | 0.00% |
| | | | | Pandora A/S | 15,673 | 2,866,216 | 0.05% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Tryg A/S | 60,191 | 1,266,237 | 0.02% | Vinci SA | 95,716 | 9,885,622 | 0.17% |
| | | 14,573,762 | 0.25% | Vivendi SE | 132,805 | 353,838 | 0.01% |
| Egypt 0.01% (30 June 2024: 0.01%) | | | | Wendel SE | 4,916 | 473,164 | 0.01% |
| Commercial International Bank - Egypt (CIB) GDR | 508,520 | 785,340 | 0.01% | | | 188,705,749 | 3.27% |
| | | 785,340 | 0.01% | Germany 3.15% (30 June 2024: 3.25%) | | | |
| Finland 0.53% (30 June 2024: 0.59%) | | | | Allianz SE | 74,709 | 22,891,170 | 0.40% |
| Elisa OYJ | 26,195 | 1,133,822 | 0.02% | BASF SE | 170,236 | 7,484,822 | 0.13% |
| Fortum OYJ | 86,125 | 1,205,301 | 0.02% | Bayerische Motoren Werke AG | 56,475 | 4,618,740 | 0.08% |
| Kesko OYJ Class B | 49,632 | 934,342 | 0.01% | Bayerische Motoren Werke AG - Preference Shares | 10,476 | 785,388 | 0.01% |
| Kone OYJ Class B | 61,444 | 2,990,387 | 0.05% | Brenntag SE | 24,864 | 1,490,217 | 0.03% |
| Metso OYJ | 117,590 | 1,093,445 | 0.02% | Commerzbank AG | 181,145 | 2,949,627 | 0.05% |
| Neste OYJ | 78,688 | 987,962 | 0.02% | Continental AG | 22,154 | 1,487,001 | 0.03% |
| Nokia OYJ | 986,170 | 4,365,030 | 0.07% | Daimler Truck Holding AG | 99,265 | 3,787,771 | 0.07% |
| Nordea Bank Abp | 640,110 | 6,959,756 | 0.12% | Deutsche Bank AG | 374,029 | 6,444,789 | 0.11% |
| Orion OYJ Class B | 21,183 | 938,379 | 0.02% | Deutsche Boerse AG | 35,253 | 8,118,597 | 0.14% |
| Sampo OYJ Class A | 95,254 | 3,884,266 | 0.07% | Deutsche Lufthansa AG | 112,105 | 716,939 | 0.01% |
| Stora Enso OYJ Class R | 115,243 | 1,159,689 | 0.02% | Deutsche Post AG | 186,247 | 6,553,341 | 0.11% |
| UPM-Kymmene OYJ | 100,103 | 2,753,121 | 0.05% | Deutsche Telekom AG | 640,509 | 19,161,208 | 0.33% |
| Valmet OYJ | 31,922 | 771,178 | 0.01% | DWS Group GmbH & Co. KGaA | 5,459 | 224,981 | 0.00% |
| Wartsila OYJ Abp | 93,515 | 1,656,843 | 0.03% | E.ON SE | 432,067 | 5,031,073 | 0.09% |
| | | 30,833,521 | 0.53% | Evonik Industries AG | 53,626 | 929,012 | 0.02% |
| France 3.27% (30 June 2024: 2.96%) | | | | Fielmann Group AG | 5,013 | 214,906 | 0.00% |
| Accor SA | 42,019 | 2,046,742 | 0.04% | Fresenius Medical Care AG | 39,294 | 1,796,823 | 0.03% |
| Aeroports de Paris SA | 5,767 | 667,042 | 0.01% | FUCHS SE | 6,463 | 212,819 | 0.00% |
| Amundi SA | 11,675 | 776,144 | 0.01% | FUCHS SE - Preference Shares | 11,997 | 517,538 | 0.01% |
| Arkema SA | 11,262 | 857,726 | 0.02% | GEA Group AG | 32,844 | 1,626,356 | 0.03% |
| AXA SA | 327,309 | 11,632,025 | 0.20% | Hannover Rueck SE | 11,496 | 2,873,652 | 0.05% |
| Ayvens SA | 19,144 | 129,746 | 0.00% | Heidelberg Materials AG | 25,312 | 3,126,922 | 0.05% |
| BNP Paribas SA | 191,506 | 11,743,590 | 0.20% | Henkel AG & Co. KGaA | 18,471 | 1,423,028 | 0.02% |
| Bouygues SA | 33,130 | 979,097 | 0.02% | Henkel AG & Co. KGaA - Preference Shares | 31,006 | 2,719,439 | 0.05% |
| Bureau Veritas SA | 59,236 | 1,799,683 | 0.03% | Hochtief AG | 4,275 | 574,151 | 0.01% |
| Carrefour SA | 99,512 | 1,414,803 | 0.02% | KION Group AG | 13,469 | 444,356 | 0.01% |
| Cie de Saint-Gobain SA | 89,190 | 7,914,930 | 0.14% | Knorr-Bremse AG | 11,968 | 871,838 | 0.02% |
| Cie Generale des Etablissements Michelin SCA | 132,274 | 4,355,637 | 0.08% | LEG Immobilien SE | 14,050 | 1,190,090 | 0.02% |
| Credit Agricole SA | 188,307 | 2,591,442 | 0.05% | Mercedes-Benz Group AG | 161,479 | 8,995,979 | 0.16% |
| Danone SA | 119,284 | 8,043,530 | 0.14% | Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 25,163 | 12,692,017 | 0.22% |
| Dassault Aviation SA | 3,470 | 708,576 | 0.01% | Puma SE | 18,892 | 867,800 | 0.01% |
| Edenred SE | 47,483 | 1,561,105 | 0.03% | Rheinmetall AG | 8,347 | 5,312,184 | 0.09% |
| Eiffage SA | 14,358 | 1,259,592 | 0.02% | RTL Group SA | 6,940 | 191,876 | 0.00% |
| Engie SA | 110,613 | 1,753,604 | 0.03% | RWE AG | 135,341 | 4,040,398 | 0.07% |
| Engie SA (Prime De Fidelite) | 86,032 | 1,363,909 | 0.02% | Siemens AG | 142,691 | 27,860,971 | 0.48% |
| Engie SA (XPAR) | 141,313 | 2,240,306 | 0.04% | Siemens Healthineers AG | 52,352 | 2,775,577 | 0.05% |
| Eurazeo SA | 1,018 | 75,845 | 0.00% | Talanx AG | 11,149 | 948,404 | 0.02% |
| Eurazeo SE | 4,547 | 338,771 | 0.01% | Traton SE | 9,269 | 268,265 | 0.00% |
| Eurazeo SE (XPAR) | 3,556 | 264,937 | 0.00% | Volkswagen AG | 5,192 | 495,428 | 0.01% |
| Euronext NV | 15,267 | 1,712,112 | 0.03% | Volkswagen AG - Preference Shares | 35,188 | 3,244,366 | 0.06% |
| Getlink SE | 69,824 | 1,113,824 | 0.02% | Vonovia SE | 134,712 | 4,089,972 | 0.07% |
| Kering SA | 13,681 | 3,375,210 | 0.06% | Wacker Chemie AG | 2,615 | 189,657 | 0.00% |
| La Francaise des Jeux SACA | 19,214 | 740,533 | 0.01% | | | 182,239,488 | 3.15% |
| Legrand SA | 48,319 | 4,705,228 | 0.08% | Greece 0.14% (30 June 2024: 0.06%) | | | |
| LVMH Moet Hennessy Louis Vuitton SE | 47,431 | 31,212,455 | 0.54% | Aegean Airlines SA | 12,004 | 125,793 | 0.00% |
| Orange SA | 380,614 | 3,794,643 | 0.07% | Alpha Services & Holdings SA | 409,060 | 684,931 | 0.01% |
| Pernod Ricard SA | 38,101 | 4,300,441 | 0.07% | Athens International Airport SA | 16,762 | 138,856 | 0.00% |
| Publicis Groupe SA | 43,840 | 4,675,821 | 0.08% | Autohellas Tourist & Trading SA | 4,752 | 50,093 | 0.00% |
| Remy Cointreau SA | 4,023 | 243,284 | 0.00% | Eurobank Ergasias Services & Holdings SA | 471,938 | 1,089,783 | 0.02% |
| Renault SA | 38,204 | 1,861,309 | 0.03% | Hellenic Telecommunications Organization SA | 34,399 | 530,028 | 0.01% |
| Rexel SA | 44,076 | 1,122,761 | 0.02% | HELLENiQ ENERGY Holdings SA | 20,693 | 161,993 | 0.00% |
| Sanofi SA | 210,897 | 20,471,301 | 0.35% | JUMBO SA | 20,405 | 540,067 | 0.01% |
| SCOR SE | 34,705 | 849,551 | 0.01% | | | | |
| SEB SA | 5,100 | 462,092 | 0.01% | | | | |
| Societe Generale SA | 139,339 | 3,918,795 | 0.07% | | | | |
| Sodexo SA | 11,279 | 929,097 | 0.02% | | | | |
| Sodexo SA (XPAR) | 3,917 | 322,659 | 0.01% | | | | |
| Teleperformance SE | 10,304 | 886,873 | 0.02% | | | | |
| Thales SA | 17,361 | 2,492,555 | 0.04% | | | | |
| TotalEnergies SE | 379,487 | 20,972,210 | 0.36% | | | | |
| Veolia Environnement SA | 117,966 | 3,311,589 | 0.06% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Metlen Energy & Metals SA | 20,101 | 697,705 | 0.01% | Sun Hung Kai Properties Ltd. | 274,500 | 2,637,945 | 0.05% |
| Motor Oil Hellas Corinth Refineries SA | 10,894 | 232,834 | 0.01% | Swire Pacific Ltd. Class A | 78,500 | 711,941 | 0.01% |
| National Bank of Greece SA | 157,753 | 1,251,286 | 0.02% | Swire Pacific Ltd. Class B | 132,500 | 191,041 | 0.00% |
| OPAP SA | 35,756 | 581,298 | 0.01% | Swire Properties Ltd. | 215,400 | 438,678 | 0.01% |
| Optima bank SA | 12,650 | 169,502 | 0.00% | Techtronic Industries Co., Ltd. | 277,000 | 3,655,083 | 0.06% |
| Piraeus Financial Holdings SA | 191,665 | 764,106 | 0.01% | VTech Holdings Ltd. | 42,700 | 290,239 | 0.01% |
| Public Power Corp. SA | 38,886 | 496,888 | 0.01% | WH Group Ltd. | 1,429,865 | 1,106,275 | 0.02% |
| Terna Energy SA | 11,267 | 232,640 | 0.01% | Wharf Real Estate Investment Co., Ltd. | 309,800 | 792,053 | 0.01% |
| Titan Cement International SA | 5,952 | 247,764 | 0.01% | Wynn Macau Ltd. | 280,000 | 194,286 | 0.00% |
| | | 7,995,567 | 0.14% | Xinyi Glass Holdings Ltd. | 314,000 | 318,934 | 0.01% |
| Hong Kong 1.13% (30 June 2024: 1.06%) | | | | Yue Yuen Industrial Holdings Ltd. | 155,000 | 347,196 | 0.01% |
| AIA Group Ltd. | 2,111,800 | 15,305,755 | 0.27% | | | 65,325,929 | 1.13% |
| ASMP T Ltd. | 56,959 | 549,209 | 0.01% | Hungary 0.07% (30 June 2024: 0.07%) | | | |
| Bank of East Asia Ltd. | 328,200 | 416,590 | 0.01% | Magyar Telekom Telecommunications plc ADR | 83,940 | 269,191 | 0.01% |
| BOC Aviation Ltd. | 46,900 | 364,371 | 0.01% | MOL Hungarian Oil & Gas plc | 85,352 | 586,542 | 0.01% |
| BOC Hong Kong Holdings Ltd. | 699,500 | 2,246,735 | 0.04% | Opus Global Nyrt | 86,633 | 110,128 | 0.00% |
| Budweiser Brewing Co. APAC Ltd. | 307,800 | 296,786 | 0.01% | OTP Bank Nyrt | 45,522 | 2,485,442 | 0.04% |
| Cathay Pacific Airways Ltd. | 181,000 | 222,290 | 0.00% | Richter Gedeon Nyrt | 26,643 | 697,492 | 0.01% |
| Chow Tai Fook Jewellery Group Ltd. | 382,200 | 331,131 | 0.01% | | | 4,148,795 | 0.07% |
| CK Asset Holdings Ltd. | 364,191 | 1,495,593 | 0.03% | Iceland 0.02% (30 June 2024: 0.01%) | | | |
| CK Hutchison Holdings Ltd. | 504,000 | 2,692,602 | 0.05% | Arion Banki HF | 235,423 | 282,928 | 0.01% |
| CK Infrastructure Holdings Ltd. | 110,500 | 821,501 | 0.01% | Eimskipafelag Islands hf | 29,253 | 80,837 | 0.00% |
| CLP Holdings Ltd. | 321,000 | 2,698,434 | 0.05% | Hagar hf | 271,440 | 207,057 | 0.01% |
| Dah Sing Banking Group Ltd. | 10,000 | 10,556 | 0.00% | Islandsbanki HF | 183,622 | 163,854 | 0.00% |
| DFI Retail Group Holdings Ltd. | 43,800 | 101,178 | 0.00% | Reitir fasteignafelag hf | 203,421 | 171,274 | 0.00% |
| First Pacific Co., Ltd. | 546,000 | 317,003 | 0.01% | | | 905,950 | 0.02% |
| Hang Lung Group Ltd. | 185,000 | 249,113 | 0.00% | India 1.18% (30 June 2024: 1.23%) | | | |
| Hang Lung Properties Ltd. | 350,000 | 280,705 | 0.01% | Ashok Leyland Ltd. | 273,811 | 705,206 | 0.01% |
| Hang Seng Bank Ltd. | 135,400 | 1,665,493 | 0.03% | Bajaj Auto Ltd. | 12,811 | 1,316,598 | 0.02% |
| Henderson Land Development Co., Ltd. | 231,102 | 702,117 | 0.01% | Bank of Baroda | 189,175 | 531,527 | 0.01% |
| Hong Kong & China Gas Co., Ltd. | 2,053,747 | 1,641,845 | 0.03% | Bank of India | 129,953 | 154,674 | 0.00% |
| Hong Kong Exchanges & Clearing Ltd. | 231,000 | 8,766,637 | 0.15% | Bank of Maharashtra | 209,614 | 127,780 | 0.00% |
| Hongkong Land Holdings Ltd. | 191,500 | 852,175 | 0.01% | Bharat Petroleum Corp., Ltd. | 375,679 | 1,283,291 | 0.02% |
| Hysan Development Co., Ltd. | 80,000 | 121,937 | 0.00% | Canara Bank | 432,941 | 506,298 | 0.01% |
| Jardine Matheson Holdings Ltd. | 39,500 | 1,618,315 | 0.03% | Castrol India Ltd. | 76,968 | 177,483 | 0.00% |
| Johnson Electric Holdings Ltd. | 65,000 | 91,208 | 0.00% | Coal India Ltd. | 431,937 | 1,938,107 | 0.03% |
| Kerry Logistics Network Ltd. | 32,500 | 28,785 | 0.00% | GAIL India Ltd. | 492,911 | 1,099,545 | 0.02% |
| Kerry Properties Ltd. | 78,500 | 157,244 | 0.00% | General Insurance Corp. of India | 73,878 | 383,353 | 0.01% |
| Lenovo Group Ltd. | 1,490,000 | 1,933,483 | 0.03% | HCL Technologies Ltd. | 202,246 | 4,529,488 | 0.08% |
| Man Wah Holdings Ltd. | 225,200 | 139,446 | 0.00% | Hero MotoCorp Ltd. | 24,116 | 1,171,973 | 0.02% |
| MGM China Holdings Ltd. | 135,600 | 173,516 | 0.00% | Hindustan Petroleum Corp., Ltd. | 165,952 | 792,313 | 0.01% |
| MTR Corp., Ltd. | 269,000 | 938,459 | 0.02% | Hindustan Zinc Ltd. | 77,967 | 404,343 | 0.01% |
| New World Development Co., Ltd. | 248,493 | 165,066 | 0.00% | Indian Bank | 48,788 | 301,998 | 0.00% |
| Nexteer Automotive Group Ltd. | 179,000 | 76,504 | 0.00% | Indian Oil Corp., Ltd. | 771,697 | 1,229,559 | 0.02% |
| NWS Holdings Ltd. | 116,000 | 115,583 | 0.00% | Infosys Ltd. | 679,044 | 14,911,188 | 0.26% |
| Orient Overseas International Ltd. | 31,000 | 459,336 | 0.01% | ITC Ltd. | 567,815 | 3,207,706 | 0.06% |
| PCCW Ltd. | 973,403 | 566,402 | 0.01% | LIC Housing Finance Ltd. | 52,931 | 369,746 | 0.01% |
| Power Assets Holdings Ltd. | 259,000 | 1,807,143 | 0.03% | Mahindra & Mahindra Financial Services Ltd. | 120,549 | 373,065 | 0.01% |
| Prada SpA | 94,000 | 727,875 | 0.01% | Mphasis Ltd. | 22,485 | 747,769 | 0.01% |
| Samsonite International SA | 261,300 | 726,586 | 0.01% | NHPC Ltd. | 556,452 | 524,450 | 0.01% |
| Shangri-La Asia Ltd. | 234,000 | 159,656 | 0.00% | Nippon Life India Asset Management Ltd. | 33,601 | 285,327 | 0.00% |
| Shenzhou International Group Holdings Ltd. | 139,300 | 1,111,825 | 0.02% | NMDC Ltd. | 645,441 | 496,970 | 0.01% |
| Sino Land Co., Ltd. | 750,000 | 757,922 | 0.01% | NTPC Ltd. | 904,767 | 3,522,846 | 0.06% |
| SITC International Holdings Co., Ltd. | 277,000 | 738,148 | 0.01% | Oil & Natural Gas Corp., Ltd. | 739,900 | 2,067,671 | 0.04% |
| | | | | Oil India Ltd. | 93,353 | 469,689 | 0.01% |
| | | | | Oracle Financial Services Software Ltd. | 4,072 | 608,298 | 0.01% |
| | | | | Petronet LNG Ltd. | 148,302 | 599,695 | 0.01% |
| | | | | Power Finance Corp., Ltd. | 293,741 | 1,538,805 | 0.03% |
| | | | | Power Grid Corp. of India Ltd. | 797,127 | 2,874,224 | 0.05% |
| | | | | Punjab National Bank | 433,695 | 520,654 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| REC Ltd. | 233,236 | 1,364,048 | 0.02% | Melison Ltd. | 4,551 | 404,683 | 0.01% |
| Steel Authority of India Ltd. | 268,689 | 355,046 | 0.01% | Mivne Real Estate KD Ltd. | 152,791 | 456,656 | 0.01% |
| Sun TV Network Ltd. | 15,715 | 125,434 | 0.00% | Mizrahi Tefahot Bank Ltd. | 30,047 | 1,299,633 | 0.02% |
| Tata Consultancy Services Ltd. | 200,245 | 9,577,471 | 0.17% | Phoenix Financial Ltd. | 45,229 | 660,129 | 0.01% |
| Tata Steel Ltd. | 1,601,868 | 2,582,972 | 0.04% | Strauss Group Ltd. | 11,563 | 218,842 | 0.00% |
| Tech Mahindra Ltd. | 116,998 | 2,331,658 | 0.04% | | | 14,689,181 | 0.25% |
| Union Bank of India Ltd. | 296,564 | 416,959 | 0.01% | Italy 1.30% (30 June 2024: 1.25%) | | | |
| Vedanta Ltd. | 301,506 | 1,565,220 | 0.03% | A2A SpA | 322,499 | 716,318 | 0.01% |
| | | 68,090,447 | 1.18% | Banca Mediolanum SpA | 40,064 | 476,677 | 0.01% |
| Indonesia 0.34% (30 June 2024: 0.36%) | | | | Banco BPM SpA | 294,496 | 2,382,274 | 0.04% |
| Alamtri Resources Indonesia Tbk PT | 1,892,000 | 285,651 | 0.01% | BPER Banca SpA | 198,346 | 1,259,846 | 0.02% |
| Astra International Tbk PT | 4,213,400 | 1,282,737 | 0.02% | Buzzi SpA | 15,077 | 555,483 | 0.01% |
| Avia Avian Tbk PT | 3,072,300 | 76,354 | 0.00% | Enel SpA | 1,493,443 | 10,648,925 | 0.18% |
| Bank Central Asia Tbk PT | 10,680,000 | 6,419,944 | 0.11% | Eni SpA | 408,104 | 5,531,725 | 0.09% |
| Bank Mandiri Persero Tbk PT | 8,365,800 | 2,962,725 | 0.05% | FincoBank Banca Fineco SpA | 119,014 | 2,069,183 | 0.04% |
| Bank Negara Indonesia Persero Tbk PT | 2,675,000 | 722,973 | 0.01% | Generali | 237,381 | 6,703,185 | 0.12% |
| Bank Rakyat Indonesia Persero Tbk PT | 13,637,673 | 3,457,080 | 0.06% | Hera SpA | 153,412 | 545,201 | 0.01% |
| Bukit Asam Tbk PT | 555,700 | 94,947 | 0.00% | Infrastrutture Wireless Italiane SpA | 69,814 | 709,550 | 0.01% |
| Charoen Pokphand Indonesia Tbk PT | 1,485,900 | 439,446 | 0.01% | Intesa Sanpaolo SpA | 3,040,913 | 12,164,067 | 0.21% |
| Dayamitra Telekomunikasi PT | 2,397,800 | 96,091 | 0.00% | Italgas SpA | 88,423 | 495,351 | 0.01% |
| Indocement Tunggal Prakarsa Tbk PT | 307,400 | 141,333 | 0.00% | Mediobanca Banca di Credito Finanziario SpA | 109,580 | 1,597,092 | 0.03% |
| Indofood CBP Sukses Makmur Tbk PT | 498,400 | 352,240 | 0.01% | Moncler SpA | 44,991 | 2,375,065 | 0.04% |
| Indofood Sukses Makmur Tbk PT | 837,000 | 400,429 | 0.01% | Pirelli & C SpA | 77,207 | 437,635 | 0.01% |
| Indosat Tbk PT | 750,600 | 115,656 | 0.00% | Poste Italiane SpA | 83,335 | 1,175,316 | 0.02% |
| Mayora Indah Tbk PT | 650,400 | 112,340 | 0.00% | Recordati Industria Chimica e Farmaceutica SpA | 18,315 | 959,638 | 0.02% |
| Perusahaan Gas Negara Tbk PT | 1,825,000 | 180,289 | 0.01% | Snam SpA | 446,390 | 1,976,987 | 0.03% |
| Sarana Menara Nusantara Tbk PT | 3,156,600 | 128,461 | 0.00% | Stellantis NV | 403,853 | 5,265,009 | 0.09% |
| Semen Indonesia Persero Tbk PT | 679,341 | 138,865 | 0.00% | Tenaris SA | 86,604 | 1,620,489 | 0.03% |
| Telkom Indonesia Persero Tbk PT | 8,608,500 | 1,449,459 | 0.03% | Terna - Rete Elettrica Nazionale | 277,786 | 2,191,873 | 0.04% |
| Trimegah Bangun Persada Tbk PT | 1,756,300 | 82,386 | 0.00% | UniCredit SpA | 301,639 | 12,033,175 | 0.21% |
| Unilever Indonesia Tbk PT | 996,000 | 116,649 | 0.00% | Unipol Gruppo SpA | 76,925 | 958,260 | 0.02% |
| United Tractors Tbk PT | 308,600 | 513,375 | 0.01% | | | 74,848,324 | 1.30% |
| XL Axiata Tbk PT | 618,700 | 86,491 | 0.00% | Japan 8.89% (30 June 2024: 8.27%) | | | |
| | | 19,655,921 | 0.34% | ABC-Mart, Inc. | 17,100 | 347,201 | 0.01% |
| Ireland 0.07% (30 June 2024: 0.08%) | | | | Acom Co., Ltd. | 70,000 | 170,947 | 0.00% |
| AIB Group plc | 341,817 | 1,886,562 | 0.03% | AEON Financial Service Co., Ltd. | 19,200 | 155,887 | 0.00% |
| Bank of Ireland Group plc | 201,633 | 1,838,613 | 0.03% | Aeon Mall Co., Ltd. | 17,000 | 220,126 | 0.00% |
| Glanbia plc | 34,072 | 470,303 | 0.01% | AGC, Inc. | 38,500 | 1,133,001 | 0.02% |
| | | 4,195,478 | 0.07% | Aica Kogyo Co., Ltd. | 10,400 | 218,509 | 0.00% |
| Israel 0.25% (30 June 2024: 0.17%) | | | | Air Water, Inc. | 36,600 | 446,322 | 0.01% |
| Amot Investments Ltd. | 59,019 | 334,322 | 0.01% | Aisin Corp. | 89,400 | 1,011,126 | 0.02% |
| Azrieli Group Ltd. | 7,644 | 631,257 | 0.01% | Alfresa Holdings Corp. | 30,000 | 413,082 | 0.01% |
| Bank Hapoalim BM | 254,867 | 3,079,123 | 0.05% | Alps Alpine Co., Ltd. | 37,900 | 388,863 | 0.01% |
| Bank Leumi Le-Isra'el BM | 286,636 | 3,410,226 | 0.06% | Amada Co., Ltd. | 62,500 | 611,240 | 0.01% |
| Bezeq The Israeli Telecommunication Corp., Ltd. | 410,111 | 584,160 | 0.01% | Amano Corp. | 11,900 | 324,532 | 0.01% |
| Delek Group Ltd. | 1,742 | 227,094 | 0.00% | ANA Holdings, Inc. | 26,500 | 483,175 | 0.01% |
| Energix-Renewable Energies Ltd. | 43,839 | 150,395 | 0.00% | Aozora Bank Ltd. | 28,700 | 453,619 | 0.01% |
| First International Bank Of Israel Ltd. | 8,551 | 421,020 | 0.01% | As One Corp. | 11,200 | 188,923 | 0.00% |
| Gav-Yam Lands Corp., Ltd. | — | 3 | 0.00% | Asahi Group Holdings Ltd. | 279,300 | 2,944,770 | 0.05% |
| Harel Insurance Investments & Financial Services Ltd. | 22,223 | 307,334 | 0.01% | Asahi Kasei Corp. | 242,400 | 1,685,047 | 0.03% |
| ICL Group Ltd. | 145,253 | 717,565 | 0.01% | Astellas Pharma, Inc. | 339,300 | 3,312,903 | 0.06% |
| Israel Corp., Ltd. | 766 | 200,747 | 0.00% | Bandai Namco Holdings, Inc. | 125,400 | 3,015,313 | 0.05% |
| Israel Discount Bank Ltd. Class A | 231,894 | 1,585,992 | 0.03% | BIPROGY, Inc. | 16,100 | 488,143 | 0.01% |
| | | | | Bridgestone Corp. | 105,700 | 3,591,486 | 0.06% |
| | | | | Brother Industries Ltd. | 44,700 | 767,232 | 0.01% |
| | | | | Canon Marketing Japan, Inc. | 10,000 | 328,964 | 0.01% |
| | | | | Canon, Inc. | 172,700 | 5,671,320 | 0.10% |
| | | | | Casio Computer Co., Ltd. | 40,400 | 337,138 | 0.01% |
| | | | | Chiba Bank Ltd. | 124,300 | 966,892 | 0.02% |
| | | | | Chubu Electric Power Co., Inc. | 129,800 | 1,367,294 | 0.02% |
| | | | | Chugin Financial Group, Inc. | 34,800 | 362,924 | 0.01% |
| | | | | Coca-Cola Bottlers Japan Holdings, Inc. | 31,700 | 503,658 | 0.01% |
| | | | | COMSYS Holdings Corp. | 21,000 | 432,935 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--------------------------------------|------------------|----------------------------|-----------------------|
| Concordia Financial Group Ltd. | 206,000 | 1,141,808 | 0.02% | Japan Post Insurance Co., Ltd. | 33,100 | 612,253 | 0.01% |
| Cosmo Energy Holdings Co., Ltd. | 11,281 | 497,366 | 0.01% | Japan Steel Works Ltd. | 11,500 | 422,798 | 0.01% |
| Credit Saison Co., Ltd. | 29,800 | 701,199 | 0.01% | Japan Tobacco, Inc. | 212,200 | 5,508,883 | 0.10% |
| Daicel Corp. | 50,900 | 455,528 | 0.01% | JFE Holdings, Inc. | 108,800 | 1,231,927 | 0.02% |
| Daido Steel Co., Ltd. | 40,500 | 306,147 | 0.01% | JGC Holdings Corp. | 34,600 | 289,618 | 0.00% |
| Dai-ichi Life Holdings, Inc. | 170,400 | 4,591,779 | 0.08% | JTEKT Corp. | 49,800 | 373,754 | 0.01% |
| Daito Trust Construction Co., Ltd. | 11,600 | 1,297,213 | 0.02% | Kajima Corp. | 87,700 | 1,607,685 | 0.03% |
| Daiwa House Industry Co., Ltd. | 118,700 | 3,669,156 | 0.06% | Kakaku.com, Inc. | 20,000 | 307,966 | 0.01% |
| Daiwa Securities Group, Inc. | 254,500 | 1,697,099 | 0.03% | Kamigumi Co., Ltd. | 15,600 | 339,873 | 0.01% |
| Denka Co., Ltd. | 12,700 | 180,326 | 0.00% | Kanden Co., Ltd. | 21,500 | 316,973 | 0.01% |
| Denso Corp. | 359,500 | 5,065,619 | 0.09% | Kaneka Corp. | 11,000 | 262,751 | 0.00% |
| Dentsu Group, Inc. | 48,300 | 1,171,542 | 0.02% | Kansai Electric Power Co., Inc. | 175,000 | 1,952,548 | 0.03% |
| Dexerials Corp. | 28,200 | 443,474 | 0.01% | Kao Corp. | 89,000 | 3,617,536 | 0.06% |
| DIC Corp. | 15,500 | 333,749 | 0.01% | Kawasaki Heavy Industries Ltd. | 27,800 | 1,287,758 | 0.02% |
| DMG Mori Co., Ltd. | 24,500 | 396,434 | 0.01% | Kawasaki Kisen Kaisha Ltd. | 77,700 | 1,114,626 | 0.02% |
| Dowa Holdings Co., Ltd. | 6,800 | 192,802 | 0.00% | KDDI Corp. | 286,300 | 9,185,064 | 0.16% |
| Ebara Corp. | 90,400 | 1,415,304 | 0.02% | Kinden Corp. | 20,200 | 390,221 | 0.01% |
| Eisai Co., Ltd. | 51,000 | 1,404,804 | 0.02% | Kirin Holdings Co., Ltd. | 155,700 | 2,029,965 | 0.03% |
| Electric Power Development Co., Ltd. | 27,600 | 451,687 | 0.01% | Kobe Steel Ltd. | 64,100 | 644,018 | 0.01% |
| ENEOS Holdings, Inc. | 530,050 | 2,786,843 | 0.05% | Koei Tecmo Holdings Co., Ltd. | 26,200 | 309,495 | 0.01% |
| EXEO Group, Inc. | 33,800 | 372,497 | 0.01% | Koito Manufacturing Co., Ltd. | 39,900 | 509,794 | 0.01% |
| Ezaki Glico Co., Ltd. | 8,900 | 265,822 | 0.00% | Kokuyo Co., Ltd. | 21,600 | 384,418 | 0.01% |
| FANUC Corp. | 180,200 | 4,787,064 | 0.08% | Komatsu Ltd. | 172,400 | 4,771,825 | 0.08% |
| FP Corp. | 8,300 | 147,558 | 0.00% | K's Holdings Corp. | 25,200 | 225,767 | 0.00% |
| Fuji Media Holdings, Inc. | 4,700 | 51,782 | 0.00% | Kubota Corp. | 185,100 | 2,165,939 | 0.04% |
| Fujikura Ltd. | 52,200 | 2,174,889 | 0.04% | Kuraray Co., Ltd. | 61,800 | 896,761 | 0.02% |
| Fukuoka Financial Group, Inc. | 28,300 | 710,381 | 0.01% | Kyocera Corp. | 265,900 | 2,665,598 | 0.05% |
| Fuyo General Lease Co., Ltd. | 4,400 | 327,564 | 0.01% | Kyoto Financial Group, Inc. | 54,300 | 801,578 | 0.01% |
| GMO internet group, Inc. | 10,300 | 175,643 | 0.00% | Kyuden Co., Ltd. | 10,000 | 329,219 | 0.01% |
| GS Yuasa Corp. | 15,900 | 268,204 | 0.00% | Kyushu Electric Power Co., Inc. | 79,500 | 714,772 | 0.01% |
| Gunma Bank Ltd. | 66,700 | 452,419 | 0.01% | Kyushu Financial Group, Inc. | 69,600 | 321,871 | 0.01% |
| Hachijuni Bank Ltd. | 79,600 | 512,821 | 0.01% | Kyushu Railway Co. | 24,800 | 604,378 | 0.01% |
| Hakuhodo DY Holdings, Inc. | 45,700 | 348,508 | 0.01% | Lixil Corp. | 53,500 | 587,390 | 0.01% |
| Hamamatsu Photonics KK | 46,400 | 521,247 | 0.01% | Mabuchi Motor Co., Ltd. | 18,100 | 258,728 | 0.00% |
| Haseko Corp. | 57,000 | 737,344 | 0.01% | Macnica Holdings, Inc. | 23,700 | 278,305 | 0.00% |
| Heiwa Corp. | 14,100 | 218,283 | 0.00% | Mani, Inc. | 12,600 | 144,953 | 0.00% |
| Hikari Tsushin, Inc. | 4,600 | 1,009,214 | 0.02% | Marubeni Corp. | 301,400 | 4,588,314 | 0.08% |
| Hirogin Holdings, Inc. | 50,200 | 371,645 | 0.01% | Marui Group Co., Ltd. | 31,300 | 500,788 | 0.01% |
| Hirose Electric Co., Ltd. | 6,300 | 751,222 | 0.01% | Maruichi Steel Tube Ltd. | 10,700 | 238,088 | 0.00% |
| Hisamitsu Pharmaceutical Co., Inc. | 9,500 | 246,930 | 0.00% | Matsui Securities Co., Ltd. | 8,600 | 44,653 | 0.00% |
| Hitachi Construction Machinery Co., Ltd. | 18,300 | 409,526 | 0.01% | Mazda Motor Corp. | 104,200 | 718,381 | 0.01% |
| Honda Motor Co., Ltd. | 888,000 | 8,673,199 | 0.15% | Mebuki Financial Group, Inc. | 179,200 | 732,376 | 0.01% |
| Horiba Ltd. | 6,900 | 401,812 | 0.01% | Medipal Holdings Corp. | 36,400 | 551,350 | 0.01% |
| Hoshizaki Corp. | 21,900 | 872,879 | 0.01% | MEIJI Holdings Co., Ltd. | 50,000 | 1,018,389 | 0.02% |
| Hulic Co., Ltd. | 119,611 | 1,042,677 | 0.02% | Mitsubishi Chemical Group Corp. | 238,400 | 1,213,085 | 0.02% |
| Idemitsu Kosan Co., Ltd. | 231,110 | 1,522,744 | 0.03% | Mitsubishi Corp. | 716,800 | 11,876,732 | 0.21% |
| IHI Corp. | 25,200 | 1,492,983 | 0.03% | Mitsubishi Electric Corp. | 368,500 | 6,300,328 | 0.11% |
| Iida Group Holdings Co., Ltd. | 25,500 | 386,248 | 0.01% | Mitsubishi Gas Chemical Co., Inc. | 38,300 | 689,551 | 0.01% |
| INFRONEER Holdings, Inc. | 40,240 | 312,631 | 0.01% | Mitsubishi HC Capital, Inc. | 170,670 | 1,131,574 | 0.02% |
| Inpex Corp. | 160,700 | 2,014,885 | 0.03% | Mitsubishi Logistics Corp. | 63,200 | 465,676 | 0.01% |
| Isetan Mitsukoshi Holdings Ltd. | 65,600 | 1,148,918 | 0.02% | Mitsubishi Materials Corp. | 27,800 | 425,508 | 0.01% |
| Isuzu Motors Ltd. | 106,600 | 1,464,088 | 0.03% | Mitsubishi Motors Corp. | 116,600 | 395,146 | 0.01% |
| ITOCHU Corp. | 259,200 | 12,917,119 | 0.22% | Mitsubishi UFJ Financial Group, Inc. | 2,174,600 | 25,542,833 | 0.44% |
| Itoham Yonekyu Holdings, Inc. | 4,940 | 124,474 | 0.00% | Mitsui & Co., Ltd. | 551,100 | 11,610,410 | 0.20% |
| Iwatani Corp. | 36,600 | 418,958 | 0.01% | Mitsui Chemicals, Inc. | 33,900 | 748,492 | 0.01% |
| Iyogin Holdings, Inc. | 57,800 | 564,539 | 0.01% | Mitsui Fudosan Co., Ltd. | 533,200 | 4,308,755 | 0.07% |
| Izumio Co., Ltd. | 9,100 | 186,505 | 0.00% | Mitsui Mining & Smelting Co., Ltd. | 9,400 | 279,141 | 0.00% |
| J Front Retailing Co., Ltd. | 46,400 | 628,124 | 0.01% | Mitsui OSK Lines Ltd. | 63,656 | 2,230,957 | 0.04% |
| Japan Airlines Co., Ltd. | 30,300 | 480,547 | 0.01% | Mizuho Financial Group, Inc. | 485,640 | 11,967,954 | 0.21% |
| Japan Exchange Group, Inc. | 201,900 | 2,273,880 | 0.04% | Morinaga & Co., Ltd. | 13,700 | 236,804 | 0.00% |
| Japan Post Bank Co., Ltd. | 284,022 | 2,700,884 | 0.05% | Morinaga Milk Industry Co., Ltd. | 15,200 | 283,138 | 0.00% |
| Japan Post Holdings Co., Ltd. | 363,723 | 3,449,536 | 0.06% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| MS&AD Insurance Group Holdings, Inc. | 246,800 | 5,416,220 | 0.09% | Seiko Epson Corp. | 54,600 | 998,997 | 0.02% |
| Nabtesco Corp. | 26,000 | 464,546 | 0.01% | Seino Holdings Co., Ltd. | 20,400 | 308,090 | 0.01% |
| Nagase & Co., Ltd. | 15,900 | 326,276 | 0.01% | Sekisui Chemical Co., Ltd. | 77,500 | 1,338,843 | 0.02% |
| NEC Networks & System Integration Corp. | 11,100 | 232,721 | 0.00% | Sekisui House Ltd. | 102,300 | 2,461,813 | 0.04% |
| NGK Insulators Ltd. | 46,000 | 589,196 | 0.01% | Seven Bank Ltd. | 100,800 | 199,920 | 0.00% |
| NH Foods Ltd. | 19,400 | 628,809 | 0.01% | SG Holdings Co., Ltd. | 77,700 | 744,567 | 0.01% |
| NHK Spring Co., Ltd. | 25,900 | 329,600 | 0.01% | Shikoku Electric Power Co., Inc. | 27,200 | 213,657 | 0.00% |
| Nifco, Inc. | 17,600 | 428,801 | 0.01% | Shimamura Co., Ltd. | 7,800 | 437,447 | 0.01% |
| Nihon M&A Center Holdings, Inc. | 43,300 | 182,171 | 0.00% | Shimizu Corp. | 94,000 | 749,141 | 0.01% |
| Nikon Corp. | 65,100 | 679,126 | 0.01% | Shin-Etsu Chemical Co., Ltd. | 368,700 | 12,424,505 | 0.21% |
| Nintendo Co., Ltd. | 200,500 | 11,818,733 | 0.20% | Shionogi & Co., Ltd. | 148,100 | 2,091,079 | 0.04% |
| Nippon Electric Glass Co., Ltd. | 11,300 | 242,379 | 0.00% | Ship Healthcare Holdings, Inc. | 20,500 | 287,621 | 0.00% |
| Nippon Express Holdings, Inc. | 37,800 | 575,562 | 0.01% | Shizuoka Financial Group, Inc. | 87,100 | 711,886 | 0.01% |
| Nippon Kayaku Co., Ltd. | 34,100 | 278,598 | 0.00% | SHO-BOND Holdings Co., Ltd. | 7,900 | 262,445 | 0.00% |
| Nippon Shinyaku Co., Ltd. | 12,600 | 319,810 | 0.01% | SoftBank Corp. | 5,304,670 | 6,713,533 | 0.12% |
| Nippon Shokubai Co., Ltd. | 22,000 | 268,071 | 0.00% | Sohgo Security Services Co., Ltd. | 77,000 | 529,877 | 0.01% |
| Nippon Steel Corp. | 172,800 | 3,498,661 | 0.06% | Sojitz Corp. | 40,200 | 829,272 | 0.01% |
| Nippon Telegraph & Telephone Corp. | 5,303,400 | 5,331,746 | 0.09% | Sompo Holdings, Inc. | 184,000 | 4,822,448 | 0.08% |
| Nippon Yusen KK | 83,100 | 2,788,154 | 0.05% | Sotetsu Holdings, Inc. | 16,300 | 258,719 | 0.00% |
| Nipro Corp. | 15,700 | 149,548 | 0.00% | Stanley Electric Co., Ltd. | 31,100 | 515,299 | 0.01% |
| Nissan Chemical Corp. | 22,500 | 708,530 | 0.01% | Subaru Corp. | 110,300 | 1,979,870 | 0.03% |
| Nissan Motor Co., Ltd. | 425,300 | 1,298,957 | 0.02% | SUMCO Corp. | 67,300 | 506,591 | 0.01% |
| Nisshin Seifun Group, Inc. | 48,800 | 571,962 | 0.01% | Sumitomo Bakelite Co., Ltd. | 10,000 | 246,500 | 0.00% |
| Niterra Co., Ltd. | 36,200 | 1,170,120 | 0.02% | Sumitomo Chemical Co., Ltd. | 280,800 | 623,563 | 0.01% |
| Nitto Denko Corp. | 137,100 | 2,337,923 | 0.04% | Sumitomo Corp. | 228,100 | 4,975,355 | 0.09% |
| Noevir Holdings Co., Ltd. | 3,100 | 96,554 | 0.00% | Sumitomo Electric Industries Ltd. | 147,900 | 2,685,369 | 0.05% |
| NOEK Corp. | 20,200 | 318,244 | 0.01% | Sumitomo Forestry Co., Ltd. | 27,000 | 909,506 | 0.02% |
| Nomura Holdings, Inc. | 574,000 | 3,401,414 | 0.06% | Sumitomo Heavy Industries Ltd. | 19,700 | 406,761 | 0.01% |
| Nomura Real Estate Holdings, Inc. | 20,400 | 506,885 | 0.01% | Sumitomo Metal Mining Co., Ltd. | 45,000 | 1,034,519 | 0.02% |
| NSK Ltd. | 85,500 | 373,695 | 0.01% | Sumitomo Mitsui Financial Group, Inc. | 713,400 | 17,086,012 | 0.30% |
| Obayashi Corp. | 124,200 | 1,654,051 | 0.03% | Sumitomo Mitsui Trust Group, Inc. | 135,300 | 3,178,465 | 0.05% |
| Oji Holdings Corp. | 153,200 | 588,878 | 0.01% | Sumitomo Rubber Industries Ltd. | 28,400 | 322,292 | 0.01% |
| OKUMA Corp. | 11,000 | 238,674 | 0.00% | Sundrug Co., Ltd. | 10,900 | 279,089 | 0.00% |
| Ono Pharmaceutical Co., Ltd. | 80,400 | 836,178 | 0.01% | Suntory Beverage & Food Ltd. | 22,700 | 724,072 | 0.01% |
| Open House Group Co., Ltd. | 13,200 | 447,587 | 0.01% | Suzuki Motor Corp. | 351,200 | 4,000,051 | 0.07% |
| ORIX Corp. | 207,100 | 4,490,944 | 0.08% | T&D Holdings, Inc. | 104,100 | 1,924,552 | 0.03% |
| Osaka Gas Co., Ltd. | 68,100 | 1,499,275 | 0.03% | Taiheiyō Cement Corp. | 21,700 | 495,278 | 0.01% |
| OSG Corp. | 14,500 | 171,101 | 0.00% | Taisei Corp. | 31,700 | 1,339,121 | 0.02% |
| Otsuka Corp. | 41,300 | 948,407 | 0.02% | Taiyo Yuden Co., Ltd. | 22,800 | 329,175 | 0.01% |
| PALTAC Corp. | 5,700 | 158,204 | 0.00% | Takara Holdings, Inc. | 31,500 | 271,586 | 0.00% |
| Panasonic Holdings Corp. | 425,400 | 4,447,265 | 0.08% | Takasago Thermal Engineering Co., Ltd. | 10,700 | 432,602 | 0.01% |
| Penta-Ocean Construction Co., Ltd. | 49,900 | 207,811 | 0.00% | Takeda Pharmaceutical Co., Ltd. | 301,400 | 8,018,283 | 0.14% |
| Persol Holdings Co., Ltd. | 327,500 | 492,834 | 0.01% | TechnoPro Holdings, Inc. | 20,300 | 382,724 | 0.01% |
| Pola Orbis Holdings, Inc. | 13,200 | 120,023 | 0.00% | Teijin Ltd. | 38,600 | 328,626 | 0.01% |
| Relo Group, Inc. | 24,300 | 298,184 | 0.01% | THK Co., Ltd. | 22,500 | 526,852 | 0.01% |
| Rengo Co., Ltd. | 32,700 | 182,268 | 0.00% | Toda Corp. | 41,900 | 256,610 | 0.00% |
| Resona Holdings, Inc. | 426,800 | 3,108,123 | 0.05% | Tohoku Electric Power Co., Inc. | 89,000 | 671,634 | 0.01% |
| Resonac Holdings Corp. | 34,300 | 876,269 | 0.02% | Tokai Carbon Co., Ltd. | 29,100 | 169,756 | 0.00% |
| Resorttrust, Inc. | 11,300 | 225,914 | 0.00% | Tokio Marine Holdings, Inc. | 361,500 | 13,175,566 | 0.23% |
| Ricoh Co., Ltd. | 111,700 | 1,287,507 | 0.02% | Tokyo Century Corp. | 51,600 | 526,310 | 0.01% |
| Rinnai Corp. | 18,500 | 383,631 | 0.01% | Tokyo Electron Ltd. | 84,100 | 12,941,960 | 0.22% |
| Rohm Co., Ltd. | 64,200 | 606,828 | 0.01% | Tokyo Seimitsu Co., Ltd. | 7,000 | 327,685 | 0.01% |
| Ryohin Keikaku Co., Ltd. | 43,400 | 993,594 | 0.02% | Tokyo Tatemono Co., Ltd. | 37,100 | 615,422 | 0.01% |
| Sankyo Co., Ltd. | 30,600 | 414,334 | 0.01% | Tokyu Fudosan Holdings Corp. | 111,500 | 686,481 | 0.01% |
| Sankyu, Inc. | 10,600 | 369,071 | 0.01% | Toray Industries, Inc. | 282,500 | 1,800,228 | 0.03% |
| Santen Pharmaceutical Co., Ltd. | 74,000 | 762,083 | 0.01% | Tosoh Corp. | 52,300 | 704,666 | 0.01% |
| Sanwa Holdings Corp. | 36,900 | 1,033,557 | 0.02% | TOTO Ltd. | 28,900 | 699,698 | 0.01% |
| Sawai Group Holdings Co., Ltd. | 23,100 | 316,163 | 0.01% | | | | |
| SBI Holdings, Inc. | 50,100 | 1,269,396 | 0.02% | | | | |
| SCREEN Holdings Co., Ltd. | 15,000 | 905,765 | 0.02% | | | | |
| SCSK Corp. | 25,900 | 548,950 | 0.01% | | | | |
| Sega Sammy Holdings, Inc. | 30,900 | 604,788 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Toyo Seikan Group Holdings Ltd. | 27,500 | 421,092 | 0.01% | Sime Darby Bhd | 826,100 | 436,005 | 0.01% |
| Toyo Tire Corp. | 19,200 | 298,763 | 0.01% | Telekom Malaysia Bhd | 251,503 | 374,034 | 0.01% |
| Toyoda Gosei Co., Ltd. | 10,100 | 178,755 | 0.00% | Tenaga Nasional Bhd | 900,400 | 3,008,381 | 0.05% |
| Toyota Boshoku Corp. | 8,700 | 113,649 | 0.00% | YTL Corp. Bhd | 1,013,300 | 605,057 | 0.01% |
| Toyota Industries Corp. | 29,300 | 2,398,476 | 0.04% | | | 25,111,869 | 0.43% |
| Toyota Motor Corp. | 2,228,200 | 44,603,698 | 0.77% | Mexico 0.40% (30 June 2024: 0.48%) | | | |
| Toyota Tsusho Corp. | 127,200 | 2,288,888 | 0.04% | Alfa SAB de CV Class A | 552,960 | 401,302 | 0.01% |
| Trend Micro, Inc. | 24,000 | 1,308,272 | 0.02% | Alsea SAB de CV | 91,700 | 191,799 | 0.00% |
| TS Tech Co., Ltd. | 15,400 | 176,087 | 0.00% | America Movil SAB de CV | 4,407,500 | 3,168,995 | 0.06% |
| Tsumura & Co. | 13,500 | 404,416 | 0.01% | Arca Continental SAB de CV | 103,600 | 860,678 | 0.02% |
| Tsuruha Holdings, Inc. | 8,000 | 444,133 | 0.01% | Banco del Bajio SA | 149,800 | 300,785 | 0.01% |
| UBE Corp. | 17,300 | 265,345 | 0.00% | Coca-Cola Femsa SAB de CV | 100,285 | 781,290 | 0.01% |
| Ulvac, Inc. | 8,900 | 349,182 | 0.01% | Corp. Inmobiliaria Vesta SAB de CV | 181,600 | 464,726 | 0.01% |
| Ushio, Inc. | 16,000 | 216,849 | 0.00% | El Puerto de Liverpool SAB de CV | 37,500 | 178,800 | 0.00% |
| USS Co., Ltd. | 81,500 | 714,084 | 0.01% | Fomento Economico Mexicano SAB de CV | 343,900 | 2,939,055 | 0.05% |
| West Japan Railway Co. | 86,100 | 1,532,335 | 0.03% | GCC SAB de CV | 29,200 | 261,838 | 0.01% |
| Yamada Holdings Co., Ltd. | 85,700 | 247,077 | 0.00% | Genera SAB de CV | 180,300 | 210,712 | 0.00% |
| Yamaguchi Financial Group, Inc. | 38,700 | 403,966 | 0.01% | Grupo Aeroportuario del Centro Norte SAB de CV Class B | 57,400 | 495,413 | 0.01% |
| Yamaha Corp. | 72,900 | 523,928 | 0.01% | Grupo Aeroportuario del Pacifico SAB de CV Class B | 73,490 | 1,295,501 | 0.02% |
| Yamaha Motor Co., Ltd. | 176,000 | 1,572,868 | 0.03% | Grupo Aeroportuario del Sureste SAB de CV Class B | 37,440 | 962,760 | 0.02% |
| Yamato Holdings Co., Ltd. | 52,600 | 593,407 | 0.01% | Grupo Financiero Banorte SAB de CV Class O | 565,200 | 3,641,647 | 0.06% |
| Yamaha Kogyo Co., Ltd. | 7,800 | 368,460 | 0.01% | Grupo Mexico SAB de CV | 601,600 | 2,862,358 | 0.05% |
| Yokohama Rubber Co., Ltd. | 26,300 | 568,974 | 0.01% | Grupo Televisa SAB | 403,900 | 134,227 | 0.00% |
| Zenkoku Hosho Co., Ltd. | 7,600 | 268,099 | 0.00% | Kimberly-Clark de Mexico SAB de CV Class A | 154,700 | 218,739 | 0.00% |
| Zeon Corp. | 32,100 | 306,171 | 0.01% | Megacable Holdings SAB de CV | 42,100 | 68,659 | 0.00% |
| ZOZO, Inc. | 28,600 | 891,157 | 0.02% | Operadora de Sites Mexicanos SAB de CV de CV | 181,800 | 108,331 | 0.00% |
| | | 513,806,864 | 8.89% | Orbia Advance Corp. SAB de CV | 190,100 | 136,956 | 0.00% |
| | | | | Promotora y Operadora de Infraestructura SAB de CV | 44,440 | 377,508 | 0.01% |
| Kuwait 0.19% (30 June 2024: 0.18%) | | | | Qualitas Controladora SAB de CV | 30,900 | 260,676 | 0.01% |
| Agility Public Warehousing Co. KSC | 324,529 | 260,002 | 0.00% | Regional SAB de CV | 39,100 | 220,127 | 0.00% |
| Burgan Bank SAK | 108,320 | 61,837 | 0.00% | Wal-Mart de Mexico SAB de CV | 962,100 | 2,539,812 | 0.04% |
| Gulf Bank KSCP | 406,328 | 429,656 | 0.01% | | | 23,082,694 | 0.40% |
| Kuwait Finance House KSCP | 2,146,954 | 5,195,030 | 0.09% | Netherlands 0.80% (30 June 2024: 0.70%) | | | |
| Mobile Telecommunications Co. KSCP | 425,635 | 647,495 | 0.01% | Aalberts NV | 18,161 | 645,788 | 0.01% |
| National Bank of Kuwait SAKP | 1,556,499 | 4,523,591 | 0.08% | ABN AMRO Bank NV GDR | 98,804 | 1,523,419 | 0.03% |
| | | 11,117,611 | 0.19% | Aegon Ltd. | 208,439 | 1,234,597 | 0.02% |
| Malaysia 0.43% (30 June 2024: 0.40%) | | | | Akzo Nobel NV | 32,135 | 1,928,665 | 0.03% |
| Alliance Bank Malaysia Bhd | 241,000 | 260,861 | 0.00% | ArcelorMittal SA | 90,458 | 2,101,001 | 0.04% |
| AMMB Holdings Bhd | 581,500 | 712,651 | 0.01% | ASR Nederland NV | 29,479 | 1,397,458 | 0.02% |
| Axiata Group Bhd | 866,500 | 482,519 | 0.01% | BE Semiconductor Industries NV | 14,440 | 1,978,232 | 0.03% |
| CELCOMDIGI Bhd | 787,800 | 637,781 | 0.01% | CTP NV | 26,550 | 409,089 | 0.01% |
| CIMB Group Holdings Bhd | 1,582,100 | 2,901,313 | 0.05% | DSM-Firmenich AG | 33,821 | 3,422,315 | 0.06% |
| Fraser & Neave Holdings Bhd | 34,900 | 219,945 | 0.00% | Havas NV | 133,249 | 223,858 | 0.00% |
| Gamuda Bhd | 970,400 | 1,028,670 | 0.02% | Heineken Holding NV | 24,597 | 1,473,451 | 0.03% |
| Genting Bhd | 384,300 | 331,745 | 0.01% | Heineken NV | 53,199 | 3,784,516 | 0.07% |
| Genting Malaysia Bhd | 564,800 | 285,463 | 0.00% | ING Groep NV | 608,317 | 9,530,572 | 0.16% |
| Hong Leong Bank Bhd | 109,700 | 504,402 | 0.01% | JDE Peet's NV | 31,781 | 543,989 | 0.01% |
| Hong Leong Financial Group Bhd | 31,500 | 130,325 | 0.00% | Koninklijke Ahold Delhaize NV | 179,611 | 5,856,737 | 0.10% |
| IJM Corp. Bhd | 617,100 | 419,542 | 0.01% | Koninklijke KPN NV | 738,212 | 2,686,931 | 0.05% |
| IOI Corp. Bhd | 600,900 | 521,412 | 0.01% | Koninklijke Vopak NV | 13,282 | 584,524 | 0.01% |
| Kuala Lumpur Kepong Bhd | 100,600 | 490,457 | 0.01% | NN Group NV | 50,854 | 2,215,377 | 0.04% |
| Malayan Banking Bhd | 1,408,966 | 3,226,616 | 0.06% | OCI NV | 18,280 | 204,716 | 0.00% |
| Malaysia Airports Holdings Bhd | 199,200 | 471,326 | 0.01% | Randstad NV | 20,065 | 845,844 | 0.01% |
| Maxis Bhd | 509,500 | 415,895 | 0.01% | Universal Music Group NV | 148,062 | 3,790,026 | 0.07% |
| MISC Bhd | 422,301 | 717,765 | 0.01% | | | 46,381,105 | 0.80% |
| MR DIY Group M Bhd | 962,700 | 398,299 | 0.01% | | | | |
| Nestle Malaysia Bhd | 11,500 | 257,133 | 0.00% | | | | |
| Petronas Chemicals Group Bhd | 553,200 | 639,616 | 0.01% | | | | |
| Petronas Dagangan Bhd | 67,400 | 291,215 | 0.00% | | | | |
| Petronas Gas Bhd | 185,700 | 734,245 | 0.01% | | | | |
| PPB Group Bhd | 129,400 | 358,842 | 0.01% | | | | |
| Public Bank Bhd | 2,778,800 | 2,833,798 | 0.05% | | | | |
| RHB Bank Bhd | 457,510 | 663,014 | 0.01% | | | | |
| SD Guthrie Bhd | 680,700 | 753,542 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| New Zealand 0.08% (30 June 2024: 0.09%) | | | | | | | |
| Air New Zealand Ltd. | 431,738 | 145,129 | 0.00% | Qatar Electricity & Water Co. QSC | 73,543 | 317,118 | 0.01% |
| Contact Energy Ltd. | 151,988 | 808,937 | 0.02% | Qatar Fuel QSC | 125,908 | 518,709 | 0.01% |
| EBOS Group Ltd. | 30,069 | 624,150 | 0.01% | Qatar Gas Transport Co., Ltd. | 546,617 | 622,882 | 0.01% |
| Fletcher Building Ltd. | 170,798 | 272,715 | 0.01% | Qatar International Islamic Bank QSC | 224,636 | 672,489 | 0.01% |
| Mainfreight Ltd. | 16,609 | 683,932 | 0.01% | Qatar Islamic Bank QPSC | 323,072 | 1,895,308 | 0.03% |
| Mercury NZ Ltd. | 136,108 | 446,089 | 0.01% | Qatar National Bank QPSC | 855,275 | 4,061,440 | 0.07% |
| Meridian Energy Ltd. | 232,293 | 769,140 | 0.01% | Qatar Navigation QSC | 181,113 | 546,672 | 0.01% |
| Spark New Zealand Ltd. | 340,444 | 562,664 | 0.01% | Vodafone Qatar QSC | 259,523 | 130,439 | 0.00% |
| | | 4,312,756 | 0.08% | | | 13,109,742 | 0.23% |
| Norway 0.32% (30 June 2024: 0.34%) | | | | Romania 0.03% (30 June 2024: 0.03%) | | | |
| Aker A.S.A Class A | 4,512 | 218,104 | 0.01% | Banca Transilvania SA | 161,972 | 910,164 | 0.01% |
| Aker BP A.S.A | 65,627 | 1,281,065 | 0.02% | OMV Petrom SA | 3,461,982 | 510,842 | 0.01% |
| DNB Bank A.S.A | 185,353 | 3,703,029 | 0.07% | One United Properties SA | 118,097 | 10,569 | 0.00% |
| Equinor A.S.A | 155,212 | 3,627,014 | 0.06% | Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA | 13,994 | 355,318 | 0.01% |
| Gjensidige Forsikring A.S.A | 31,377 | 555,304 | 0.01% | Societatea Nationala Nuclearelectrica SA | 5,961 | 51,547 | 0.00% |
| Kongsberg Gruppen A.S.A | 14,307 | 1,612,433 | 0.03% | | | 1,838,440 | 0.03% |
| Mowi A.S.A | 86,356 | 1,480,788 | 0.03% | Russia 0.00% (30 June 2024: 0.00%) | | | |
| Norsk Hydro A.S.A | 244,959 | 1,348,883 | 0.02% | Alrosa PJSC | 236,250 | — | 0.00% |
| Orkla A.S.A | 144,822 | 1,254,099 | 0.02% | Magnitogorsk Iron & Steel Works PJSC | 168,309 | — | 0.00% |
| Salmar A.S.A | 12,312 | 585,932 | 0.01% | Polyus PJSC | 2,127 | — | 0.00% |
| Telenor A.S.A | 116,130 | 1,297,565 | 0.02% | Polyus PJSC GDR | 964 | — | 0.00% |
| Variable Energi A.S.A | 189,254 | 588,057 | 0.01% | Rosneft Oil Co. PJSC | 109,631 | — | 0.00% |
| Yara International A.S.A | 29,584 | 783,534 | 0.01% | Sberbank of Russia PJSC | 969,743 | — | 0.00% |
| | | 18,335,807 | 0.32% | Severstal PAO | 18,400 | — | 0.00% |
| Philippines 0.10% (30 June 2024: 0.08%) | | | | Sistema AFK PAO | 228,200 | — | 0.00% |
| Bank of the Philippine Islands | 421,240 | 888,431 | 0.02% | Sovcomflot PJSC | 41,480 | — | 0.00% |
| BDO Unibank, Inc. | 447,840 | 1,114,858 | 0.02% | VTB Bank PJSC | 112,252 | — | 0.00% |
| DMCI Holdings, Inc. | 643,100 | 120,293 | 0.00% | | | — | 0.00% |
| Globe Telecom, Inc. | 4,454 | 168,165 | 0.00% | Saudi Arabia 0.82% (30 June 2024: 0.80%) | | | |
| International Container Terminal Services, Inc. | 209,280 | 1,396,527 | 0.03% | Abdullah Al Othaim Markets Co. | 71,307 | 199,266 | 0.00% |
| LT Group, Inc. | 695,900 | 126,319 | 0.00% | Al Rajhi Bank | 380,012 | 9,567,556 | 0.17% |
| Manila Electric Co. | 52,610 | 443,836 | 0.01% | Alinma Bank | 228,058 | 1,757,140 | 0.03% |
| Megaworld Corp. | 2,699,000 | 95,651 | 0.00% | Arab National Bank | 161,327 | 905,087 | 0.02% |
| Metropolitan Bank & Trust Co. | 388,600 | 483,693 | 0.01% | Arabian Centres Co. | 40,920 | 236,324 | 0.00% |
| Monde Nissin Corp. | 1,162,300 | 172,803 | 0.00% | Arabian Drilling Co. | 4,139 | 122,934 | 0.00% |
| PLDT, Inc. | 17,415 | 389,877 | 0.01% | Arabian Internet & Communications Services Co. | 4,606 | 330,979 | 0.01% |
| Puregold Price Club, Inc. | 208,100 | 110,984 | 0.00% | Banque Saudi Fransi | 229,019 | 965,471 | 0.02% |
| Semirara Mining & Power Corp. Class A | 163,220 | 98,477 | 0.00% | BinDawood Holding Co. | 37,480 | 64,538 | 0.00% |
| Universal Robina Corp. | 145,440 | 198,630 | 0.00% | Bupa Arabia for Cooperative Insurance Co. | 13,132 | 723,459 | 0.01% |
| | | 5,808,544 | 0.10% | Catrion Catering Holding Co. | 10,347 | 335,959 | 0.01% |
| Poland 0.11% (30 June 2024: 0.16%) | | | | Ethiad Etisalat Co. | 72,062 | 1,024,142 | 0.02% |
| Bank Polska Kasa Opieki SA | 34,718 | 1,159,060 | 0.02% | Jarir Marketing Co. | 121,700 | 410,050 | 0.01% |
| LPP SA | 250 | 941,147 | 0.02% | Leejam Sports Co. JSC | 4,588 | 226,384 | 0.00% |
| Powszechna Kasa Oszczednosci Bank Polski SA | 169,910 | 2,458,195 | 0.04% | Mobile Telecommunications Co. Saudi Arabia | 66,229 | 180,846 | 0.00% |
| Powszechny Zaklad Ubezpieczen SA | 108,304 | 1,201,921 | 0.02% | Mouwasat Medical Services Co. | 18,581 | 420,834 | 0.01% |
| Santander Bank Polska SA | 7,155 | 792,652 | 0.01% | Nahdi Medical Co. | 8,129 | 254,423 | 0.00% |
| | | 6,552,975 | 0.11% | Power & Water Utility Co. for Jubail & Yanbu | 21,146 | 308,405 | 0.00% |
| Portugal 0.07% (30 June 2024: 0.09%) | | | | Qassim Cement Co. | 14,021 | 196,281 | 0.00% |
| EDP SA | 565,174 | 1,808,970 | 0.03% | Riyad Bank | 279,908 | 2,130,561 | 0.04% |
| Galp Energia SGPS SA | 79,764 | 1,317,400 | 0.02% | Riyadh Cables Group Co. | 15,629 | 573,183 | 0.01% |
| Jeronimo Martins SGPS SA | 57,615 | 1,100,733 | 0.02% | SABIC Agri-Nutrients Co. | 46,038 | 1,360,041 | 0.02% |
| | | 4,227,103 | 0.07% | Sahara International Petrochemical Co. | 65,430 | 433,251 | 0.01% |
| Qatar 0.23% (30 June 2024: 0.22%) | | | | Saudi Arabian Oil Co. | 1,088,674 | 8,127,244 | 0.14% |
| Barwa Real Estate Co. | 331,457 | 257,628 | 0.01% | Saudi Aramco Base Oil Co. | 11,688 | 347,772 | 0.01% |
| Commercial Bank PSQC | 665,721 | 795,355 | 0.01% | Saudi Awwal Bank | 183,406 | 1,642,522 | 0.03% |
| Dukhan Bank | 262,224 | 266,113 | 0.01% | Saudi Basic Industries Corp. | 171,237 | 3,053,409 | 0.05% |
| Industries Qatar QSC | 291,996 | 1,064,210 | 0.02% | Saudi Cement Co. | 9,256 | 105,064 | 0.00% |
| Masraf Al Rayan QSC | 1,149,711 | 777,736 | 0.01% | Saudi Electricity Co. | 143,782 | 646,701 | 0.01% |
| Mesaieed Petrochemical Holding Co. | 1,209,786 | 496,740 | 0.01% | | | | |
| Ooredoo QPSC | 169,707 | 538,345 | 0.01% | | | | |
| Qatar Aluminum Manufacturing Co. | 446,287 | 148,558 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Saudi Industrial Investment Group | 79,177 | 351,907 | 0.01% | Santam Ltd. | 8,460 | 176,033 | 0.00% |
| Saudi Investment Bank | 116,855 | 450,950 | 0.01% | Sasol Ltd. | 108,584 | 479,162 | 0.01% |
| Saudi National Bank | 567,340 | 5,043,157 | 0.09% | Shoprite Holdings Ltd. | 87,765 | 1,369,729 | 0.02% |
| Saudi Telecom Co. | 358,504 | 3,816,511 | 0.07% | Sibanye Stillwater Ltd. | 527,618 | 418,851 | 0.01% |
| Saudia Dairy & Foodstuff Co. | 3,541 | 318,345 | 0.00% | Standard Bank Group Ltd. | 247,251 | 2,905,691 | 0.05% |
| United Electronics Co. | 11,601 | 278,493 | 0.00% | Tiger Brands Ltd. | 37,255 | 570,612 | 0.01% |
| Yamama Cement Co. | 13,498 | 125,913 | 0.00% | Vodacom Group Ltd. | 118,475 | 636,387 | 0.01% |
| Yanbu National Petrochemical Co. | 52,956 | 532,745 | 0.01% | Woolworths Holdings Ltd. | 177,453 | 586,338 | 0.01% |
| | | 47,567,847 | 0.82% | | | 34,942,723 | 0.61% |
| Singapore 0.72% (30 June 2024: 0.66%) | | | | South Korea 1.39% (30 June 2024: 1.95%) | | | |
| Capitaland Investment Ltd. | 449,600 | 863,475 | 0.01% | Amorepacific Corp. - Preference Shares | 2,970 | 64,760 | 0.00% |
| City Developments Ltd. | 90,500 | 338,994 | 0.01% | BGF retail Co., Ltd. | 1,219 | 84,874 | 0.00% |
| ComfortDelGro Corp., Ltd. | 310,800 | 337,182 | 0.01% | BNK Financial Group, Inc. | 51,699 | 363,120 | 0.01% |
| DBS Group Holdings Ltd. | 389,650 | 12,487,537 | 0.22% | Cheil Worldwide, Inc. | 9,521 | 109,623 | 0.00% |
| Genting Singapore Ltd. | 1,097,700 | 615,555 | 0.01% | CJ CheilJedang Corp. - Preference Shares | 128 | 11,025 | 0.00% |
| Hutchison Port Holdings Trust | 876,400 | 143,730 | 0.00% | CJ Corp. | 2,845 | 191,516 | 0.00% |
| Jardine Cycle & Carriage Ltd. | 15,800 | 328,115 | 0.01% | Coway Co., Ltd. | 10,098 | 458,891 | 0.01% |
| Keppel Ltd. | 267,300 | 1,340,223 | 0.02% | DB Insurance Co., Ltd. | 8,936 | 623,999 | 0.01% |
| NetLink NBN Trust | 582,500 | 371,481 | 0.01% | DGB Financial Group, Inc. | 19,362 | 107,585 | 0.00% |
| Olam Group Ltd. | 203,100 | 181,632 | 0.00% | DL Holdings Co., Ltd. | 1,230 | 26,402 | 0.00% |
| Oversea-Chinese Banking Corp., Ltd. | 665,233 | 8,138,644 | 0.14% | Dongsuh Cos, Inc. | 6,563 | 121,929 | 0.00% |
| Sembcorp Industries Ltd. | 176,400 | 713,772 | 0.01% | Doosan Bobcat, Inc. | 9,447 | 268,878 | 0.01% |
| SIA Engineering Co., Ltd. | 67,800 | 117,788 | 0.00% | E-MART, Inc. | 2,746 | 118,260 | 0.00% |
| Singapore Airlines Ltd. | 249,900 | 1,179,707 | 0.02% | F&F Co., Ltd. | 2,064 | 76,130 | 0.00% |
| Singapore Exchange Ltd. | 165,500 | 1,545,572 | 0.03% | Fila Holdings Corp. | 10,648 | 291,488 | 0.01% |
| Singapore Technologies Engineering Ltd. | 301,200 | 1,028,875 | 0.02% | GS Holdings Corp. | 8,807 | 235,109 | 0.01% |
| Singapore Telecommunications Ltd. | 1,420,200 | 3,206,433 | 0.05% | GS P&L Co., Ltd. | 2,052 | 30,944 | 0.00% |
| StarHub Ltd. | 114,100 | 101,203 | 0.00% | GS Retail Co., Ltd. | 8,652 | 96,972 | 0.00% |
| Thai Beverage PCL | 1,436,200 | 573,764 | 0.01% | Hana Financial Group, Inc. | 48,265 | 1,862,210 | 0.03% |
| UNIT Overseas Bank Ltd. | 237,300 | 6,319,534 | 0.11% | Hankook Tire & Technology Co., Ltd. | 13,349 | 348,199 | 0.01% |
| UOL Group Ltd. | 103,200 | 390,347 | 0.01% | Hanon Systems | 19,960 | 54,369 | 0.00% |
| Venture Corp., Ltd. | 57,500 | 554,263 | 0.01% | Hanwha Corp. | 6,772 | 123,742 | 0.00% |
| Wilmar International Ltd. | 380,595 | 864,862 | 0.01% | Hanwha Corp. - Preference Shares | 19,296 | 196,873 | 0.00% |
| | | 41,742,688 | 0.72% | Hanwha Life Insurance Co., Ltd. | 48,649 | 81,294 | 0.00% |
| South Africa 0.61% (30 June 2024: 0.58%) | | | | HD Hyundai Co., Ltd. | 8,159 | 438,945 | 0.01% |
| Absa Group Ltd. | 160,020 | 1,609,104 | 0.03% | HD Hyundai Infracore Co., Ltd. | 23,754 | 111,174 | 0.00% |
| African Rainbow Minerals Ltd. | 17,853 | 142,285 | 0.00% | Hite Jinro Co., Ltd. | 4,091 | 54,245 | 0.00% |
| Anglo American Platinum Ltd. | 18,206 | 548,930 | 0.01% | HL Mando Co., Ltd. | 7,449 | 205,687 | 0.00% |
| Anglogold Ashanti plc | 95,631 | 2,133,580 | 0.04% | HMM Co., Ltd. | 59,135 | 709,387 | 0.01% |
| Aspen Pharmacare Holdings Ltd. | 71,996 | 628,963 | 0.01% | Hyundai Engineering & Construction Co., Ltd. | 12,640 | 218,087 | 0.00% |
| Bid Corp., Ltd. | 66,611 | 1,519,910 | 0.03% | Hyundai Glovis Co., Ltd. | 6,774 | 543,429 | 0.01% |
| Bidvest Group Ltd. | 61,357 | 857,340 | 0.01% | Hyundai Marine & Fire Insurance Co., Ltd. | 11,569 | 194,107 | 0.00% |
| Capitec Bank Holdings Ltd. | 17,983 | 2,987,008 | 0.05% | Hyundai Mobis Co., Ltd. | 11,487 | 1,845,380 | 0.03% |
| Clicks Group Ltd. | 44,849 | 886,760 | 0.02% | Hyundai Motor Co. | 26,374 | 3,798,042 | 0.07% |
| Exxaro Resources Ltd. | 30,421 | 254,637 | 0.00% | Hyundai Motor Co. - Preference Shares | 7,200 | 762,966 | 0.01% |
| FirstRand Ltd. | 956,580 | 3,850,653 | 0.07% | Hyundai Motor Co. (XKRX) - Preference Shares | 4,233 | 438,784 | 0.01% |
| Foschini Group Ltd. | 66,828 | 594,971 | 0.01% | Hyundai Steel Co. | 14,409 | 206,032 | 0.00% |
| Gold Fields Ltd. | 170,989 | 2,239,077 | 0.04% | Industrial Bank of Korea | 55,563 | 540,854 | 0.01% |
| Harmony Gold Mining Co., Ltd. | 109,770 | 876,531 | 0.02% | Kangwon Land, Inc. | 14,983 | 162,537 | 0.00% |
| Impala Platinum Holdings Ltd. | 160,466 | 746,205 | 0.01% | KB Financial Group, Inc. | 63,777 | 3,591,423 | 0.06% |
| Investec Ltd. | 45,216 | 299,619 | 0.01% | KCC Corp. | 628 | 100,461 | 0.00% |
| Kumba Iron Ore Ltd. | 10,343 | 178,824 | 0.00% | KEPCO Plant Service & Engineering Co., Ltd. | 6,679 | 200,077 | 0.00% |
| Mr Price Group Ltd. | 46,998 | 735,356 | 0.01% | Kia Corp. | 47,054 | 3,218,652 | 0.06% |
| MTN Group Ltd. | 340,184 | 1,658,374 | 0.03% | Korea Investment Holdings Co., Ltd. | 7,490 | 362,760 | 0.01% |
| Nedbank Group Ltd. | 91,672 | 1,368,570 | 0.02% | Korea Zinc Co., Ltd. | 1,286 | 878,794 | 0.02% |
| Northam Platinum Holdings Ltd. | 66,324 | 342,375 | 0.01% | Korean Air Lines Co., Ltd. | 35,586 | 546,305 | 0.01% |
| Old Mutual Ltd. | 869,081 | 576,163 | 0.01% | KT&G Corp. | 18,692 | 1,359,857 | 0.02% |
| OUTsurance Group Ltd. | 146,876 | 517,607 | 0.01% | Kumho Petrochemical Co., Ltd. | 3,443 | 211,891 | 0.00% |
| Pepkor Holdings Ltd. | 506,184 | 776,578 | 0.01% | LG Corp. | 16,653 | 814,466 | 0.02% |
| Sanlam Ltd. | 319,387 | 1,470,500 | 0.03% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| LG H&H Co., Ltd. - Preference Shares | 291 | 27,199 | 0.00% | Husqvarna AB Class B | 72,210 | 377,347 | 0.01% |
| LG Uplus Corp. | 47,583 | 333,887 | 0.01% | Industrivarden AB Class A | 16,176 | 511,518 | 0.01% |
| Lotte Chemical Corp. | 3,110 | 126,331 | 0.00% | Industrivarden AB Class C | 33,305 | 1,052,268 | 0.02% |
| Lotte Chilsung Beverage Co., Ltd. | 758 | 57,668 | 0.00% | Investor AB Class A | 71,873 | 1,900,698 | 0.03% |
| Lotte Corp. | 3,467 | 51,340 | 0.00% | Investor AB Class B | 358,764 | 9,503,833 | 0.16% |
| Lotte Shopping Co., Ltd. | 1,664 | 61,150 | 0.00% | Sagax AB Class D | 39,302 | 110,089 | 0.00% |
| Meritz Financial Group, Inc. | 16,768 | 1,184,575 | 0.02% | Sandvik AB | 203,972 | 3,660,669 | 0.06% |
| Mirae Asset Securities Co., Ltd. | 46,145 | 251,703 | 0.01% | Securitas AB Class B | 92,085 | 1,140,931 | 0.02% |
| NH Investment & Securities Co., Ltd. | 25,844 | 244,896 | 0.01% | Skandinaviska Enskilda Banken AB Class A | 291,014 | 3,988,874 | 0.07% |
| OCI Holdings Co., Ltd. | 1,944 | 77,646 | 0.00% | Skandinaviska Enskilda Banken AB Class C | 9,597 | 132,196 | 0.00% |
| Ottogi Corp. | 463 | 124,387 | 0.00% | Skanska AB Class B | 63,476 | 1,336,821 | 0.02% |
| Pan Ocean Co., Ltd. | 40,025 | 89,721 | 0.00% | SKF AB Class B | 64,854 | 1,218,516 | 0.02% |
| POSCO Holdings, Inc. | 14,002 | 2,411,104 | 0.04% | SSAB AB Class A | 15,043 | 61,224 | 0.00% |
| S-1 Corp. | 5,597 | 225,074 | 0.01% | SSAB AB Class B | 143,566 | 570,535 | 0.01% |
| Samsung C&T Corp. | 15,320 | 1,194,672 | 0.02% | Svenska Cellulosa AB SCA Class B | 113,983 | 1,448,869 | 0.03% |
| Samsung Card Co., Ltd. | 4,271 | 114,452 | 0.00% | Svenska Handelsbanken AB Class A | 276,790 | 2,860,775 | 0.05% |
| Samsung Electronics Co., Ltd. | 917,977 | 33,173,506 | 0.58% | Sweco AB Class B | 41,476 | 618,241 | 0.01% |
| Samsung Electronics Co., Ltd. - Preference Shares | 156,122 | 4,687,425 | 0.08% | Swedbank AB Class A | 168,057 | 3,320,302 | 0.06% |
| Samsung Fire & Marine Insurance Co., Ltd. | 6,219 | 1,514,459 | 0.03% | Tele2 AB Class B | 104,146 | 1,029,749 | 0.02% |
| Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares | 670 | 124,930 | 0.00% | Telefonaktiebolaget LM Ericsson Class B | 528,532 | 4,299,338 | 0.07% |
| Samsung Life Insurance Co., Ltd. | 14,748 | 949,707 | 0.02% | Telia Co. AB | 470,710 | 1,306,575 | 0.02% |
| Samsung Securities Co., Ltd. | 14,284 | 422,073 | 0.01% | Trelleborg AB Class B | 40,624 | 1,391,972 | 0.02% |
| Shinhan Financial Group Co., Ltd. | 92,236 | 2,985,460 | 0.05% | Volvo AB Class A | 48,525 | 1,186,637 | 0.02% |
| Shinsegae, Inc. | 771 | 69,655 | 0.00% | Volvo AB Class B | 288,191 | 7,005,734 | 0.12% |
| SK, Inc. | 6,976 | 623,132 | 0.01% | | | 63,691,236 | 1.10% |
| S-Oil Corp. | 7,976 | 296,902 | 0.01% | Switzerland 4.31% (30 June 2024: 4.54%) | | | |
| Woori Financial Group, Inc. | 128,439 | 1,340,969 | 0.02% | ABB Ltd. | 305,614 | 16,547,839 | 0.29% |
| | | 80,226,557 | 1.39% | Adecco Group AG | 30,054 | 741,525 | 0.01% |
| Spain 1.40% (30 June 2024: 1.44%) | | | | Avolta AG | 19,388 | 777,445 | 0.01% |
| Acciona SA | 4,679 | 526,663 | 0.01% | Baloise Holding AG | 8,396 | 1,520,313 | 0.03% |
| Aena SME SA | 13,587 | 2,777,287 | 0.05% | Banque Cantonale Vaudoise | 5,453 | 502,428 | 0.01% |
| Amadeus IT Group SA | 83,637 | 5,906,537 | 0.10% | Barry Callebaut AG | 661 | 878,173 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | 1,111,518 | 10,879,034 | 0.19% | Belimo Holding AG | 1,843 | 1,219,176 | 0.02% |
| Banco de Sabadell SA | 951,728 | 1,849,811 | 0.03% | BKW AG | 4,038 | 669,250 | 0.01% |
| Banco Santander SA | 2,895,456 | 13,385,663 | 0.23% | Cie Financiere Richemont SA Class A | 101,540 | 15,450,887 | 0.27% |
| Bankinter SA | 123,098 | 973,855 | 0.02% | Clariant AG | 40,961 | 456,051 | 0.01% |
| CaixaBank SA | 742,145 | 4,023,820 | 0.07% | DKSH Holding AG | 7,298 | 541,965 | 0.01% |
| Corp. ACCIONA Energias Renovables SA | 13,013 | 239,854 | 0.00% | EMS-Chemie Holding AG | 1,345 | 907,550 | 0.01% |
| Enagas SA | 49,861 | 608,214 | 0.01% | Flughafen Zurich AG | 3,986 | 957,080 | 0.02% |
| Endesa SA | 62,417 | 1,342,423 | 0.02% | Geberit AG | 6,366 | 3,614,834 | 0.06% |
| Ferrovial SE | 91,793 | 3,859,097 | 0.07% | Georg Fischer AG | 15,759 | 1,193,771 | 0.02% |
| Iberdrola SA | 1,153,913 | 15,891,863 | 0.27% | Helvetia Holding AG | 6,453 | 1,063,810 | 0.02% |
| Industria de Diseno Textil SA | 199,836 | 10,272,014 | 0.18% | Holcim AG | 107,119 | 10,325,976 | 0.18% |
| Mapfre SA | 199,775 | 505,997 | 0.01% | Julius Baer Group Ltd. | 40,186 | 2,601,171 | 0.04% |
| Naturgy Energy Group SA | 23,787 | 575,883 | 0.01% | Kuehne + Nagel International AG | 9,669 | 2,217,068 | 0.04% |
| Redeia Corp. SA | 83,929 | 1,433,990 | 0.02% | Nestle SA | 493,514 | 40,777,190 | 0.71% |
| Repsol SA | 223,536 | 2,705,902 | 0.05% | Novartis AG | 384,686 | 37,651,474 | 0.65% |
| Telefonica SA | 793,624 | 3,235,417 | 0.06% | Partners Group Holding AG | 4,287 | 5,818,494 | 0.10% |
| | | 80,993,324 | 1.40% | PSP Swiss Property AG | 9,029 | 1,284,235 | 0.02% |
| Sweden 1.10% (30 June 2024: 1.11%) | | | | Roche Holding AG | 132,511 | 37,358,963 | 0.65% |
| Axfood AB | 21,581 | 457,040 | 0.01% | Roche Holding AG (XSWX) | 7,253 | 2,165,696 | 0.04% |
| Boliden AB | 53,386 | 1,500,224 | 0.03% | Schindler Holding AG | 11,841 | 3,259,271 | 0.06% |
| Epiroc AB Class A | 124,653 | 2,172,268 | 0.04% | SGS SA | 28,286 | 2,836,559 | 0.05% |
| Epiroc AB Class B | 73,032 | 1,139,509 | 0.02% | SIG Group AG | 62,713 | 1,237,306 | 0.02% |
| Essity AB Class B | 113,017 | 3,024,561 | 0.05% | Swatch Group AG | 5,608 | 1,021,043 | 0.02% |
| Evolution AB | 34,152 | 2,635,910 | 0.05% | Swatch Group AG REG | 9,376 | 332,104 | 0.00% |
| Getinge AB Class B | 45,185 | 742,434 | 0.01% | Swiss Life Holding AG | 5,471 | 4,223,461 | 0.07% |
| H&M Hennes & Mauritz AB Class B | 109,567 | 1,478,511 | 0.03% | Swiss Prime Site AG | 14,232 | 1,551,583 | 0.03% |
| Holmen AB Class B | 13,793 | 507,068 | 0.01% | Swiss Re AG | 55,955 | 8,100,740 | 0.14% |
| | | | | Swisscom AG | 4,960 | 2,761,181 | 0.05% |
| | | | | Temenos AG | 11,150 | 788,651 | 0.01% |
| | | | | UBS Group AG | 616,634 | 18,868,150 | 0.33% |
| | | | | Zurich Insurance Group AG | 28,152 | 16,737,432 | 0.29% |
| | | | | | | 248,959,845 | 4.31% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Taiwan 2.32% (30 June 2024: 2.36%) | | | | | | | |
| Accton Technology Corp. | 97,000 | 2,287,087 | 0.04% | Hua Nan Financial Holdings Co., Ltd. | 1,735,112 | 1,383,983 | 0.02% |
| Acer, Inc. | 537,000 | 651,912 | 0.01% | International Games System Co., Ltd. | 36,000 | 1,069,530 | 0.02% |
| Advanced Energy Solution Holding Co., Ltd. | 5,000 | 173,863 | 0.00% | Inventec Corp. | 487,000 | 744,214 | 0.01% |
| Advantech Co., Ltd. | 87,208 | 921,703 | 0.02% | KGI Financial Holding Co., Ltd. | 3,039,000 | 1,594,375 | 0.03% |
| Airtac International Group | 26,000 | 669,341 | 0.01% | King Yuan Electronics Co., Ltd. | 207,000 | 704,006 | 0.01% |
| ASE Technology Holding Co., Ltd. | 637,561 | 3,150,418 | 0.05% | Largan Precision Co., Ltd. | 19,000 | 1,550,275 | 0.03% |
| Asia Cement Corp. | 479,702 | 591,132 | 0.01% | Lite-On Technology Corp. ADR | 382,622 | 1,161,247 | 0.02% |
| Asia Vital Components Co., Ltd. | 62,000 | 1,178,179 | 0.02% | Lotes Co., Ltd. | 14,000 | 834,846 | 0.01% |
| ASMedia Technology, Inc. | 8,000 | 484,375 | 0.01% | MediaTek, Inc. | 286,794 | 12,378,213 | 0.21% |
| Asustek Computer, Inc. | 138,000 | 2,592,933 | 0.05% | Mega Financial Holding Co., Ltd. | 2,234,888 | 2,638,142 | 0.05% |
| AUO Corp. | 1,403,400 | 627,120 | 0.01% | Micro-Star International Co., Ltd. | 121,000 | 677,256 | 0.01% |
| Capital Securities Corp. | 379,000 | 284,962 | 0.01% | momo.com, Inc. | 15,750 | 160,217 | 0.00% |
| Catcher Technology Co., Ltd. | 107,000 | 633,165 | 0.01% | Nan Ya Plastics Corp. | 971,090 | 885,650 | 0.02% |
| Cathay Financial Holding Co., Ltd. | 1,752,459 | 3,650,901 | 0.06% | Nan Ya Printed Circuit Board Corp. | 31,000 | 123,397 | 0.00% |
| Chailease Holding Co., Ltd. | 298,004 | 1,027,146 | 0.02% | Nien Made Enterprise Co., Ltd. | 25,000 | 279,477 | 0.01% |
| Chang Hwa Commercial Bank Ltd. | 1,407,096 | 766,114 | 0.01% | Novatek Microelectronics Corp. | 106,000 | 1,623,084 | 0.03% |
| Cheng Shin Rubber Industry Co., Ltd. | 366,000 | 547,585 | 0.01% | Parade Technologies Ltd. | 12,000 | 280,742 | 0.01% |
| Chicony Electronics Co., Ltd. | 106,337 | 493,014 | 0.01% | Pegatron Corp. | 405,000 | 1,135,277 | 0.02% |
| China Airlines Ltd. | 614,000 | 480,382 | 0.01% | Pou Chen Corp. | 487,000 | 548,134 | 0.01% |
| China Motor Corp. | 54,000 | 130,781 | 0.00% | Powertech Technology, Inc. | 113,000 | 420,504 | 0.01% |
| China Steel Corp. | 2,275,000 | 1,363,564 | 0.02% | President Chain Store Corp. | 98,000 | 786,164 | 0.01% |
| Chunghwa Telecom Co., Ltd. | 733,000 | 2,761,229 | 0.05% | Quanta Computer, Inc. | 506,000 | 4,429,593 | 0.08% |
| Compal Electronics, Inc. | 780,000 | 895,759 | 0.02% | Realtek Semiconductor Corp. | 89,010 | 1,542,121 | 0.03% |
| CTBC Financial Holding Co., Ltd. | 3,132,967 | 3,736,492 | 0.06% | Ruentex Development Co., Ltd. | 317,000 | 414,809 | 0.01% |
| Delta Electronics, Inc. | 416,258 | 5,465,969 | 0.09% | Shanghai Commercial & Savings Bank Ltd. | 760,741 | 918,890 | 0.02% |
| E Ink Holdings, Inc. | 154,000 | 1,282,374 | 0.02% | Shihlin Electric & Engineering Corp. | 52,000 | 304,534 | 0.01% |
| E.Sun Financial Holding Co., Ltd. | 2,867,890 | 2,357,505 | 0.04% | Sino-American Silicon Products, Inc. | 121,000 | 496,408 | 0.01% |
| Eclat Textile Co., Ltd. | 36,120 | 560,786 | 0.01% | SinoPac Financial Holdings Co., Ltd. | 2,252,084 | 1,573,083 | 0.03% |
| Elite Material Co., Ltd. | 58,000 | 1,093,322 | 0.02% | Synnex Technology International Corp. | 248,450 | 536,542 | 0.01% |
| Eternal Materials Co., Ltd. | 217,650 | 184,559 | 0.00% | Taishin Financial Holding Co., Ltd. | 2,382,868 | 1,264,680 | 0.02% |
| Eva Airways Corp. | 554,000 | 749,436 | 0.01% | Taiwan Cooperative Financial Holding Co., Ltd. | 2,124,000 | 1,574,317 | 0.03% |
| Evergreen Marine Corp. Taiwan Ltd. | 185,800 | 1,275,145 | 0.02% | Taiwan Fertilizer Co., Ltd. | 156,000 | 243,151 | 0.00% |
| Far Eastern International Bank | 564,413 | 227,249 | 0.00% | Taiwan High Speed Rail Corp. | 395,000 | 334,945 | 0.01% |
| Far Eastern New Century Corp. | 589,663 | 568,359 | 0.01% | Taiwan Mobile Co., Ltd. | 291,000 | 1,007,443 | 0.02% |
| Far EasTone Telecommunications Co., Ltd. | 342,000 | 932,599 | 0.02% | Taiwan Secom Co., Ltd. | 62,000 | 233,555 | 0.00% |
| Feng TAY Enterprise Co., Ltd. | 91,437 | 370,941 | 0.01% | TCC Group Holdings Co., Ltd. | 1,277,154 | 1,234,906 | 0.02% |
| First Financial Holding Co., Ltd. | 2,085,971 | 1,724,285 | 0.03% | Teco Electric & Machinery Co., Ltd. | 240,000 | 382,132 | 0.01% |
| Formosa Chemicals & Fibre Corp. | 708,210 | 589,734 | 0.01% | Transcend Information, Inc. | 54,000 | 142,641 | 0.00% |
| Formosa Petrochemical Corp. | 257,000 | 270,840 | 0.01% | U-Ming Marine Transport Corp. | 77,000 | 136,458 | 0.00% |
| Formosa Plastics Corp. | 697,280 | 755,035 | 0.01% | Unimicron Technology Corp. | 241,000 | 1,036,496 | 0.02% |
| Formosa Sumco Technology Corp. | 22,000 | 65,763 | 0.00% | Uni-President Enterprises Corp. | 903,478 | 2,229,449 | 0.04% |
| Formosa Taffeta Co., Ltd. | 256,000 | 143,287 | 0.00% | United Microelectronics Corp. | 2,238,000 | 2,938,764 | 0.05% |
| Fortune Electric Co., Ltd. | 24,000 | 412,146 | 0.01% | Vanguard International Semiconductor Corp. | 216,002 | 658,195 | 0.01% |
| Foxconn Technology Co., Ltd. | 192,270 | 436,331 | 0.01% | Walsin Lihwa Corp. | 582,145 | 420,834 | 0.01% |
| Fubon Financial Holding Co., Ltd. | 1,540,260 | 4,242,416 | 0.07% | Winbond Electronics Corp. | 692,000 | 312,392 | 0.01% |
| Genius Electronic Optical Co., Ltd. | 15,000 | 231,969 | 0.00% | Wistron Corp. | 542,425 | 1,720,697 | 0.03% |
| Giant Manufacturing Co., Ltd. | 51,269 | 221,280 | 0.00% | Wiwynn Corp. | 20,000 | 1,598,316 | 0.03% |
| Gigabyte Technology Co., Ltd. | 93,000 | 773,002 | 0.01% | WPG Holdings Ltd. | 279,000 | 582,092 | 0.01% |
| Globalwafers Co., Ltd. | 44,000 | 512,010 | 0.01% | Yageo Corp. | 80,933 | 1,335,532 | 0.02% |
| Hon Hai Precision Industry Co., Ltd. | 2,294,600 | 12,878,232 | 0.22% | Yageo Corp. GDR | 1,140 | 94,060 | 0.00% |
| Hotai Motor Co., Ltd. | 60,000 | 1,132,852 | 0.02% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Yang Ming Marine Transport Corp. | 360,000 | 831,246 | 0.01% | Borusan Yatirim ve Pazarlama A.S. | 2,446 | 141,044 | 0.00% |
| Yuanta Financial Holding Co., Ltd. | 2,203,003 | 2,284,680 | 0.04% | Cimsa Cimento Sanayi VE Ticaret A.S. | 116,330 | 153,306 | 0.00% |
| Yulon Motor Co., Ltd. | 92,928 | 143,710 | 0.00% | Coca-Cola Icecek A.S. | 171,018 | 289,943 | 0.01% |
| Zhen Ding Technology Holding Ltd. | 125,000 | 457,533 | 0.01% | Dogus Otomotiv Servis ve Ticaret A.S. | 26,418 | 144,789 | 0.00% |
| | | 133,949,520 | 2.32% | Eregli Demir ve Celik Fabrikalari T.A.S. | 785,128 | 541,766 | 0.01% |
| Thailand 0.36% (30 June 2024: 0.24%) | | | | Ford Otomotiv Sanayi A.S. | 11,157 | 295,644 | 0.01% |
| Advanced Info Service PCL | 211,500 | 1,780,334 | 0.03% | Haci Omer Sabanci Holding A.S. | 265,734 | 721,440 | 0.01% |
| Bangkok Bank PCL | 130,500 | 577,959 | 0.01% | Is Yatirim Menkul Degerler A.S. | 144,727 | 200,552 | 0.01% |
| Bangkok Dusit Medical Services PCL | 2,337,200 | 1,679,466 | 0.03% | Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D | 114,031 | 87,392 | 0.00% |
| Banpu PCL | 1,323,457 | 232,900 | 0.00% | KOC Holding A.S. | 161,720 | 816,821 | 0.02% |
| Berli Jucker PCL | 179,100 | 122,394 | 0.00% | Mavi Giyim Sanayi Ve Ticaret A.S. Class B | 44,228 | 109,068 | 0.00% |
| Bumrungrad Hospital PCL | 104,600 | 612,046 | 0.01% | Migros Ticaret A.S. | 13,818 | 213,754 | 0.01% |
| Carabao Group PCL Class F | 53,000 | 122,027 | 0.00% | Nuh Cimento Sanayi A.S. | 18,836 | 159,805 | 0.00% |
| Central Pattana PCL | 573,900 | 959,446 | 0.02% | Otokar Otomotiv Ve Savunma Sanayi A.S. | 13,217 | 181,096 | 0.00% |
| Charoen Pokphand Foods PCL | 801,100 | 535,711 | 0.01% | Sok Marketler Ticaret A.S. | 32,923 | 38,360 | 0.00% |
| CP ALL PCL | 1,186,600 | 1,940,254 | 0.03% | Tofas Turk Otomobil Fabrikasi A.S. | 17,323 | 100,478 | 0.00% |
| CP AXTRA PCL | 294,100 | 235,056 | 0.00% | Turk Traktor ve Ziraat Makineleri A.S. | 3,408 | 72,284 | 0.00% |
| Digital Telecommunications Infrastructure Fund Class F | 850,700 | 214,577 | 0.00% | Turkcell Iletisim Hizmetleri A.S. | 216,348 | 567,783 | 0.01% |
| Electricity Generating PCL | 63,500 | 217,906 | 0.00% | Turkiye Garanti Bankasi A.S. | 135,091 | 475,257 | 0.01% |
| Energy Absolute PCL | 30,000 | 3,484 | 0.00% | Turkiye Is Bankasi A.S. Class C | 1,404,160 | 537,671 | 0.01% |
| Energy Absolute PCL - Rights Issue 31/12/2049 | 30,000 | 1,725 | 0.00% | Turkiye Petrol Rafinerileri A.S. | 166,877 | 669,669 | 0.01% |
| Global Power Synergy PCL Class F | 129,600 | 145,394 | 0.00% | Turkiye Sigorta A.S. | 257,876 | 133,677 | 0.00% |
| Home Product Center PCL | 1,182,700 | 326,071 | 0.01% | Turkiye Sise ve Cam Fabrikalari A.S. | 275,439 | 323,418 | 0.01% |
| Indorama Ventures PCL | 320,900 | 234,357 | 0.00% | Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri A.S. | 21,418 | 51,031 | 0.00% |
| Intouch Holdings PCL | 96,500 | 274,542 | 0.01% | Yapi ve Kredi Bankasi A.S. | 590,345 | 511,202 | 0.01% |
| Intouch Holdings PCL Class F | 86,169 | 245,150 | 0.01% | | | 10,773,099 | 0.19% |
| IRPC PCL | 2,262,900 | 81,636 | 0.00% | United Arab Emirates 0.42% (30 June 2024: 0.34%) | | | |
| Kasikornbank PCL | 252,400 | 1,151,142 | 0.02% | Abu Dhabi Commercial Bank PJSC | 577,815 | 1,639,191 | 0.03% |
| Kasikornbank PCL NVDR | 79,300 | 361,670 | 0.01% | Abu Dhabi Islamic Bank PJSC | 286,231 | 1,076,956 | 0.02% |
| Krung Thai Bank PCL | 1,190,100 | 733,014 | 0.01% | Abu Dhabi National Oil Co. for Distribution PJSC | 561,855 | 538,443 | 0.01% |
| Krungthai Card PCL | 208,700 | 306,057 | 0.01% | ADNOC Drilling Co. PJSC | 531,079 | 770,654 | 0.01% |
| Land & Houses PCL | 626,500 | 92,794 | 0.00% | ADNOC Logistics & Services | 242,037 | 357,812 | 0.01% |
| Land & Houses PCL NVDR | 633,100 | 93,772 | 0.00% | Air Arabia PJSC | 454,223 | 380,884 | 0.01% |
| Osotspa PCL | 187,200 | 114,203 | 0.00% | Aldar Properties PJSC | 699,752 | 1,463,115 | 0.03% |
| PTT Exploration & Production PCL | 273,500 | 954,583 | 0.02% | Americana Restaurants International plc - Foreign Co. | 552,825 | 332,624 | 0.01% |
| PTT Global Chemical PCL | 434,900 | 311,235 | 0.01% | Borouge plc | 548,287 | 358,255 | 0.01% |
| PTT Oil & Retail Business PCL | 526,300 | 205,303 | 0.00% | Burjeel Holdings plc | 232,437 | 124,032 | 0.00% |
| PTT PCL | 2,774,500 | 2,583,674 | 0.05% | Dubai Electricity & Water Authority PJSC | 1,601,961 | 1,238,635 | 0.02% |
| Ratch Group PCL | 200,450 | 176,375 | 0.00% | Dubai Financial Market PJSC | 413,629 | 168,918 | 0.00% |
| SCB X PCL | 323,900 | 1,116,241 | 0.02% | Dubai Investments PJSC | 485,010 | 285,218 | 0.00% |
| SCG Packaging PCL | 233,500 | 134,231 | 0.00% | Dubai Islamic Bank PJSC | 544,237 | 1,050,528 | 0.02% |
| Siam Cement PCL | 122,020 | 601,242 | 0.01% | Emaar Development PJSC | 145,353 | 542,148 | 0.01% |
| Siam Cement PCL NVDR | 19,300 | 95,099 | 0.00% | Emaar Properties PJSC | 1,305,205 | 4,566,201 | 0.08% |
| Siam City Cement PCL | 800 | 3,836 | 0.00% | Emirates Central Cooling Systems Corp. | 305,975 | 151,611 | 0.00% |
| Srisawad Corp. PCL | 223,230 | 273,350 | 0.01% | Emirates NBD Bank PJSC | 355,354 | 2,075,208 | 0.04% |
| Thai Life Insurance PCL | 365,500 | 120,065 | 0.00% | Emirates Telecommunications Group Co. PJSC | 656,543 | 2,917,135 | 0.05% |
| Thai Oil PCL | 198,473 | 164,448 | 0.00% | Fertiglobe plc | 160,087 | 106,781 | 0.00% |
| Thai Union Group PCL Class F | 682,100 | 260,076 | 0.01% | First Abu Dhabi Bank PJSC | 840,764 | 3,145,097 | 0.05% |
| TMBThanachart Bank PCL | 6,947,183 | 378,993 | 0.01% | NMDC Group PJSC | 39,070 | 262,945 | 0.00% |
| | | 20,773,838 | 0.36% | | | | |
| Turkey 0.19% (30 June 2024: 0.19%) | | | | | | | |
| Akbank T.A.S. | 605,808 | 1,111,032 | 0.02% | | | | |
| Aksa Akrilik Kimya Sanayii A.S. | 376,273 | 137,695 | 0.00% | | | | |
| Aksa Enerji Uretim A.S. Class B | 141,987 | 157,404 | 0.00% | | | | |
| Alarko Holding A.S. | 58,406 | 151,959 | 0.00% | | | | |
| Anadolu Efes Biracilik Ve Malt Sanayii A.S. | 33,684 | 182,516 | 0.01% | | | | |
| Arcelik A.S. | 32,868 | 131,991 | 0.00% | | | | |
| Aygaz A.S. | 29,411 | 147,136 | 0.00% | | | | |
| BIM Birlesik Magazalar A.S. | 81,367 | 1,216,116 | 0.02% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Salik Co. PJSC | 313,747 | 461,261 | 0.01% | | | | |
| | | 24,013,652 | 0.42% | | | | |
| United Kingdom 7.38% (30 June 2024: 7.55%) | | | | | | | |
| 3i Group plc | 176,998 | 7,900,400 | 0.14% | Smiths Group plc | 65,220 | 1,404,105 | 0.02% |
| Admiral Group plc | 54,477 | 1,803,922 | 0.03% | Smurfit WestRock plc | 99,871 | 5,398,385 | 0.09% |
| Airtel Africa plc | 247,628 | 352,307 | 0.01% | Spirax Group plc | 13,838 | 1,188,020 | 0.02% |
| Anglo American plc | 238,739 | 7,068,282 | 0.12% | SSE plc | 207,472 | 4,167,800 | 0.07% |
| Associated British Foods plc | 62,050 | 1,587,644 | 0.03% | St James's Place plc | 103,598 | 1,126,196 | 0.02% |
| AstraZeneca plc | 288,505 | 37,823,360 | 0.66% | Standard Chartered plc | 389,815 | 4,826,388 | 0.08% |
| Aviva plc | 515,789 | 3,028,327 | 0.05% | Taylor Wimpey plc | 657,959 | 1,006,138 | 0.02% |
| B&M European Value Retail SA | 174,555 | 802,309 | 0.01% | Tesco plc | 1,332,967 | 6,148,429 | 0.11% |
| BAE Systems plc | 579,865 | 8,340,670 | 0.14% | Unilever plc | 474,791 | 27,043,692 | 0.47% |
| Barclays plc | 2,773,457 | 9,314,130 | 0.16% | United Utilities Group plc | 130,892 | 1,723,715 | 0.03% |
| Barratt Redrow plc | 259,553 | 1,430,607 | 0.03% | Vodafone Group plc | 4,161,337 | 3,559,563 | 0.06% |
| Beazley plc | 121,856 | 1,246,081 | 0.02% | Weir Group plc | 49,314 | 1,348,857 | 0.02% |
| Berkeley Group Holdings plc | 18,823 | 919,383 | 0.02% | Whitbread plc | 34,784 | 1,283,380 | 0.02% |
| BP plc | 3,105,516 | 15,285,138 | 0.26% | WPP plc | 211,504 | 2,191,680 | 0.04% |
| British American Tobacco plc | 385,373 | 13,900,065 | 0.24% | | | 426,499,638 | 7.38% |
| BT Group plc | 1,228,006 | 2,215,424 | 0.04% | United States 42.85% (30 June 2024: 43.76%) | | | |
| Bunzl plc | 66,689 | 2,752,862 | 0.05% | 3M Co. | 104,859 | 13,536,248 | 0.23% |
| Burberry Group plc | 68,066 | 835,409 | 0.01% | AbbVie, Inc. | 340,691 | 60,540,791 | 1.05% |
| Canal+ SADIR | 133,249 | 338,769 | 0.01% | AES Corp. | 135,221 | 1,740,294 | 0.03% |
| Centrica plc | 1,003,650 | 1,679,314 | 0.03% | Aflac, Inc. | 107,390 | 11,108,422 | 0.19% |
| Coca-Cola HBC AG | 38,130 | 1,304,640 | 0.02% | Air Products & Chemicals, Inc. | 42,720 | 12,390,509 | 0.21% |
| Compass Group plc | 327,693 | 10,924,920 | 0.19% | Alliant Energy Corp. | 48,785 | 2,885,145 | 0.05% |
| ConvaTec Group plc | 320,349 | 887,466 | 0.02% | Allstate Corp. | 50,549 | 9,745,342 | 0.17% |
| CRH plc | 130,789 | 12,144,142 | 0.21% | Ally Financial, Inc. | 54,039 | 1,945,944 | 0.03% |
| Croda International plc | 27,311 | 1,157,815 | 0.02% | Altria Group, Inc. | 325,579 | 17,024,526 | 0.29% |
| DCC plc | 20,255 | 1,303,882 | 0.02% | Ameren Corp. | 50,887 | 4,536,067 | 0.08% |
| Diageo plc | 424,959 | 13,505,048 | 0.23% | American Electric Power Co., Inc. | 100,713 | 9,288,760 | 0.16% |
| DS Smith plc | 255,934 | 1,737,282 | 0.03% | American International Group, Inc. | 124,408 | 9,056,902 | 0.16% |
| Endeavour Mining plc | 37,289 | 665,486 | 0.01% | American Water Works Co., Inc. | 37,794 | 4,704,975 | 0.08% |
| Entain plc | 115,662 | 995,444 | 0.02% | Amgen, Inc. | 102,862 | 26,809,952 | 0.46% |
| Evrax plc | 59,334 | 1 | 0.00% | APA Corp. | 70,919 | 1,637,520 | 0.03% |
| Fresnillo plc | 42,349 | 329,631 | 0.01% | Archer-Daniels-Midland Co. | 92,889 | 4,692,752 | 0.08% |
| Glencore plc | 2,358,833 | 10,440,151 | 0.18% | Ares Management Corp. Class A | 35,807 | 6,338,913 | 0.11% |
| GSK plc | 769,347 | 12,973,934 | 0.22% | AT&T, Inc. | 1,382,588 | 31,481,529 | 0.54% |
| Hargreaves Lansdown plc | 72,628 | 998,733 | 0.02% | Atmos Energy Corp. | 29,088 | 4,051,086 | 0.07% |
| Hikma Pharmaceuticals plc | 30,485 | 760,916 | 0.01% | Automatic Data Processing, Inc. | 78,938 | 23,107,521 | 0.40% |
| Hiscox Ltd. | 59,089 | 801,453 | 0.01% | Baker Hughes Co. Class A | 190,571 | 7,817,222 | 0.14% |
| Howden Joinery Group plc | 107,850 | 1,071,791 | 0.02% | Bank of America Corp. | 1,281,073 | 56,303,158 | 0.97% |
| HSBC Holdings plc | 3,494,977 | 34,373,438 | 0.60% | Bank of New York Mellon Corp. | 140,401 | 10,787,009 | 0.19% |
| Imperial Brands plc | 163,229 | 5,219,047 | 0.09% | Baxter International, Inc. | 98,402 | 2,869,402 | 0.05% |
| Informa plc | 254,126 | 2,541,047 | 0.04% | Best Buy Co., Inc. | 41,088 | 3,525,350 | 0.06% |
| Intermediate Capital Group plc | 49,254 | 1,274,427 | 0.02% | Blackrock, Inc. | 28,226 | 28,934,755 | 0.50% |
| Intertek Group plc | 30,596 | 1,811,695 | 0.03% | Blackstone, Inc. | 138,870 | 23,943,965 | 0.41% |
| J Sainsbury plc | 356,787 | 1,222,554 | 0.02% | Bristol-Myers Squibb Co. | 390,460 | 22,084,418 | 0.38% |
| Kingfisher plc | 357,821 | 1,114,512 | 0.02% | Bunge Global SA | 26,981 | 2,098,043 | 0.04% |
| Legal & General Group plc | 1,142,678 | 3,288,645 | 0.06% | Cardinal Health, Inc. | 47,033 | 5,562,593 | 0.10% |
| Lloyds Banking Group plc | 11,918,541 | 8,176,890 | 0.14% | Carlyle Group, Inc. | 42,064 | 2,123,811 | 0.04% |
| M&G plc | 419,771 | 1,040,139 | 0.02% | Celanese Corp. Class A | 20,522 | 1,420,328 | 0.02% |
| Marks & Spencer Group plc | 384,163 | 1,806,627 | 0.03% | CenterPoint Energy, Inc. | 127,037 | 4,030,884 | 0.07% |
| Mondi plc | 85,077 | 1,270,081 | 0.02% | CF Industries Holdings, Inc. | 33,506 | 2,858,732 | 0.05% |
| National Grid plc | 936,685 | 11,144,491 | 0.19% | CH Robinson Worldwide, Inc. | 22,643 | 2,339,475 | 0.04% |
| NatWest Group plc | 1,347,186 | 6,784,294 | 0.12% | Chevron Corp. | 330,077 | 47,808,353 | 0.83% |
| Next plc | 22,563 | 2,683,935 | 0.05% | Cincinnati Financial Corp. | 29,629 | 4,257,687 | 0.07% |
| Pearson plc | 125,813 | 2,020,024 | 0.04% | Cisco Systems, Inc. | 767,834 | 45,455,773 | 0.79% |
| Persimmon plc | 58,553 | 878,515 | 0.02% | Citigroup, Inc. | 365,717 | 25,742,820 | 0.45% |
| Phoenix Group Holdings plc | 145,773 | 931,087 | 0.02% | Citizens Financial Group, Inc. | 85,564 | 3,744,281 | 0.06% |
| Prudential plc | 521,385 | 4,159,499 | 0.07% | Clorox Co. | 24,415 | 3,965,240 | 0.07% |
| Reckitt Benckiser Group plc | 133,967 | 8,108,820 | 0.14% | CME Group, Inc. Class A | 69,088 | 16,044,306 | 0.28% |
| RELX plc | 360,298 | 16,375,398 | 0.28% | CMS Energy Corp. | 57,305 | 3,819,378 | 0.07% |
| Rio Tinto plc | 206,239 | 12,199,212 | 0.21% | CNA Financial Corp. | 3,647 | 176,405 | 0.00% |
| RS GROUP plc | 94,907 | 810,041 | 0.01% | CNH Industrial NV | 166,591 | 1,887,476 | 0.03% |
| Sage Group plc | 192,345 | 3,066,566 | 0.05% | Coca-Cola Co. | 745,670 | 46,425,414 | 0.80% |
| Schroders plc | 153,554 | 622,319 | 0.01% | Coca-Cola Europacific Partners plc | 39,208 | 3,011,566 | 0.05% |
| Severn Trent plc | 49,895 | 1,567,212 | 0.03% | Colgate-Palmolive Co. | 156,328 | 14,211,778 | 0.25% |
| Shell plc | 1,189,876 | 36,897,368 | 0.64% | | | | |
| Smith & Nephew plc | 166,577 | 2,068,269 | 0.04% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---------------------------------------|------------------|----------------------------|-----------------------|
| Comcast Corp. Class A | 731,332 | 27,446,890 | 0.48% | Kinder Morgan, Inc. | 371,011 | 10,165,701 | 0.18% |
| Conagra Brands, Inc. | 90,723 | 2,517,563 | 0.04% | Kraft Heinz Co. | 170,492 | 5,235,809 | 0.09% |
| ConocoPhillips | 248,965 | 24,689,859 | 0.43% | Kroger Co. | 127,114 | 7,773,021 | 0.13% |
| Consolidated Edison, Inc. | 65,732 | 5,865,266 | 0.10% | L3Harris Technologies, Inc. | 36,215 | 7,615,290 | 0.13% |
| Corning, Inc. | 146,633 | 6,968,000 | 0.12% | Lamb Weston Holdings, Inc. | 27,294 | 1,824,058 | 0.03% |
| Coterra Energy, Inc. | 145,336 | 3,711,881 | 0.06% | Las Vegas Sands Corp. | 66,500 | 3,415,440 | 0.06% |
| Credicorp Ltd. | 13,151 | 2,410,841 | 0.04% | LKQ Corp. | 49,609 | 1,823,131 | 0.03% |
| Cummins, Inc. | 26,136 | 9,111,010 | 0.16% | Lockheed Martin Corp. | 40,638 | 19,747,630 | 0.34% |
| CVS Health Corp. | 242,711 | 10,895,297 | 0.19% | LyondellBasell Industries NV Class A | 51,269 | 3,807,749 | 0.07% |
| Darden Restaurants, Inc. | 23,287 | 4,347,450 | 0.08% | M&T Bank Corp. | 32,062 | 6,027,977 | 0.10% |
| Devon Energy Corp. | 123,147 | 4,030,601 | 0.07% | McCormick & Co., Inc. | 49,072 | 3,741,249 | 0.06% |
| Diamondback Energy, Inc. | 36,324 | 5,950,961 | 0.10% | McDonald's Corp. | 138,555 | 40,165,709 | 0.70% |
| Discover Financial Services | 47,866 | 8,291,827 | 0.14% | Medtronic plc | 247,149 | 19,742,262 | 0.34% |
| Dollar General Corp. | 41,539 | 3,149,487 | 0.05% | Merck & Co., Inc. | 487,493 | 48,495,804 | 0.84% |
| Dominion Energy, Inc. | 160,212 | 8,629,018 | 0.15% | MetLife, Inc. | 112,251 | 9,191,112 | 0.16% |
| Dow, Inc. | 137,216 | 5,506,478 | 0.10% | Microchip Technology, Inc. | 103,553 | 5,938,765 | 0.10% |
| DTE Energy Co. | 40,049 | 4,835,917 | 0.08% | Molson Coors Beverage Co. Class B | 35,315 | 2,024,256 | 0.04% |
| Duke Energy Corp. | 147,794 | 15,923,326 | 0.28% | Mondelez International, Inc. Class A | 256,822 | 15,339,978 | 0.27% |
| Eastman Chemical Co. | 21,847 | 1,995,068 | 0.03% | Morgan Stanley | 222,242 | 27,940,264 | 0.48% |
| eBay, Inc. | 93,071 | 5,765,748 | 0.10% | NetApp, Inc. | 40,153 | 4,660,960 | 0.08% |
| Edison International | 72,767 | 5,809,717 | 0.10% | Newmont Corp. | 219,919 | 8,185,385 | 0.14% |
| Emerson Electric Co. | 109,824 | 13,610,488 | 0.24% | NextEra Energy, Inc. | 394,212 | 28,261,058 | 0.49% |
| Entergy Corp. | 82,372 | 6,245,445 | 0.11% | NiSource, Inc. | 87,138 | 3,203,193 | 0.06% |
| EOG Resources, Inc. | 110,453 | 13,539,329 | 0.23% | Norfolk Southern Corp. | 43,198 | 10,138,571 | 0.18% |
| Equitable Holdings, Inc. | 62,465 | 2,946,474 | 0.05% | Northern Trust Corp. | 38,272 | 3,922,880 | 0.07% |
| Estee Lauder Cos, Inc. Class A | 43,799 | 3,284,049 | 0.06% | NRG Energy, Inc. | 39,995 | 3,608,349 | 0.06% |
| Evergy, Inc. | 42,293 | 2,603,134 | 0.05% | Omnicom Group, Inc. | 36,780 | 3,164,551 | 0.05% |
| Eversource Energy | 70,177 | 4,030,265 | 0.07% | ONEOK, Inc. | 111,245 | 11,168,998 | 0.19% |
| Exelon Corp. | 191,166 | 7,195,488 | 0.12% | PACCAR, Inc. | 98,479 | 10,243,786 | 0.18% |
| Exxon Mobil Corp. | 861,955 | 92,720,499 | 1.60% | Packaging Corp. of America | 16,822 | 3,787,137 | 0.07% |
| Fastenal Co. | 109,242 | 7,855,592 | 0.14% | Paychex, Inc. | 61,694 | 8,650,733 | 0.15% |
| Fidelity National Financial, Inc. | 49,335 | 2,769,667 | 0.05% | PepsiCo, Inc. | 264,503 | 40,220,326 | 0.70% |
| Fidelity National Information Services, Inc. | 105,478 | 8,519,458 | 0.15% | Pfizer, Inc. | 1,087,235 | 28,844,345 | 0.50% |
| Fifth Third Bancorp | 129,360 | 5,469,341 | 0.09% | Philip Morris International, Inc. | 297,766 | 35,836,138 | 0.62% |
| FirstEnergy Corp. | 111,809 | 4,447,762 | 0.08% | Phillips 66 | 79,778 | 9,089,108 | 0.16% |
| Ford Motor Co. | 752,419 | 7,448,948 | 0.13% | PNC Financial Services Group, Inc. | 76,187 | 14,692,663 | 0.25% |
| Franklin Resources, Inc. | 55,763 | 1,131,431 | 0.02% | PPG Industries, Inc. | 44,655 | 5,334,040 | 0.09% |
| Garmin Ltd. | 29,896 | 6,166,349 | 0.11% | PPL Corp. | 139,547 | 4,529,696 | 0.08% |
| Gen Digital, Inc. | 105,744 | 2,895,271 | 0.05% | Principal Financial Group, Inc. | 43,605 | 3,375,463 | 0.06% |
| General Dynamics Corp. | 52,365 | 13,797,654 | 0.24% | Procter & Gamble Co. | 453,099 | 75,962,047 | 1.31% |
| General Mills, Inc. | 106,808 | 6,811,146 | 0.12% | Prudential Financial, Inc. | 68,122 | 8,074,501 | 0.14% |
| Genuine Parts Co. | 26,408 | 3,083,398 | 0.05% | Public Service Enterprise Group, Inc. | 95,963 | 8,107,914 | 0.14% |
| Gilead Sciences, Inc. | 240,497 | 22,214,708 | 0.38% | QUALCOMM, Inc. | 214,537 | 32,957,174 | 0.57% |
| Goldman Sachs Group, Inc. | 59,070 | 33,824,663 | 0.59% | Quest Diagnostics, Inc. | 21,198 | 3,197,930 | 0.06% |
| Halliburton Co. | 168,453 | 4,580,237 | 0.08% | Regions Financial Corp. | 176,709 | 4,156,196 | 0.07% |
| Hershey Co. | 27,889 | 4,723,002 | 0.08% | Royalty Pharma plc Class A | 75,843 | 1,934,755 | 0.03% |
| Hewlett Packard Enterprise Co. | 249,635 | 5,329,707 | 0.09% | RTX Corp. | 255,759 | 29,596,431 | 0.51% |
| Home Depot, Inc. | 190,734 | 74,193,619 | 1.28% | Schlumberger NV | 275,139 | 10,548,829 | 0.18% |
| Honeywell International, Inc. | 124,838 | 28,199,656 | 0.49% | Seagate Technology Holdings plc | 36,648 | 3,163,089 | 0.05% |
| Hormel Foods Corp. | 55,604 | 1,744,297 | 0.03% | Sempra | 122,058 | 10,706,928 | 0.19% |
| HP, Inc. | 184,578 | 6,022,780 | 0.10% | Sirius XM Holdings, Inc. | 39,588 | 902,606 | 0.02% |
| Huntington Bancshares, Inc. | 278,801 | 4,536,092 | 0.08% | Skyworks Solutions, Inc. | 31,268 | 2,772,846 | 0.05% |
| Illinois Tool Works, Inc. | 56,900 | 14,427,564 | 0.25% | Snap-on, Inc. | 9,925 | 3,369,339 | 0.06% |
| International Business Machines Corp. | 176,449 | 38,788,784 | 0.67% | Southern Co. | 209,751 | 17,266,702 | 0.30% |
| International Paper Co. | 67,624 | 3,639,524 | 0.06% | Southern Copper Corp. | 16,137 | 1,470,565 | 0.03% |
| Interpublic Group of Cos, Inc. | 72,389 | 2,028,340 | 0.04% | Southwest Airlines Co. | 28,340 | 952,791 | 0.02% |
| J M Smucker Co. | 19,382 | 2,134,346 | 0.04% | Stanley Black & Decker, Inc. | 29,055 | 2,332,826 | 0.04% |
| Johnson & Johnson | 463,434 | 67,021,825 | 1.16% | Starbucks Corp. | 217,571 | 19,853,354 | 0.34% |
| Johnson Controls International plc | 127,396 | 10,055,366 | 0.17% | State Street Corp. | 57,596 | 5,653,047 | 0.10% |
| JPMorgan Chase & Co. | 540,047 | 129,454,666 | 2.24% | Synchrony Financial | 74,497 | 4,842,305 | 0.08% |
| Juniper Networks, Inc. | 60,688 | 2,272,766 | 0.04% | Sysco Corp. | 95,384 | 7,293,061 | 0.13% |
| Kellanova | 50,937 | 4,124,369 | 0.07% | T Rowe Price Group, Inc. | 41,986 | 4,748,197 | 0.08% |
| Kenvue, Inc. | 367,457 | 7,845,207 | 0.14% | Targa Resources Corp. | 41,287 | 7,369,729 | 0.13% |
| Keurig Dr Pepper, Inc. | 217,110 | 6,973,573 | 0.12% | Target Corp. | 89,024 | 12,034,264 | 0.21% |
| KeyCorp | 176,705 | 3,028,724 | 0.05% | | | | |
| Kimberly-Clark Corp. | 64,523 | 8,455,094 | 0.15% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------|----------------------------|-----------------------|--------------------------------------|------------------|----------------------------|-----------------------|
| Texas Instruments, Inc. | 174,768 | 32,770,748 | 0.57% | Viatrix, Inc. | 227,428 | 2,831,479 | 0.05% |
| The Campbell's Co. | 36,617 | 1,533,520 | 0.03% | Walgreens Boots Alliance, Inc. | 135,769 | 1,266,725 | 0.02% |
| Truist Financial Corp. | 257,047 | 11,150,699 | 0.19% | WEC Energy Group, Inc. | 60,326 | 5,673,057 | 0.10% |
| Tyson Foods, Inc. Class A | 55,045 | 3,161,785 | 0.05% | Wells Fargo & Co. | 640,949 | 45,020,258 | 0.78% |
| United Parcel Service, Inc. Class B | 139,978 | 17,651,226 | 0.31% | Williams Cos, Inc. | 231,813 | 12,545,720 | 0.22% |
| US Bancorp | 299,199 | 14,310,688 | 0.25% | Xcel Energy, Inc. | 110,844 | 7,484,187 | 0.13% |
| Valero Energy Corp. | 61,112 | 7,491,720 | 0.13% | | | 2,475,454,551 | 42.85% |
| Verizon Communications, Inc. | 811,393 | 32,447,606 | 0.56% | Total Equities | | 5,744,547,220 | 99.43% |
| | | | | Total Transferable Securities | | 5,744,547,220 | 99.43% |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-----------------------------------|-----------------|--|-----------------------|
|--|-----------------------------------|-----------------|--|-----------------------|

Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2024: 0.00%)**Futures (0.01%) (30 June 2024: 0.00%)**

| | | | | |
|--|-----|--------------|-----------|---------|
| TOPIX Index March 2025 | 18 | ¥493,096,657 | 53,915 | 0.00% |
| MSCI Emerging Markets Index March 2025 | 76 | \$4,199,078 | (118,638) | (0.00%) |
| FTSE 100 Index March 2025 | 116 | £9,619,586 | (163,070) | (0.00%) |
| S&P 500 E-mini March 2025 | 48 | \$14,654,817 | (409,017) | (0.01%) |

Total Financial Derivative Instruments Dealt in on a Regulated Market**(636,810) (0.01%)****OTC Financial Derivative Instruments 0.00% (30 June 2024: 0.00%)**

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-------------|----------|---------------|-------------------------------|-----------------|--|-----------------------|
| Forward Currency Exchange Contracts 0.00% (30 June 2024: 0.00%) | | | | | | | |
| USD | 5,024,190 | JPY | (747,954,598) | Deutsche Bank AG | 19/3/2025 | 223,186 | 0.00% |
| USD | 2,983,919 | EUR | (2,812,953) | HSBC Bank | 19/3/2025 | 61,462 | 0.00% |
| USD | 1,342,516 | AUD | (2,082,935) | Deutsche Bank AG | 19/3/2025 | 52,729 | 0.00% |
| USD | 1,787,679 | GBP | (1,409,470) | State Street Bank & Trust Co. | 19/3/2025 | 23,462 | 0.00% |
| JPY | 747,954,598 | USD | (4,787,533) | JPMorgan Chase Bank | 19/3/2025 | 13,471 | 0.00% |
| GBP | 163,100 | USD | (204,158) | JPMorgan Chase Bank | 19/3/2025 | (7) | (0.00%) |
| GBP | 741,240 | USD | (928,974) | BNP Paribas | 19/3/2025 | (1,172) | (0.00%) |
| USD | 3,316,753 | HKD | (25,752,118) | Toronto-Dominion Bank | 19/3/2025 | (1,606) | (0.00%) |
| HKD | 25,752,118 | USD | (3,320,231) | JPMorgan Chase Bank | 19/3/2025 | (1,872) | (0.00%) |
| JPY | 81,855,000 | USD | (528,517) | BNP Paribas | 19/3/2025 | (3,103) | (0.00%) |
| GBP | 668,230 | USD | (840,132) | JPMorgan Chase Bank | 19/3/2025 | (3,716) | (0.00%) |
| AUD | 2,082,935 | USD | (1,294,323) | JPMorgan Chase Bank | 19/3/2025 | (4,536) | (0.00%) |
| GBP | 2,509,500 | USD | (3,210,067) | Toronto-Dominion Bank | 19/3/2025 | (68,956) | (0.00%) |
| GBP | 5,776,098 | USD | (7,363,203) | Royal Bank of Canada | 19/3/2025 | (133,329) | (0.00%) |
| Total OTC Financial Derivative Instruments | | | | | | 156,013 | 0.00% |

Total Investments**5,744,066,423 99.42%**

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|----------------------------|-----------------------|
| Other Assets and Liabilities | 33,522,854 | 0.58% |
| Net Assets | 5,777,589,277 | 100.00% |

| Analysis of Total Assets | US Dollars (\$) | % of Total Assets |
|---|----------------------|-------------------|
| (a) Transferable securities admitted to an official stock exchange listing | 5,726,454,957 | 99.03% |
| (b) Transferable securities dealt in on another regulated market | 16,049,503 | 0.28% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 2,042,760 | 0.04% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | 53,915 | 0.00% |
| (e) Total OTC Financial Derivative Instruments | 374,310 | 0.01% |
| (f) Other Assets | 37,859,869 | 0.64% |
| Total Assets | 5,782,835,314 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 5,744,547,220 | 5,219,910,985 |
| Financial Derivative Instruments | 17 | 428,225 | 398,859 |
| Cash | | 25,836,229 | 25,135,536 |
| Unrealised Appreciation on Spot Currency Contracts | | — | 35 |
| Receivables: | | | |
| Interest and Dividends | | 9,588,585 | 12,723,436 |
| Capital Shares Issued | | 16,875 | 1,572,202 |
| Investments Sold | | 53,357 | 734,729 |
| Margin Cash Due from Broker | | 2,184,823 | 1,149,421 |
| Cash Collateral | | 180,000 | — |
| Total Current Assets | | 5,782,835,314 | 5,261,625,203 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 909,022 | 205,578 |
| Bank Overdraft | | — | 9,682,946 |
| Unrealised Depreciation on Spot Currency Contracts | | 6 | — |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 1,572,164 |
| Investments Purchased | | 481 | 74,894 |
| Management Fees Payable | 12 | 1,497,912 | 1,168,873 |
| Deferred Capital Gains Tax | 5 | 2,838,616 | 3,101,482 |
| Total Current Liabilities | | 5,246,037 | 15,805,937 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 5,777,589,277 | 5,245,819,266 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating | | | |
| Net Assets | \$815,090,841 | \$683,327,622 | \$496,221,680 |
| Number of Shares Outstanding | 11,160,607 | 9,662,378 | 7,937,961 |
| Net Asset Value Per Share¹ | \$73.03 | \$70.72 | \$62.51 |
| USD Distributing | | | |
| Net Assets | \$4,962,498,436 | \$4,562,491,644 | \$3,644,819,441 |
| Number of Shares Outstanding | 74,625,519 | 69,900,056 | 61,141,235 |
| Net Asset Value Per Share¹ | \$66.50 | \$65.27 | \$59.61 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 471,221 | 378,980 |
| Dividend Income | | 93,210,220 | 75,618,241 |
| Securities Lending Income | | 890,392 | 692,252 |
| Net Gain on Financial Instruments | | 89,760,044 | 244,697,792 |
| Total Investment Income | | 184,331,877 | 321,387,265 |
| Expenses | | | |
| Management Fees | 12 | 8,423,482 | 6,219,208 |
| Transaction Fees and Commissions | | 638,687 | 556,963 |
| Other Expenses | | 1,622 | 2,310 |
| Total Expenses | | 9,063,791 | 6,778,481 |
| Finance Costs | | | |
| Interest Expense | | 12,445 | 7,009 |
| Distributions | 6 | 67,695,177 | 57,832,486 |
| Total Finance Costs | | 67,707,622 | 57,839,495 |
| Net Investment Income After Finance Costs | | 107,560,464 | 256,769,289 |
| Taxation | 5 | (10,362,055) | (11,143,311) |
| Net Increase in Net Assets | | 97,198,409 | 245,625,978 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 97,198,409 | 245,625,978 |
| Capital Transactions | | |
| Subscriptions | 579,985,460 | 436,319,907 |
| Redemptions | (145,413,858) | (105,828,580) |
| Total Capital Transactions | 434,571,602 | 330,491,327 |
| Total Increase for the Period | 531,770,011 | 576,117,305 |
| Net Assets | | |
| Beginning of Period | 5,245,819,266 | 4,141,041,121 |
| End of Period | 5,777,589,277 | 4,717,158,426 |

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

Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, several Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark index returned -5.84% for the six months.
- The biggest detractors were South Korea and Australia, which make up more than three-quarters of the index. Singapore and Hong Kong posted positive returns.
- Eight of the 11 industry sectors posted negative results. Telecommunications, basic materials and technology detracted most from performance. Financial stocks, which make up more than 30% of the index, performed the best.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Developed Asia Pacific ex Japan Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| USD Accumulating | -5.86% | 1.86% | 2.99% |
| Benchmark | -5.84 | 1.92 | 3.05 |
| Tracking Difference* | -0.02 | | |
| USD Distributing | -5.86% | 1.86% | 3.75% |
| Benchmark | -5.84 | 1.92 | 3.85 |
| Tracking Difference* | -0.02 | | |

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost US Dollars (\$) | | Shares | Proceeds US Dollars (\$) |
|---|---------|-------------------------|---|---------|-----------------------------|
| Purchases | | | Sales | | |
| Samsung Electronics Co., Ltd. | 246,246 | 12,682,918 | Samsung Electronics Co., Ltd. | 272,193 | 11,502,518 |
| Commonwealth Bank of Australia | 86,565 | 8,005,178 | Commonwealth Bank of Australia | 95,751 | 9,429,016 |
| BHP Group Ltd. | 261,314 | 7,499,227 | BHP Group Ltd. | 289,065 | 7,716,752 |
| CSL Ltd. | 24,933 | 4,960,664 | AIA Group Ltd. | 792,600 | 5,851,397 |
| AIA Group Ltd. | 570,400 | 4,327,933 | CSL Ltd. | 27,582 | 5,191,869 |
| National Australia Bank Ltd. | 161,181 | 4,073,514 | National Australia Bank Ltd. | 178,447 | 4,456,914 |
| SK Hynix, Inc. | 27,958 | 3,921,235 | Westpac Banking Corp. | 198,524 | 4,170,540 |
| Westpac Banking Corp. | 179,089 | 3,731,966 | Hong Kong Exchanges & Clearing Ltd. | 111,100 | 4,167,308 |
| Shenzhou International Group Holdings Ltd. | 427,400 | 3,496,930 | Macquarie Group Ltd. | 26,823 | 4,034,079 |
| ANZ Group Holdings Ltd. | 155,081 | 3,158,879 | SK Hynix, Inc. | 30,878 | 3,725,236 |
| HD Hyundai Electric Co., Ltd. | 12,341 | 3,103,708 | DBS Group Holdings Ltd. | 114,400 | 3,563,060 |
| DBS Group Holdings Ltd. | 104,200 | 3,029,179 | ANZ Group Holdings Ltd. | 172,600 | 3,416,180 |
| Wesfarmers Ltd. | 58,419 | 2,791,383 | Wesfarmers Ltd. | 64,589 | 3,070,808 |
| Macquarie Group Ltd. | 17,992 | 2,685,359 | Goodman Group REIT | 106,501 | 2,510,662 |
| Goodman Group REIT | 96,045 | 2,333,625 | Oversea-Chinese Banking Corp., Ltd. | 202,100 | 2,424,366 |
| Hong Kong Exchanges & Clearing Ltd. | 65,100 | 2,242,199 | United Overseas Bank Ltd. | 69,000 | 1,818,543 |
| Oversea-Chinese Banking Corp., Ltd. | 182,600 | 2,110,637 | Woodside Energy Group Ltd. | 108,090 | 1,728,965 |
| WiseTech Global Ltd. | 23,794 | 1,833,642 | Rio Tinto Ltd. | 21,613 | 1,661,213 |
| Techtronic Industries Co., Ltd. | 133,000 | 1,811,014 | Samsung Electronics Co., Ltd. - Preference Shares | 46,143 | 1,615,686 |
| Samsung Electronics Co., Ltd. - Preference Shares | 41,860 | 1,737,445 | Aristocrat Leisure Ltd. | 35,988 | 1,488,146 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|--|---------------------|-------------------------------|--------------------------|
| Transferable Securities 99.36% (30 June 2024: 98.47%) | | | | | | | |
| Equities 99.36% (30 June 2024: 98.47%) | | | | | | | |
| Australia 48.20% (30 June 2024: 45.87%) | | | | | | | |
| AGL Energy Ltd. | 312,463 | 2,184,180 | 0.15% | Medibank Pvt Ltd. | 1,441,312 | 3,382,152 | 0.23% |
| ALS Ltd. | 251,945 | 2,352,355 | 0.16% | Metcash Ltd. | 569,529 | 1,093,134 | 0.08% |
| Amcorg plc | 751,427 | 6,964,733 | 0.48% | Mineral Resources Ltd. | 90,246 | 1,913,746 | 0.13% |
| AMP Ltd. | 1,354,950 | 1,329,684 | 0.09% | Mirvac Group REIT | 2,060,989 | 2,392,615 | 0.17% |
| Ampol Ltd. | 124,762 | 2,177,576 | 0.15% | National Australia Bank Ltd. | 1,626,158 | 37,353,603 | 2.59% |
| Ansell Ltd. | 76,395 | 1,599,685 | 0.11% | New Hope Corp., Ltd. | 262,881 | 807,303 | 0.06% |
| ANZ Group Holdings Ltd. | 1,575,660 | 27,842,763 | 1.93% | NEXTDC Ltd. | 334,813 | 3,124,003 | 0.22% |
| APA Group | 670,234 | 2,892,378 | 0.20% | Northern Star Resources Ltd. | 587,815 | 5,619,321 | 0.39% |
| Aristocrat Leisure Ltd. | 332,993 | 14,093,959 | 0.98% | Nufarm Ltd. | 205,199 | 449,753 | 0.03% |
| ASX Ltd. | 102,029 | 4,111,185 | 0.28% | Orica Ltd. | 254,612 | 2,613,721 | 0.18% |
| Atlas Arteria Ltd. | 591,972 | 1,740,967 | 0.12% | Origin Energy Ltd. | 899,223 | 6,068,617 | 0.42% |
| Aurizon Holdings Ltd. | 934,914 | 1,881,269 | 0.13% | Orora Ltd. | 703,894 | 1,072,107 | 0.07% |
| Bank of Queensland Ltd. | 343,825 | 1,426,291 | 0.10% | Perpetual Ltd. | 58,800 | 724,116 | 0.05% |
| Beach Energy Ltd. | 922,362 | 796,657 | 0.05% | Pilbara Minerals Ltd. | 1,509,760 | 2,047,142 | 0.14% |
| Bendigo & Adelaide Bank Ltd. | 296,646 | 2,406,056 | 0.17% | Pro Medicus Ltd. | 26,631 | 4,124,124 | 0.29% |
| BHP Group Ltd. | 2,639,308 | 64,629,741 | 4.47% | Qantas Airways Ltd. | 400,569 | 2,224,670 | 0.15% |
| BlueScope Steel Ltd. | 231,431 | 2,678,099 | 0.18% | QBE Insurance Group Ltd. | 787,863 | 9,365,863 | 0.65% |
| Brambles Ltd. | 731,403 | 8,712,798 | 0.60% | Qube Holdings Ltd. | 918,335 | 2,257,291 | 0.16% |
| CAR Group Ltd. | 192,360 | 4,291,162 | 0.30% | Ramsay Health Care Ltd. | 91,768 | 1,962,499 | 0.14% |
| Challenger Ltd. | 269,373 | 1,002,362 | 0.07% | REA Group Ltd. | 26,357 | 3,807,371 | 0.26% |
| Charter Hall Group REIT | 246,467 | 2,189,810 | 0.15% | Reece Ltd. | 111,124 | 1,539,798 | 0.11% |
| Cleanaway Waste Management Ltd. | 1,165,971 | 1,913,064 | 0.13% | Region RE Ltd. REIT | 619,284 | 793,699 | 0.05% |
| Cochlear Ltd. | 33,362 | 5,987,785 | 0.41% | Rio Tinto Ltd. | 194,511 | 14,145,881 | 0.98% |
| Coles Group Ltd. | 683,338 | 7,992,146 | 0.55% | Santos Ltd. | 1,699,997 | 7,031,055 | 0.49% |
| Commonwealth Bank of Australia | 877,248 | 83,237,441 | 5.76% | Scentre Group REIT | 2,717,132 | 5,770,331 | 0.40% |
| Computershare Ltd. | 302,403 | 6,356,554 | 0.44% | Seek Ltd. | 184,020 | 2,571,535 | 0.18% |
| CSL Ltd. | 252,758 | 44,065,892 | 3.05% | SGH Ltd. | 103,405 | 2,952,110 | 0.20% |
| Deterra Royalties Ltd. | 226,965 | 522,754 | 0.04% | Sims Ltd. | 80,854 | 594,722 | 0.04% |
| Dexus REIT | 561,772 | 2,316,489 | 0.16% | Sonic Healthcare Ltd. | 250,336 | 4,186,429 | 0.29% |
| Domain Holdings Australia Ltd. | 135,824 | 212,761 | 0.01% | South32 Ltd. | 2,381,987 | 5,014,344 | 0.35% |
| Domino's Pizza Enterprises Ltd. | 33,847 | 616,956 | 0.04% | Star Entertainment Grp Ltd. | 1,298,845 | 152,794 | 0.01% |
| Downer EDI Ltd. | 356,127 | 1,157,604 | 0.08% | Steadfast Group Ltd. | 573,022 | 2,057,762 | 0.14% |
| Endeavour Group Ltd. | 753,817 | 1,960,248 | 0.14% | Stockland REIT | 1,255,329 | 3,730,737 | 0.26% |
| Evolution Mining Ltd. | 974,507 | 2,902,190 | 0.20% | Suncorp Group Ltd. | 666,124 | 7,840,307 | 0.54% |
| Flight Centre Travel Group Ltd. | 105,899 | 1,093,664 | 0.08% | Tabcorp Holdings Ltd. | 1,227,479 | 429,396 | 0.03% |
| Fortescue Ltd. | 833,665 | 9,419,987 | 0.65% | Telstra Group Ltd. | 2,126,974 | 5,280,833 | 0.37% |
| Goodman Group REIT | 976,488 | 21,547,677 | 1.49% | TPG Telecom Ltd. | 198,669 | 552,297 | 0.04% |
| GPT Group REIT | 1,001,804 | 2,710,566 | 0.19% | Transurban Group | 1,619,459 | 13,425,992 | 0.93% |
| GQG Partners, Inc. | 343,921 | 440,783 | 0.03% | Treasury Wine Estates Ltd. | 423,144 | 2,968,342 | 0.21% |
| Harvey Norman Holdings Ltd. | 313,675 | 906,969 | 0.06% | Vicinity Ltd. REIT | 1,972,633 | 2,564,847 | 0.18% |
| IDP Education Ltd. | 147,843 | 1,156,112 | 0.08% | Washington H Soul Pattinson & Co., Ltd. | 129,607 | 2,746,024 | 0.19% |
| IGO Ltd. | 331,051 | 977,708 | 0.07% | Wesfarmers Ltd. | 593,077 | 26,266,074 | 1.82% |
| Iluka Resources Ltd. | 222,285 | 695,020 | 0.05% | Westpac Banking Corp. | 1,818,665 | 36,393,172 | 2.52% |
| Incitec Pivot Ltd. | 894,351 | 1,622,451 | 0.11% | Whitehaven Coal Ltd. | 364,598 | 1,399,593 | 0.10% |
| Insignia Financial Ltd. | 349,336 | 767,834 | 0.05% | WiseTech Global Ltd. | 100,031 | 7,497,753 | 0.52% |
| Insurance Australia Group Ltd. | 1,249,804 | 6,546,484 | 0.45% | Woodside Energy Group Ltd. | 991,022 | 15,094,344 | 1.04% |
| James Hardie Industries plc | 226,698 | 7,027,828 | 0.49% | Woolworths Group Ltd. | 640,623 | 12,093,606 | 0.84% |
| JB Hi-Fi Ltd. | 57,126 | 3,278,051 | 0.23% | Worley Ltd. | 249,501 | 2,116,356 | 0.15% |
| Lendlease Corp., Ltd. | 359,699 | 1,387,469 | 0.10% | Xero Ltd. | 78,884 | 8,232,643 | 0.57% |
| Liontown Resources Ltd. | 850,634 | 276,502 | 0.02% | Yancoal Australia Ltd. | 171,865 | 691,666 | 0.05% |
| Lottery Corp., Ltd. | 1,165,111 | 3,563,609 | 0.25% | | | 696,258,704 | 48.20% |
| Lynas Rare Earths Ltd. | 487,826 | 1,942,101 | 0.13% | Hong Kong 13.81% (30 June 2024: 11.81%) | | | |
| Macquarie Group Ltd. | 183,457 | 25,176,646 | 1.74% | AAC Technologies Holdings, Inc. | 356,000 | 1,718,600 | 0.12% |
| Magellan Financial Group Ltd. | 92,674 | 638,056 | 0.04% | AIA Group Ltd. | 5,722,000 | 41,471,508 | 2.87% |
| | | | | ASMPT Ltd. | 162,278 | 1,564,714 | 0.11% |
| | | | | Bank of East Asia Ltd. | 736,600 | 934,980 | 0.07% |
| | | | | BOC Aviation Ltd. | 108,500 | 842,948 | 0.06% |
| | | | | BOC Hong Kong Holdings Ltd. | 1,878,000 | 6,031,978 | 0.42% |
| | | | | Budweiser Brewing Co. APAC Ltd. | 904,900 | 872,521 | 0.06% |
| | | | | Cathay Pacific Airways Ltd. | 508,181 | 624,109 | 0.04% |
| | | | | Champion REIT | 1,009,000 | 224,714 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Chow Tai Fook Jewellery Group Ltd. | 935,600 | 810,586 | 0.06% | VTech Holdings Ltd. | 86,600 | 588,634 | 0.04% |
| CK Asset Holdings Ltd. | 997,500 | 4,096,351 | 0.28% | WH Group Ltd. | 4,084,700 | 3,160,299 | 0.22% |
| CK Hutchison Holdings Ltd. | 1,391,852 | 7,435,920 | 0.52% | Wharf Holdings Ltd. | 495,000 | 1,392,356 | 0.10% |
| CK Infrastructure Holdings Ltd. | 309,500 | 2,300,945 | 0.16% | Wharf Real Estate Investment Co., Ltd. | 817,000 | 2,088,790 | 0.14% |
| CLP Holdings Ltd. | 861,000 | 7,237,855 | 0.50% | Wynn Macau Ltd. | 792,800 | 550,105 | 0.04% |
| Dah Sing Banking Group Ltd. | 201,264 | 212,458 | 0.02% | Xinyi Glass Holdings Ltd. | 903,000 | 917,188 | 0.06% |
| DFI Retail Group Holdings Ltd. | 151,200 | 349,272 | 0.02% | Yue Yuen Industrial Holdings Ltd. | 372,000 | 833,270 | 0.06% |
| ESR Group Ltd. | 1,374,799 | 2,113,183 | 0.15% | | | 199,538,947 | 13.81% |
| First Pacific Co., Ltd. | 1,187,000 | 689,161 | 0.05% | New Zealand 1.95% (30 June 2024: 1.78%) | | | |
| FIT Hon Teng Ltd. | 586,000 | 275,349 | 0.02% | a2 Milk Co., Ltd. | 379,650 | 1,340,003 | 0.09% |
| Galaxy Entertainment Group Ltd. | 1,132,000 | 4,808,991 | 0.33% | Air New Zealand Ltd. | 760,763 | 255,730 | 0.02% |
| Hang Lung Group Ltd. | 464,000 | 624,803 | 0.04% | Auckland International Airport Ltd. | 868,817 | 4,234,765 | 0.29% |
| Hang Lung Properties Ltd. | 926,000 | 742,664 | 0.05% | Contact Energy Ltd. | 420,314 | 2,237,068 | 0.15% |
| Hang Seng Bank Ltd. | 372,500 | 4,581,952 | 0.32% | EBOS Group Ltd. | 82,283 | 1,707,970 | 0.12% |
| Henderson Land Development Co., Ltd. | 682,988 | 2,075,003 | 0.14% | Fisher & Paykel Healthcare Corp., Ltd. | 301,570 | 6,487,855 | 0.45% |
| Hong Kong & China Gas Co., Ltd. | 5,686,702 | 4,546,170 | 0.32% | Fletcher Building Ltd. | 556,235 | 888,147 | 0.06% |
| Hong Kong Exchanges & Clearing Ltd. | 625,200 | 23,726,847 | 1.64% | Infratil Ltd. | 503,386 | 3,553,477 | 0.25% |
| Hongkong Land Holdings Ltd. | 538,300 | 2,395,435 | 0.17% | Mainfreight Ltd. | 42,145 | 1,735,462 | 0.12% |
| Huabao International Holdings Ltd. | 443,932 | 120,585 | 0.01% | Mercury NZ Ltd. | 366,279 | 1,200,465 | 0.08% |
| HUTCHMED China Ltd. | 256,500 | 744,608 | 0.05% | Meridian Energy Ltd. | 650,331 | 2,153,296 | 0.15% |
| Hysan Development Co., Ltd. | 316,000 | 481,651 | 0.03% | Ryman Healthcare Ltd. | 309,592 | 816,944 | 0.06% |
| Jardine Matheson Holdings Ltd. | 103,500 | 4,240,395 | 0.29% | Spark New Zealand Ltd. | 966,526 | 1,597,414 | 0.11% |
| Johnson Electric Holdings Ltd. | 203,625 | 285,727 | 0.02% | | | 28,208,596 | 1.95% |
| Kerry Logistics Network Ltd. | 157,371 | 139,382 | 0.01% | Singapore 9.23% (30 June 2024: 7.56%) | | | |
| Kerry Properties Ltd. | 318,000 | 636,987 | 0.04% | CapitaLand Ascendas REIT | 1,877,030 | 3,536,114 | 0.24% |
| Lenovo Group Ltd. | 4,020,000 | 5,216,511 | 0.36% | CapitaLand Ascott Trust | 1,276,760 | 814,236 | 0.06% |
| Link REIT | 1,335,700 | 5,648,562 | 0.39% | CapitaLand Integrated Commercial Trust REIT | 2,850,610 | 4,032,896 | 0.28% |
| Man Wah Holdings Ltd. | 745,600 | 461,684 | 0.03% | CapitaLand Investment Ltd. | 1,190,000 | 2,285,442 | 0.16% |
| Melco International Development Ltd. | 432,000 | 248,035 | 0.02% | City Developments Ltd. | 243,700 | 912,848 | 0.06% |
| MGM China Holdings Ltd. | 376,000 | 481,136 | 0.03% | ComfortDelGro Corp., Ltd. | 1,073,800 | 1,164,949 | 0.08% |
| MMG Ltd. | 1,754,400 | 578,179 | 0.04% | DBS Group Holdings Ltd. | 1,055,180 | 33,816,500 | 2.34% |
| MTR Corp., Ltd. | 754,500 | 2,632,220 | 0.18% | Frasers Logistics & Commercial Trust REIT | 1,528,300 | 985,855 | 0.07% |
| NagaCorp Ltd. | 757,457 | 283,756 | 0.02% | Genting Singapore Ltd. | 3,033,400 | 1,701,034 | 0.12% |
| New World Development Co., Ltd. | 734,511 | 487,912 | 0.03% | Hutchison Port Holdings Trust | 2,649,700 | 434,551 | 0.03% |
| Nexteer Automotive Group Ltd. | 466,000 | 199,167 | 0.01% | Jardine Cycle & Carriage Ltd. | 34,577 | 718,052 | 0.05% |
| NWS Holdings Ltd. | 512,000 | 510,158 | 0.04% | Keppel DC REIT | 853,921 | 1,364,571 | 0.09% |
| Orient Overseas International Ltd. | 67,500 | 1,000,167 | 0.07% | Keppel Ltd. | 743,900 | 3,729,861 | 0.26% |
| PCCW Ltd. | 2,148,224 | 1,250,004 | 0.09% | Keppel REIT | 1,242,000 | 792,069 | 0.05% |
| Power Assets Holdings Ltd. | 712,500 | 4,971,389 | 0.34% | Mapletree Industrial Trust REIT | 1,036,643 | 1,679,359 | 0.12% |
| Prada SpA | 267,300 | 2,069,799 | 0.14% | Mapletree Logistics Trust REIT | 1,781,764 | 1,658,731 | 0.11% |
| Samsonite International SA | 697,200 | 1,938,674 | 0.13% | Mapletree Pan Asia Commercial Trust REIT | 1,219,632 | 1,081,773 | 0.07% |
| Sands China Ltd. | 1,256,000 | 3,379,321 | 0.23% | NetLink NBN Trust | 1,518,400 | 968,339 | 0.07% |
| Shangri-La Asia Ltd. | 604,000 | 412,104 | 0.03% | Olam Group Ltd. | 582,800 | 521,196 | 0.04% |
| Shenzhou International Group Holdings Ltd. | 394,500 | 3,148,707 | 0.22% | Oversea-Chinese Banking Corp., Ltd. | 1,843,598 | 22,555,088 | 1.56% |
| Sino Land Co., Ltd. | 1,826,000 | 1,845,287 | 0.13% | SATS Ltd. | 467,909 | 1,248,489 | 0.09% |
| SITC International Holdings Co., Ltd. | 673,000 | 1,793,407 | 0.12% | Seatrium Ltd. | 1,058,416 | 1,606,012 | 0.11% |
| SJM Holdings Ltd. | 1,267,250 | 438,842 | 0.03% | Sembcorp Industries Ltd. | 474,200 | 1,918,769 | 0.13% |
| Sun Hung Kai Properties Ltd. | 746,000 | 7,169,060 | 0.50% | SIA Engineering Co., Ltd. | 124,400 | 216,118 | 0.02% |
| Super Hi International Holding Ltd. | 102,000 | 288,879 | 0.02% | Singapore Airlines Ltd. | 721,960 | 3,408,168 | 0.24% |
| Swire Pacific Ltd. Class A | 189,500 | 1,718,636 | 0.12% | Singapore Exchange Ltd. | 429,700 | 4,012,885 | 0.28% |
| Swire Pacific Ltd. Class B | 497,500 | 717,306 | 0.05% | Singapore Technologies Engineering Ltd. | 798,800 | 2,728,638 | 0.19% |
| Swire Properties Ltd. | 556,600 | 1,133,557 | 0.08% | Singapore Telecommunications Ltd. | 3,929,500 | 8,871,764 | 0.61% |
| Techtron Industries Co., Ltd. | 747,000 | 9,856,848 | 0.68% | StarHub Ltd. | 292,400 | 259,349 | 0.02% |
| United Energy Group Ltd. | 3,734,000 | 170,646 | 0.01% | Suntec REIT | 1,115,100 | 956,360 | 0.07% |
| | | | | Thai Beverage PCL | 4,262,700 | 1,702,955 | 0.12% |
| | | | | United Overseas Bank Ltd. | 635,400 | 16,921,333 | 1.17% |
| | | | | UOL Group Ltd. | 256,600 | 970,573 | 0.07% |
| | | | | Venture Corp., Ltd. | 135,600 | 1,307,096 | 0.09% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Wilmar International Ltd. | 1,039,569 | 2,362,310 | 0.16% | HL Mando Co., Ltd. | 17,440 | 481,565 | 0.03% |
| | | 133,244,283 | 9.23% | HLB, Inc. | 61,696 | 3,063,531 | 0.21% |
| South Korea 26.17% (30 June 2024: 31.45%) | | | | HMM Co., Ltd. | 151,032 | 1,811,789 | 0.13% |
| Alteogen, Inc. | 22,023 | 4,630,044 | 0.32% | Hotel Shilla Co., Ltd. | 15,929 | 399,266 | 0.03% |
| Amorepacific Corp. | 15,532 | 1,105,698 | 0.08% | HYBE Co., Ltd. | 10,905 | 1,432,617 | 0.10% |
| Amorepacific Corp. - Preference Shares | 3,393 | 73,984 | 0.01% | Hyundai Autoever Corp. | 3,645 | 312,220 | 0.02% |
| AMOREPACIFIC Group | 13,428 | 189,724 | 0.01% | Hyundai Engineering & Construction Co., Ltd. | 39,004 | 672,962 | 0.05% |
| BGF retail Co., Ltd. | 4,359 | 303,500 | 0.02% | Hyundai Glovis Co., Ltd. | 19,205 | 1,540,679 | 0.11% |
| BNK Financial Group, Inc. | 143,232 | 1,006,024 | 0.07% | Hyundai Marine & Fire Insurance Co., Ltd. | 31,218 | 523,781 | 0.04% |
| Celltrion Pharm, Inc. | 10,502 | 404,486 | 0.03% | Hyundai Mobis Co., Ltd. | 31,733 | 5,097,887 | 0.35% |
| Celltrion, Inc. | 79,369 | 10,108,812 | 0.70% | Hyundai Motor Co. | 71,487 | 10,294,633 | 0.71% |
| Cheil Worldwide, Inc. | 34,871 | 401,497 | 0.03% | Hyundai Motor Co. - Preference Shares | 17,984 | 1,905,719 | 0.13% |
| CJ CheilJedang Corp. | 4,140 | 718,521 | 0.05% | Hyundai Motor Co. (XKRX) - Preference Shares | 11,701 | 1,212,901 | 0.08% |
| CJ CheilJedang Corp. - Preference Shares | 665 | 57,278 | 0.00% | Hyundai Steel Co. | 44,885 | 641,802 | 0.04% |
| CJ Corp. | 7,103 | 478,149 | 0.03% | Hyundai Wia Corp. | 8,605 | 220,948 | 0.02% |
| CJ ENM Co., Ltd. | 5,375 | 196,065 | 0.01% | Industrial Bank of Korea | 139,942 | 1,362,204 | 0.09% |
| CJ Logistics Corp. | 4,359 | 249,906 | 0.02% | Kakao Corp. | 173,366 | 4,498,578 | 0.31% |
| CosmoAM&T Co., Ltd. | 11,902 | 416,366 | 0.03% | Kakao Games Corp. | 22,231 | 247,355 | 0.02% |
| Coway Co., Ltd. | 29,254 | 1,329,411 | 0.09% | KakaoBank Corp. | 112,257 | 1,605,142 | 0.11% |
| Daewoo Engineering & Construction Co., Ltd. | 102,542 | 216,278 | 0.01% | Kakaopay Corp. | 14,790 | 263,721 | 0.02% |
| DB Insurance Co., Ltd. | 23,223 | 1,621,658 | 0.11% | Kangwon Land, Inc. | 54,698 | 593,368 | 0.04% |
| DGB Financial Group, Inc. | 80,335 | 446,381 | 0.03% | KB Financial Group, Inc. | 171,567 | 9,661,315 | 0.67% |
| DL Holdings Co., Ltd. | 5,431 | 116,578 | 0.01% | KCC Corp. | 2,273 | 363,612 | 0.03% |
| Dongsuh Cos, Inc. | 16,339 | 303,550 | 0.02% | KEPCO Plant Service & Engineering Co., Ltd. | 11,503 | 344,586 | 0.02% |
| Doosan Bobcat, Inc. | 25,070 | 713,537 | 0.05% | Kia Corp. | 129,633 | 8,867,332 | 0.61% |
| Doosan Enerbility Co., Ltd. | 221,489 | 2,640,446 | 0.18% | Korea Aerospace Industries Ltd. | 36,253 | 1,351,961 | 0.09% |
| Ecopro BM Co., Ltd. | 23,872 | 1,782,110 | 0.12% | Korea Electric Power Corp. | 133,173 | 1,813,755 | 0.13% |
| Ecopro Co., Ltd. | 51,137 | 1,997,336 | 0.14% | Korea Gas Corp. | 12,978 | 305,904 | 0.02% |
| Ecopro Materials Co., Ltd. | 17,335 | 774,814 | 0.05% | Korea Investment Holdings Co., Ltd. | 19,588 | 948,697 | 0.07% |
| E-MART, Inc. | 10,136 | 436,520 | 0.03% | Korea Zinc Co., Ltd. | 3,497 | 2,389,690 | 0.17% |
| F&F Co., Ltd. | 8,344 | 307,767 | 0.02% | Korean Air Lines Co., Ltd. | 96,309 | 1,478,507 | 0.10% |
| Fila Holdings Corp. | 27,025 | 739,807 | 0.05% | Krafton, Inc. | 18,443 | 3,914,980 | 0.27% |
| Green Cross Corp. | 2,677 | 326,408 | 0.02% | KT&G Corp. | 50,548 | 3,677,404 | 0.25% |
| GS Engineering & Construction Corp. | 32,574 | 383,900 | 0.03% | Kum Yang Co., Ltd. | 18,201 | 262,107 | 0.02% |
| GS Holdings Corp. | 23,101 | 616,696 | 0.04% | Kumho Petrochemical Co., Ltd. | 8,207 | 505,081 | 0.03% |
| GS P&L Co., Ltd. | 4,512 | 68,041 | 0.00% | L&F Co., Ltd. | 13,126 | 722,213 | 0.05% |
| GS Retail Co., Ltd. | 19,018 | 213,156 | 0.01% | LG Chem Ltd. | 24,672 | 4,189,790 | 0.29% |
| Hana Financial Group, Inc. | 132,305 | 5,104,727 | 0.35% | LG Chem Ltd. - Preference Shares | 3,935 | 424,466 | 0.03% |
| Hanjin Kal Corp. | 16,313 | 835,513 | 0.06% | LG Corp. | 45,799 | 2,239,940 | 0.16% |
| Hankook Tire & Technology Co., Ltd. | 38,955 | 1,016,114 | 0.07% | LG Display Co., Ltd. | 163,569 | 1,014,424 | 0.07% |
| Hanmi Pharm Co., Ltd. | 3,330 | 634,490 | 0.04% | LG Electronics, Inc. | 56,413 | 3,199,732 | 0.22% |
| Hanmi Science Co., Ltd. | 12,901 | 258,081 | 0.02% | LG Electronics, Inc. - Preference Shares | 8,574 | 239,954 | 0.02% |
| Hanmi Semiconductor Co., Ltd. | 23,225 | 1,301,540 | 0.09% | LG Energy Solution Ltd. | 20,808 | 4,918,781 | 0.34% |
| Hanon Systems | 88,792 | 241,861 | 0.02% | LG H&H Co., Ltd. | 4,846 | 1,003,994 | 0.07% |
| Hanwha Aerospace Co., Ltd. | 16,184 | 3,589,360 | 0.25% | LG H&H Co., Ltd. - Preference Shares | 1,227 | 114,686 | 0.01% |
| Hanwha Corp. | 14,574 | 266,305 | 0.02% | LG Innotek Co., Ltd. | 7,433 | 817,951 | 0.06% |
| Hanwha Corp. - Preference Shares | 10,310 | 105,191 | 0.01% | LG Uplus Corp. | 111,351 | 781,344 | 0.05% |
| Hanwha Industrial Solutions Co., Ltd. | 18,039 | 387,211 | 0.03% | Lotte Chemical Corp. | 9,830 | 399,303 | 0.03% |
| Hanwha Life Insurance Co., Ltd. | 182,144 | 304,367 | 0.02% | Lotte Chilsung Beverage Co., Ltd. | 1,915 | 145,692 | 0.01% |
| Hanwha Ocean Co., Ltd. | 46,463 | 1,178,815 | 0.08% | Lotte Corp. | 13,350 | 197,690 | 0.01% |
| Hanwha Solutions Corp. | 55,332 | 605,884 | 0.04% | Lotte Energy Materials Corp. | 11,640 | 186,601 | 0.01% |
| HD Hyundai Co., Ltd. | 21,730 | 1,169,049 | 0.08% | Lotte Shopping Co., Ltd. | 6,200 | 227,844 | 0.02% |
| HD Hyundai Electric Co., Ltd. | 11,423 | 2,964,091 | 0.21% | LS Corp. | 8,750 | 560,490 | 0.04% |
| HD Hyundai Heavy Industries Co., Ltd. | 11,140 | 2,175,560 | 0.15% | LS Electric Co., Ltd. | 8,212 | 896,980 | 0.06% |
| HD Hyundai Infracore Co., Ltd. | 62,088 | 290,586 | 0.02% | Meritz Financial Group, Inc. | 46,818 | 3,307,456 | 0.23% |
| HD Hyundai Marine Solution Co., Ltd. | 3,727 | 408,612 | 0.03% | Mirae Asset Securities Co., Ltd. | 136,835 | 746,381 | 0.05% |
| HD Hyundai Mipo Co., Ltd. | 10,446 | 952,249 | 0.07% | NAVER Corp. | 70,916 | 9,581,355 | 0.66% |
| HD Korea Shipbuilding & Offshore Engineering Co., Ltd. | 22,481 | 3,481,757 | 0.24% | NCSOFT Corp. | 8,032 | 998,987 | 0.07% |
| Hite Jinro Co., Ltd. | 16,619 | 220,360 | 0.02% | Netmarble Corp. | 10,955 | 384,725 | 0.03% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|--|------------------------------|
| NH Investment & Securities Co., Ltd. | 68,952 | 653,385 | 0.05% | Samsung Heavy Industries Co., Ltd. | 339,202 | 2,603,663 | 0.18% |
| NongShim Co., Ltd. | 1,676 | 425,788 | 0.03% | Samsung Life Insurance Co., Ltd. | 38,750 | 2,495,330 | 0.17% |
| OCI Holdings Co., Ltd. | 7,612 | 304,035 | 0.02% | Samsung SDI Co., Ltd. | 27,390 | 4,604,847 | 0.32% |
| Orion Corp. | 11,885 | 826,698 | 0.06% | Samsung SDI Co., Ltd. - Preference Shares | 820 | 81,268 | 0.01% |
| Ottogi Corp. | 751 | 201,760 | 0.01% | Samsung SDS Co., Ltd. | 20,494 | 1,779,121 | 0.12% |
| Pan Ocean Co., Ltd. | 126,444 | 283,439 | 0.02% | Samsung Securities Co., Ltd. | 33,189 | 980,689 | 0.07% |
| Paradise Co., Ltd. | 24,520 | 159,897 | 0.01% | SD Biosensor, Inc. | 18,639 | 130,156 | 0.01% |
| Pearl Abyss Corp. | 17,448 | 328,302 | 0.02% | Shinhan Financial Group Co., Ltd. | 252,673 | 8,178,425 | 0.57% |
| Posco DX Co., Ltd. | 28,478 | 369,093 | 0.03% | Shinsegae, Inc. | 3,452 | 311,868 | 0.02% |
| POSCO Future M Co., Ltd. | 14,845 | 1,432,921 | 0.10% | SK Biopharmaceuticals Co., Ltd. | 14,610 | 1,102,585 | 0.08% |
| POSCO Holdings, Inc. | 38,976 | 6,711,555 | 0.46% | SK Bioscience Co., Ltd. | 12,950 | 443,352 | 0.03% |
| Posco International Corp. | 24,125 | 649,768 | 0.04% | SK Hynix, Inc. | 282,198 | 33,335,076 | 2.31% |
| S-1 Corp. | 9,522 | 382,911 | 0.03% | SK IE Technology Co., Ltd. | 13,217 | 202,455 | 0.01% |
| Samsung Biologics Co., Ltd. | 9,224 | 5,946,117 | 0.41% | SK Innovation Co., Ltd. | 31,074 | 2,364,085 | 0.16% |
| Samsung C&T Corp. | 43,177 | 3,366,994 | 0.23% | SK Square Co., Ltd. | 47,674 | 2,568,046 | 0.18% |
| Samsung Card Co., Ltd. | 15,880 | 425,545 | 0.03% | SK, Inc. | 18,270 | 1,631,970 | 0.11% |
| Samsung E&A Co., Ltd. | 81,247 | 913,384 | 0.06% | SKC Co., Ltd. | 9,735 | 695,003 | 0.05% |
| Samsung Electro-Mechanics Co., Ltd. | 29,026 | 2,440,933 | 0.17% | S-Oil Corp. | 21,626 | 805,016 | 0.06% |
| Samsung Electronics Co., Ltd. | 2,493,694 | 90,116,171 | 6.24% | Solus Advanced Materials Co., Ltd. | 15,335 | 85,417 | 0.01% |
| Samsung Electronics Co., Ltd. - Preference Shares | 431,818 | 12,964,953 | 0.90% | Wemade Co., Ltd. | 10,533 | 251,493 | 0.02% |
| Samsung Fire & Marine Insurance Co., Ltd. | 16,303 | 3,970,129 | 0.27% | Woori Financial Group, Inc. | 354,982 | 3,706,194 | 0.26% |
| Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares | 1,387 | 258,623 | 0.02% | Yuhan Corp. | 28,221 | 2,290,806 | 0.16% |
| | | | | | | 378,013,815 | 26.17% |
| | | | | Total Equities | | 1,435,264,345 | 99.36% |
| | | | | Total Transferable Securities | | 1,435,264,345 | 99.36% |
| | | | | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2024: 0.01%) | | | | | | | |
| Futures (0.01%) (30 June 2024: 0.01%) | | | | | | | |
| KOSPI 200 Index March 2025 | 54 | KRW | 4,320,450,002 | | | (10,393) | (0.00%) |
| MSCI Pacific Ex-Japan Index March 2025 | 79 | | \$6,517,493 | | | (178,533) | (0.01%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | | | | (188,926) | (0.01%) |
| OTC Financial Derivative Instruments 0.01% (30 June 2024: (0.00%)) | | | | | | | |
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| Forward Currency Exchange Contracts 0.01% (30 June 2024: (0.00%)) | | | | | | | |
| USD | 4,177,101 | AUD | (6,480,841) | Deutsche Bank AG | 19/3/2025 | 164,060 | 0.01% |
| USD | 2,103,601 | KRW | (2,997,000,000) | Toronto-Dominion Bank | 19/3/2025 | 62,082 | 0.01% |
| USD | 828,638 | KRW | (1,186,735,124) | Bank of New York Mellon | 19/3/2025 | 20,249 | 0.00% |
| USD | 517,515 | KRW | (739,800,000) | Bank of New York Mellon | 19/3/2025 | 13,573 | 0.00% |
| USD | 285,816 | KRW | (411,937,500) | Toronto-Dominion Bank | 19/3/2025 | 5,209 | 0.00% |
| USD | 543,796 | AUD | (875,123) | JPMorgan Chase Bank | 19/3/2025 | 1,906 | 0.00% |
| USD | 30,607 | KRW | (43,827,376) | Toronto-Dominion Bank | 19/3/2025 | 753 | 0.00% |
| HKD | 6,317,569 | USD | (814,527) | JPMorgan Chase Bank | 19/3/2025 | (459) | (0.00%) |
| USD | 813,557 | HKD | (6,317,569) | JPMorgan Chase Bank | 19/3/2025 | (511) | (0.00%) |
| USD | 1,392,908 | KRW | (2,046,864,161) | Barclays Bank plc | 19/3/2025 | (1,390) | (0.00%) |
| KRW | 1,129,100,000 | USD | (770,917) | Barclays Bank plc | 19/3/2025 | (1,788) | (0.00%) |
| AUD | 6,480,841 | USD | (4,049,288) | Toronto-Dominion Bank | 19/3/2025 | (36,247) | (0.00%) |
| KRW | 5,428,844,292 | USD | (3,801,754) | Bank of New York Mellon | 19/3/2025 | (103,695) | (0.01%) |
| Total OTC Financial Derivative Instruments | | | | | | 123,742 | 0.01% |
| Total Investments | | | | | | 1,435,199,161 | 99.36% |
| | | | | | | Fair Value US Dollars (\$) | % of Total Net Assets |
| Other Assets and Liabilities | | | | | | 9,363,824 | 0.64% |
| Net Assets | | | | | | 1,444,562,985 | 100.00% |

| Analysis of Total Assets | | US Dollars (\$) | % of Total Assets |
|--------------------------|---|-----------------|-------------------|
| (a) | Transferable securities admitted to an official stock exchange listing | 1,435,264,345 | 99.32% |
| (b) | Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | 267,832 | 0.02% |
| (f) | Other Assets | 9,565,209 | 0.66% |
| Total Assets | | 1,445,097,386 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 1,435,264,345 | 1,566,301,879 |
| Financial Derivative Instruments | 17 | 267,832 | 212,009 |
| Cash | | 5,145,575 | 13,271,893 |
| Receivables: | | | |
| Interest and Dividends | | 1,906,519 | 4,504,367 |
| Capital Shares Issued | | — | 386,149 |
| Investments Sold | | — | 2,142,937 |
| Margin Cash Due from Broker | | 2,513,115 | 4,431,018 |
| Cash Collateral | | — | 10,000 |
| Total Current Assets | | 1,445,097,386 | 1,591,260,252 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 333,016 | 102,395 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 386,138 |
| Management Fees Payable | 12 | 201,385 | 179,696 |
| Total Current Liabilities | | 534,401 | 668,229 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 1,444,562,985 | 1,590,592,023 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating | | | |
| Net Assets | \$376,772,483 | \$446,618,695 | \$366,735,582 |
| Number of Shares Outstanding | 12,906,544 | 14,405,327 | 12,690,738 |
| Net Asset Value Per Share¹ | \$29.19 | \$31.00 | \$28.90 |
| USD Distributing | | | |
| Net Assets | \$1,067,790,502 | \$1,143,973,328 | \$954,320,883 |
| Number of Shares Outstanding | 44,747,406 | 44,445,997 | 38,459,957 |
| Net Asset Value Per Share¹ | \$23.86 | \$25.74 | \$24.81 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 420,192 | 262,994 |
| Dividend Income | | 26,288,421 | 23,473,405 |
| Securities Lending Income | | 172,643 | 294,247 |
| Net (Loss)/Gain on Financial Instruments | | (119,396,924) | 65,665,800 |
| Total Investment (Loss)/Income | | (92,515,668) | 89,696,446 |
| Expenses | | | |
| Management Fees | 12 | 1,248,937 | 952,186 |
| Transaction Fees and Commissions | | 203,211 | 132,234 |
| Other Expenses | | 932 | — |
| Total Expenses | | 1,453,080 | 1,084,420 |
| Finance Costs | | | |
| Interest Expense | | 286 | 5,977 |
| Distributions | 6 | 17,953,211 | 15,706,093 |
| Total Finance Costs | | 17,953,497 | 15,712,070 |
| Net Investment (Loss)/Income After Finance Costs | | (111,922,245) | 72,899,956 |
| Taxation | 5 | (848,597) | (856,073) |
| Net (Decrease)/Increase in Net Assets | | (112,770,842) | 72,043,883 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net (Decrease)/Increase in Net Assets From Operations | (112,770,842) | 72,043,883 |
| Capital Transactions | | |
| Subscriptions | 208,202,477 | 103,939,669 |
| Redemptions | (241,460,673) | (143,435,248) |
| Total Capital Transactions | (33,258,196) | (39,495,579) |
| Total (Decrease)/Increase for the Period | (146,029,038) | 32,548,304 |
| Net Assets | | |
| Beginning of Period | 1,590,592,023 | 1,321,056,465 |
| End of Period | 1,444,562,985 | 1,353,604,769 |

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

Vanguard FTSE Developed Europe UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, several Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark index returned 0.18% for the six months.
- The United Kingdom and Germany contributed the most to returns, followed by Spain and Italy. The biggest detractors were Denmark and the Netherlands.
- Among sectors, financials and industrials contributed the most. The biggest detractor was health care, followed by technology, energy and basic materials.

Benchmark returns in the commentary above are in euros.

Benchmark: FTSE Developed Europe Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR Accumulating | 0.20% | 6.96% | 7.66% |
| Benchmark | 0.18 | 6.67 | 7.40 |
| Tracking Difference* | 0.02 | | |
| EUR Distributing | 0.20% | 6.96% | 6.98% |
| Benchmark | 0.18 | 6.67 | 6.71 |
| Tracking Difference* | 0.02 | | |

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost EUR (€) | | Shares | Proceeds EUR (€) |
|-------------------------------------|---------|-----------------|--------------------------------|---------|---------------------|
| Purchases | | | Sales | | |
| Novo Nordisk A/S Class B | 112,036 | 12,415,500 | Ferguson Enterprises, Inc. | 73,845 | 13,309,403 |
| ASML Holding NV | 12,811 | 9,763,326 | Prosus NV | 55,000 | 1,851,575 |
| SAP SE | 35,621 | 7,422,569 | HSBC Holdings plc | 208,447 | 1,807,517 |
| Nestle SA | 80,027 | 7,109,045 | Shell plc | 60,629 | 1,793,414 |
| AstraZeneca plc | 48,851 | 6,699,298 | Telefonica SA | 334,996 | 1,448,188 |
| Novartis AG | 64,795 | 6,537,973 | Novartis AG | 14,142 | 1,318,423 |
| Roche Holding AG (XSWX) | 22,144 | 6,178,863 | abrdn plc | 686,074 | 1,251,459 |
| Shell plc | 191,061 | 6,038,847 | AXA SA | 35,456 | 1,188,131 |
| LVMH Moet Hennessy Louis Vuitton SE | 8,017 | 5,101,490 | Nestle SA | 13,556 | 1,173,632 |
| HSBC Holdings plc | 562,233 | 4,650,703 | BP plc | 248,459 | 1,171,373 |
| Smurfit WestRock plc | 105,932 | 4,616,337 | TOMRA Systems A.S.A | 88,286 | 1,157,384 |
| Unilever plc | 79,751 | 4,424,086 | Johnson Matthey plc | 65,942 | 1,155,292 |
| Siemens AG | 24,197 | 4,296,001 | AP Moller - Maersk A/S Class B | 655 | 941,478 |
| Schneider Electric SE | 17,381 | 4,043,996 | Signify NV | 45,630 | 937,240 |
| TotalEnergies SE | 63,788 | 3,773,241 | Ocado Group plc | 215,076 | 880,760 |
| Allianz SE | 12,752 | 3,548,281 | Aegon Ltd. | 154,504 | 866,942 |
| Sanofi SA | 36,244 | 3,442,594 | Umicore SA | 74,746 | 785,580 |
| Zurich Insurance Group AG | 5,697 | 3,104,721 | Valeo SE | 80,130 | 760,914 |
| Air Liquide SA | 18,575 | 3,023,602 | UniCredit SpA | 19,882 | 753,494 |
| UBS Group AG | 105,070 | 3,013,635 | Banco Santander SA | 158,972 | 724,674 |
| | | | Ferrovial SE | 16,633 | 662,659 |
| | | | Allfunds Group plc | 125,373 | 660,670 |
| | | | Alfa Laval AB | 15,690 | 635,177 |
| | | | TotalEnergies SE | 12,197 | 632,902 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|------------------|--------------------|-----------------------|--|------------------|--------------------|-----------------------|
| Transferable Securities 98.99% (30 June 2024: 99.01%) | | | | Wartsila OYJ Abp | | | |
| Equities 98.99% (30 June 2024: 99.01%) | | | | 59,275,540 1.48% | | | |
| Austria 0.36% (30 June 2024: 0.32%) | | | | France 16.11% (30 June 2024: 16.14%) | | | |
| ANDRITZ AG | 27,155 | 1,330,052 | 0.03% | Accor SA | 86,785 | 4,082,366 | 0.10% |
| Erste Group Bank AG | 117,355 | 7,001,399 | 0.18% | Aeroports de Paris SA | 12,242 | 1,367,431 | 0.03% |
| OMV AG | 54,509 | 2,035,366 | 0.05% | Air Liquide SA | 132,959 | 20,863,926 | 0.52% |
| Raiffeisen Bank International AG | 51,221 | 1,011,615 | 0.03% | Air Liquide SA (Prime De Fidelite) | 83,650 | 13,126,358 | 0.33% |
| Telekom Austria AG Class A | 34,397 | 273,800 | 0.01% | Airbus SE | 224,839 | 34,800,580 | 0.87% |
| Verbund AG | 25,068 | 1,754,760 | 0.04% | Alstom SA | 133,216 | 2,872,137 | 0.07% |
| Voestalpine AG | 42,204 | 773,600 | 0.02% | Amundi SA | 22,307 | 1,432,109 | 0.04% |
| | | 14,180,592 | 0.36% | Arkema SA | 22,245 | 1,636,120 | 0.04% |
| Belgium 1.54% (30 June 2024: 1.41%) | | | | AXA SA | 650,687 | 22,331,578 | 0.56% |
| Ackermans & van Haaren NV | 8,539 | 1,626,680 | 0.04% | Ayvens SA | 51,797 | 339,011 | 0.01% |
| Ageas SA | 64,035 | 3,003,242 | 0.08% | BioMerieux | 15,414 | 1,595,349 | 0.04% |
| Anheuser-Busch InBev SA | 347,205 | 16,752,641 | 0.42% | BNP Paribas SA | 383,150 | 22,690,143 | 0.57% |
| Argenx SE | 22,749 | 13,649,400 | 0.34% | Bolloré SE | 269,247 | 1,599,327 | 0.04% |
| D'ieteren Group | 8,493 | 1,364,825 | 0.03% | Bouygues SA | 69,687 | 1,988,867 | 0.05% |
| Elia Group SA | 14,736 | 1,096,358 | 0.03% | Bureau Veritas SA | 116,116 | 3,406,843 | 0.09% |
| Groupe Bruxelles Lambert NV | 32,498 | 2,146,493 | 0.05% | Capgemini SE | 61,289 | 9,692,855 | 0.24% |
| KBC Group NV | 89,222 | 6,650,608 | 0.17% | Carrefour SA | 196,166 | 2,693,359 | 0.07% |
| Lotus Bakeries NV | 155 | 1,670,900 | 0.04% | Cie de Saint-Gobain SA | 174,898 | 14,988,759 | 0.38% |
| Sofina SA | 6,430 | 1,404,312 | 0.04% | Cie Generale des Etablissements Michelin SCA | 263,816 | 8,389,349 | 0.21% |
| Syensqo SA | 27,297 | 1,926,076 | 0.05% | Covivio SA REIT | 20,677 | 1,008,211 | 0.03% |
| UCB SA | 46,236 | 8,886,559 | 0.22% | Credit Agricole SA | 383,532 | 5,097,140 | 0.13% |
| Warehouses de Pauw CVA REIT | 65,805 | 1,250,295 | 0.03% | Danone SA | 239,224 | 15,578,267 | 0.39% |
| | | 61,428,389 | 1.54% | Dassault Aviation SA | 6,915 | 1,363,638 | 0.03% |
| Denmark 4.18% (30 June 2024: 5.55%) | | | | Dassault Systemes SE | 255,501 | 8,559,284 | 0.21% |
| AP Moller - Maersk A/S Class A | 1,112 | 1,720,804 | 0.04% | Edenred SE | 94,238 | 2,992,057 | 0.07% |
| AP Moller - Maersk A/S Class B | 1,586 | 2,531,940 | 0.07% | Eiffage SA | 28,088 | 2,379,615 | 0.06% |
| Carlsberg A/S Class B | 35,000 | 3,238,456 | 0.08% | Engie SA | 429,430 | 6,574,573 | 0.16% |
| Coloplast A/S Class B | 47,385 | 4,995,682 | 0.13% | Engie SA (Prime De Fidelite) | 244,060 | 3,736,559 | 0.09% |
| Danske Bank A/S | 248,396 | 6,785,104 | 0.17% | EssilorLuxottica SA | 116,613 | 27,474,023 | 0.69% |
| Demant A/S | 37,670 | 1,334,594 | 0.03% | Eurazeo SA | 8,161 | 587,184 | 0.01% |
| DSV A/S | 73,584 | 15,087,309 | 0.38% | Eurazeo SE (XPAR) | 10,240 | 736,768 | 0.02% |
| Genmab A/S | 24,173 | 4,837,999 | 0.12% | Eurofins Scientific SE | 48,935 | 2,412,985 | 0.06% |
| H Lundbeck A/S | 87,038 | 482,270 | 0.01% | Euronext NV | 30,048 | 3,254,198 | 0.08% |
| H Lundbeck A/S Class A | 27,469 | 123,030 | 0.00% | Gecina SA REIT | 19,602 | 1,773,001 | 0.04% |
| Novo Nordisk A/S Class B | 1,182,773 | 99,002,478 | 2.48% | Getlink SE | 135,611 | 2,089,087 | 0.05% |
| Novonosis (Novozymes) B Class B | 131,256 | 7,175,973 | 0.18% | Hermes International SCA | 12,975 | 30,127,950 | 0.75% |
| Orsted A/S | 64,698 | 2,812,709 | 0.07% | Ipsen SA | 13,349 | 1,477,734 | 0.04% |
| Pandora A/S | 30,143 | 5,323,450 | 0.13% | JCDecaux SE | 27,587 | 418,219 | 0.01% |
| ROCKWOOL A/S Class B | 3,238 | 1,108,099 | 0.03% | Kering SA | 27,455 | 6,541,154 | 0.16% |
| Tryg A/S | 129,419 | 2,629,248 | 0.07% | Klepierre SA REIT | 79,086 | 2,198,591 | 0.06% |
| Vestas Wind Systems A/S | 384,132 | 5,052,215 | 0.13% | La Francaise des Jeux SACA | 36,765 | 1,368,393 | 0.03% |
| Zealand Pharma A/S | 25,392 | 2,436,281 | 0.06% | Legrand SA | 96,862 | 9,108,902 | 0.23% |
| | | 166,677,641 | 4.18% | L'Oreal SA | 52,237 | 17,857,218 | 0.45% |
| Finland 1.48% (30 June 2024: 1.52%) | | | | L'Oreal SA (Prime De Fidelite) | 36,176 | 12,366,766 | 0.31% |
| Elisa OYJ | 54,884 | 2,294,151 | 0.06% | LVMH Moët Hennessy Louis Vuitton SE | 94,270 | 59,908,585 | 1.50% |
| Fortum OYJ | 164,554 | 2,223,947 | 0.06% | Neoen SA | 27,029 | 1,073,592 | 0.03% |
| Kesko OYJ Class B | 105,424 | 1,916,608 | 0.05% | Orange SA | 732,089 | 7,048,553 | 0.18% |
| Kone OYJ Class B | 125,093 | 5,879,371 | 0.15% | Pernod Ricard SA | 74,366 | 8,105,894 | 0.20% |
| Metso OYJ | 241,499 | 2,168,661 | 0.05% | Pluxee NV | 32,641 | 610,909 | 0.02% |
| Neste OYJ | 159,647 | 1,935,720 | 0.05% | Publicis Groupe SA | 87,282 | 8,990,046 | 0.23% |
| Nokia OYJ | 1,962,843 | 8,390,172 | 0.21% | Remy Cointreau SA | 8,273 | 483,143 | 0.01% |
| Nordea Bank Abp | 1,272,902 | 13,365,471 | 0.33% | Renault SA | 74,053 | 3,484,194 | 0.09% |
| Orion OYJ Class B | 40,875 | 1,748,633 | 0.04% | Rexel SA | 84,779 | 2,085,563 | 0.05% |
| Sampo OYJ Class A | 185,623 | 7,309,834 | 0.18% | Safran SA | 131,235 | 27,834,944 | 0.70% |
| Stora Enso OYJ Class R | 224,131 | 2,178,105 | 0.05% | Sanofi SA | 421,335 | 39,495,943 | 0.99% |
| UPM-Kymmene OYJ | 196,381 | 5,215,879 | 0.13% | Sartorius Stedim Biotech | 9,506 | 1,793,782 | 0.04% |
| Valmet OYJ | 61,917 | 1,444,524 | 0.04% | Schneider Electric SE | 203,981 | 49,139,023 | 1.23% |
| | | | | SCOR SE | 65,435 | 1,546,883 | 0.04% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|------------------|--------------------|-----------------------|--|------------------|--------------------|-----------------------|
| SEB SA | 4,982 | 435,925 | 0.01% | Muenchener | | | |
| SEB SA (Prime De Fidelite) | 4,433 | 387,888 | 0.01% | Rueckversicherungs- | | | |
| Societe Generale SA | 275,097 | 7,471,635 | 0.19% | Gesellschaft AG in | | | |
| Sodexo SA | 3,290 | 261,720 | 0.01% | Muenchen | 50,440 | 24,569,324 | 0.62% |
| Sodexo SA (France) | 12,624 | 1,004,239 | 0.03% | Nemetschek SE | 20,687 | 1,936,303 | 0.05% |
| Sodexo SA (XPAR) | 15,275 | 1,215,126 | 0.03% | Puma SE | 40,192 | 1,782,917 | 0.04% |
| SOITEC | 9,138 | 796,377 | 0.02% | QIAGEN NV | 82,537 | 3,552,805 | 0.09% |
| STMicronelectronics NV | 249,980 | 6,068,265 | 0.15% | Rational AG | 1,814 | 1,494,736 | 0.04% |
| Teleperformance SE | 21,665 | 1,800,795 | 0.05% | Rheinmetall AG | 16,576 | 10,187,610 | 0.26% |
| Thales SA | 33,573 | 4,654,896 | 0.12% | RTL Group SA | 13,951 | 372,492 | 0.01% |
| TotalEnergies SE | 755,334 | 40,312,176 | 1.01% | RWE AG | 272,273 | 7,849,631 | 0.20% |
| Unibail-Rodamco-Westfield REIT | 39,390 | 2,864,441 | 0.07% | SAP SE | 419,836 | 99,207,247 | 2.49% |
| Veolia Environnement SA | 243,191 | 6,592,908 | 0.17% | Sartorius AG | 756 | 130,334 | 0.00% |
| Vinci SA | 189,473 | 18,898,037 | 0.47% | Sartorius AG - Preference Shares | 9,615 | 2,069,148 | 0.05% |
| Vivendi SE | 252,424 | 649,487 | 0.02% | Scout24 SE | 28,558 | 2,430,286 | 0.06% |
| Wendel SE | 9,751 | 906,355 | 0.02% | Siemens AG | 284,371 | 53,620,996 | 1.34% |
| | | 642,899,308 | 16.11% | Siemens Energy AG | 241,772 | 12,180,473 | 0.30% |
| Germany 13.91% (30 June 2024: 12.75%) | | | | Siemens Healthineers AG | 106,282 | 5,441,638 | 0.14% |
| Adidas AG | 65,989 | 15,626,195 | 0.39% | Symrise AG Class A | 49,474 | 5,078,506 | 0.13% |
| Allianz SE | 149,498 | 44,236,458 | 1.11% | Talanx AG | 22,833 | 1,875,731 | 0.05% |
| BASF SE | 340,063 | 14,439,075 | 0.36% | Traton SE | 19,300 | 539,435 | 0.01% |
| Bayer AG | 376,117 | 7,264,324 | 0.18% | Volkswagen AG | 10,829 | 997,892 | 0.02% |
| Bayerische Motoren Werke AG | 113,197 | 8,940,299 | 0.22% | Volkswagen AG - Preference Shares | 70,417 | 6,269,930 | 0.16% |
| Bayerische Motoren Werke AG - Preference Shares | 21,579 | 1,562,320 | 0.04% | Vonovia SE | 269,031 | 7,887,989 | 0.20% |
| Bechtle AG | 31,354 | 975,109 | 0.02% | Wacker Chemie AG | 7,374 | 516,475 | 0.01% |
| Beiersdorf AG | 37,401 | 4,637,724 | 0.12% | Zalando SE | 85,131 | 2,757,393 | 0.07% |
| Brenntag SE | 49,973 | 2,892,437 | 0.07% | | | 555,045,484 | 13.91% |
| Carl Zeiss Meditec AG | 13,976 | 636,188 | 0.02% | Ireland 0.44% (30 June 2024: 0.42%) | | | |
| Commerzbank AG | 355,402 | 5,588,696 | 0.14% | AlB Group plc | 706,211 | 3,764,105 | 0.10% |
| Continental AG | 40,795 | 2,644,332 | 0.07% | Bank of Ireland Group plc | 386,052 | 3,399,574 | 0.09% |
| Covestro AG | 72,425 | 4,187,443 | 0.10% | Glanbia plc | 71,764 | 956,614 | 0.02% |
| CTS Eventim AG & Co. KGaA | 22,788 | 1,860,640 | 0.05% | Kerry Group plc Class A | 56,639 | 5,281,587 | 0.13% |
| Daimler Truck Holding AG | 201,130 | 7,411,641 | 0.19% | Kingspan Group plc | 57,796 | 4,071,728 | 0.10% |
| Delivery Hero SE Class A | 80,103 | 2,172,393 | 0.05% | | | 17,473,608 | 0.44% |
| Deutsche Bank AG | 738,213 | 12,283,864 | 0.31% | Italy 4.58% (30 June 2024: 4.28%) | | | |
| Deutsche Boerse AG | 70,807 | 15,747,477 | 0.39% | A2A SpA | 606,163 | 1,300,220 | 0.03% |
| Deutsche Lufthansa AG | 227,441 | 1,404,676 | 0.03% | Amplifon SpA | 49,003 | 1,217,724 | 0.03% |
| Deutsche Post AG | 371,866 | 12,636,007 | 0.32% | Banca Mediolanum SpA | 83,338 | 957,554 | 0.03% |
| Deutsche Telekom AG | 1,281,054 | 37,009,650 | 0.93% | Banco BPM SpA | 577,022 | 4,507,696 | 0.11% |
| Deutsche Wohnen SE | 17,591 | 405,473 | 0.01% | BPER Banca SpA | 404,328 | 2,480,148 | 0.06% |
| DWS Group GmbH & Co. KGaA | 11,954 | 475,769 | 0.01% | Brunello Cucinelli SpA | 12,737 | 1,342,480 | 0.04% |
| E.ON SE | 852,258 | 9,583,641 | 0.24% | Buzzi SpA | 31,958 | 1,137,066 | 0.03% |
| Evonik Industries AG | 96,644 | 1,616,854 | 0.04% | Davide Campari-Milano NV | 180,631 | 1,087,037 | 0.03% |
| Fielmann Group AG | 9,430 | 390,402 | 0.01% | DiaSorin SpA | 7,866 | 783,139 | 0.02% |
| Fraport AG Frankfurt Airport Services Worldwide | 13,014 | 761,319 | 0.02% | Enel SpA | 2,967,670 | 20,435,376 | 0.51% |
| Fresenius Medical Care AG | 78,587 | 3,470,402 | 0.09% | Eni SpA | 821,034 | 10,747,335 | 0.27% |
| Fresenius SE & Co. KGaA | 157,463 | 5,281,309 | 0.13% | Ferrari NV | 44,834 | 18,489,542 | 0.46% |
| FUCHS SE | 11,417 | 363,061 | 0.01% | FincoBank Banca Finco SpA | 235,511 | 3,954,230 | 0.10% |
| FUCHS SE - Preference Shares | 22,634 | 942,932 | 0.02% | Generali | 471,076 | 12,846,242 | 0.32% |
| GEA Group AG | 64,472 | 3,083,051 | 0.08% | Hera SpA | 327,031 | 1,122,370 | 0.03% |
| Hannover Rueck SE | 22,851 | 5,516,231 | 0.14% | Infrastrutture Wireless Italiane SpA | 134,954 | 1,324,573 | 0.03% |
| Heidelberg Materials AG | 49,648 | 5,923,006 | 0.15% | Interpump Group SpA | 31,372 | 1,338,329 | 0.03% |
| Henkel AG & Co. KGaA | 37,634 | 2,799,970 | 0.07% | Intesa Sanpaolo SpA | 6,013,782 | 23,231,240 | 0.58% |
| Henkel AG & Co. KGaA - Preference Shares | 62,400 | 5,285,280 | 0.13% | Italgas SpA | 189,553 | 1,025,482 | 0.03% |
| Hochtief AG | 6,971 | 904,139 | 0.02% | Leonardo SpA | 154,145 | 3,996,980 | 0.10% |
| Infineon Technologies AG | 496,221 | 15,581,339 | 0.39% | Mediobanca Banca di Credito Finanziario SpA | 207,635 | 2,922,463 | 0.07% |
| KION Group AG | 27,127 | 864,266 | 0.02% | Moncler SpA | 86,862 | 4,428,225 | 0.11% |
| Knorr-Bremse AG | 25,777 | 1,813,412 | 0.05% | Nexi SpA | 294,208 | 1,576,955 | 0.04% |
| LEG Immobilien SE | 28,215 | 2,307,987 | 0.06% | Pirelli & C SpA | 139,229 | 762,139 | 0.02% |
| Mercedes-Benz Group AG | 319,968 | 17,214,278 | 0.43% | Poste Italiane SpA | 171,075 | 2,330,041 | 0.06% |
| Merck KGaA | 49,404 | 6,911,620 | 0.17% | Prysmian SpA | 110,747 | 6,828,660 | 0.17% |
| MTU Aero Engines AG | 20,632 | 6,643,504 | 0.17% | Recordati Industria Chimica e Farmaceutica SpA | 36,737 | 1,858,892 | 0.05% |
| | | | | Reply SpA | 8,699 | 1,334,427 | 0.03% |
| | | | | Snam SpA | 874,673 | 3,740,976 | 0.10% |
| | | | | Stellantis NV | 798,532 | 10,053,518 | 0.25% |
| | | | | Telecom Italia SpA | 3,931,634 | 969,541 | 0.03% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|------------------|--------------------|-----------------------|--|------------------|--------------------|-----------------------|
| Telecom Italia SpA (Non CVA) | 1,714,857 | 496,451 | 0.01% | Powszechny Zaklad Ubezpieczen SA | 217,206 | 2,327,840 | 0.06% |
| Tenaris SA | 169,555 | 3,063,859 | 0.08% | Santander Bank Polska SA | 14,707 | 1,573,428 | 0.04% |
| Terna - Rete Elettrica Nazionale | 538,055 | 4,099,979 | 0.10% | | | 19,886,586 | 0.50% |
| UniCredit SpA | 599,933 | 23,112,419 | 0.58% | Portugal 0.23% (30 June 2024: 0.27%) | | | |
| Unipol Gruppo SpA | 142,998 | 1,720,266 | 0.04% | EDP Renovaveis SA | 112,725 | 1,131,759 | 0.03% |
| | | 182,623,574 | 4.58% | EDP SA | 1,152,960 | 3,563,799 | 0.09% |
| Netherlands 6.73% (30 June 2024: 7.80%) | | | | Galp Energia SGPS SA | 165,851 | 2,645,324 | 0.06% |
| Aalberts NV | 36,540 | 1,254,784 | 0.03% | Jeronimo Martins SGPS SA | 103,304 | 1,905,959 | 0.05% |
| ABN AMRO Bank NV GDR | 188,848 | 2,811,947 | 0.07% | | | 9,246,841 | 0.23% |
| Adyen NV | 11,445 | 16,446,465 | 0.41% | Spain 4.24% (30 June 2024: 4.07%) | | | |
| Aegon Ltd. | 384,140 | 2,197,281 | 0.06% | Acciona SA | 9,054 | 984,170 | 0.02% |
| Akzo Nobel NV | 65,300 | 3,784,788 | 0.09% | ACS Actividades de Construccion y Servicios SA | 76,733 | 3,716,947 | 0.09% |
| ArcelorMittal SA | 184,687 | 4,142,529 | 0.10% | Aena SME SA | 26,934 | 5,316,772 | 0.13% |
| ASM International NV | 17,811 | 9,952,787 | 0.25% | Amadeus IT Group SA | 166,789 | 11,375,010 | 0.29% |
| ASML Holding NV | 150,644 | 102,242,083 | 2.56% | Banco Bilbao Vizcaya Argentaria SA | 2,201,866 | 20,812,037 | 0.52% |
| ASR Nederland NV | 56,706 | 2,596,001 | 0.07% | Banco de Sabadell SA | 1,907,314 | 3,580,028 | 0.09% |
| BE Semiconductor Industries NV | 29,821 | 3,945,318 | 0.10% | Banco Santander SA | 5,818,668 | 25,977,443 | 0.65% |
| CTP NV | 45,494 | 676,951 | 0.02% | Bankinter SA | 247,628 | 1,891,878 | 0.05% |
| CVC Capital Partners plc | 80,566 | 1,712,833 | 0.04% | CaixaBank SA | 1,481,260 | 7,755,877 | 0.19% |
| DSM-Firmenich AG | 66,110 | 6,460,269 | 0.16% | Cellnex Telecom SA | 225,302 | 6,873,964 | 0.17% |
| EXOR NV | 37,940 | 3,359,587 | 0.08% | Corp. ACCIONA Energias Renovables SA | 21,601 | 384,498 | 0.01% |
| Havas NV | 252,424 | 409,533 | 0.01% | Enagas SA | 94,540 | 1,113,681 | 0.03% |
| Heineken Holding NV | 49,430 | 2,859,525 | 0.07% | Endesa SA | 122,886 | 2,552,342 | 0.06% |
| Heineken NV | 104,834 | 7,202,096 | 0.18% | Ferrovial SE | 181,796 | 7,380,918 | 0.19% |
| IMCD NV | 22,015 | 3,159,152 | 0.08% | Grifols SA | 102,621 | 938,777 | 0.02% |
| ING Groep NV | 1,204,050 | 18,217,277 | 0.46% | Grifols SA - Preference Shares Class B | 93,306 | 659,207 | 0.02% |
| InPost SA | 90,941 | 1,501,436 | 0.04% | Iberdrola SA | 2,276,789 | 30,281,294 | 0.76% |
| JDE Peet's NV | 58,915 | 973,865 | 0.02% | Industria de Diseno Textil SA | 401,250 | 19,918,050 | 0.50% |
| Koninklijke Ahold Delhaize NV | 359,925 | 11,334,038 | 0.28% | Mapfre SA | 392,516 | 960,094 | 0.02% |
| Koninklijke KPN NV | 1,455,723 | 5,116,866 | 0.13% | Merlin Properties Socimi SA REIT | 167,178 | 1,698,528 | 0.04% |
| Koninklijke Philips NV | 306,058 | 7,467,815 | 0.19% | Naturgy Energy Group SA | 46,960 | 1,097,925 | 0.03% |
| Koninklijke Vopak NV | 24,211 | 1,028,967 | 0.03% | Redeia Corp. SA | 162,971 | 2,689,021 | 0.07% |
| NN Group NV | 104,195 | 4,383,484 | 0.11% | Repsol SA | 434,345 | 5,077,493 | 0.13% |
| OCI NV | 43,887 | 474,638 | 0.01% | Telefonica SA | 1,620,498 | 6,379,901 | 0.16% |
| Prosus NV | 515,088 | 19,753,625 | 0.50% | | | 169,415,855 | 4.24% |
| Randstad NV | 40,693 | 1,656,612 | 0.04% | Sweden 4.95% (30 June 2024: 5.01%) | | | |
| Universal Music Group NV | 289,211 | 7,149,296 | 0.18% | AAK AB | 66,480 | 1,833,771 | 0.05% |
| Wolters Kluwer NV | 90,221 | 14,471,448 | 0.36% | Alfa Laval AB | 102,316 | 4,136,817 | 0.10% |
| | | 268,743,296 | 6.73% | Assa Abloy AB Class B | 373,069 | 10,655,855 | 0.27% |
| Norway 0.94% (30 June 2024: 0.99%) | | | | Atlas Copco AB Class A | 948,328 | 13,995,123 | 0.35% |
| Aker A.S.A Class A | 8,570 | 400,061 | 0.01% | Atlas Copco AB Class B | 597,377 | 7,802,998 | 0.19% |
| Aker BP A.S.A | 115,397 | 2,175,370 | 0.05% | Axfood AB | 40,740 | 833,209 | 0.02% |
| AutoStore Holdings Ltd. | 404,922 | 382,524 | 0.01% | Beijer Ref AB Class B | 155,234 | 2,212,880 | 0.05% |
| DNB Bank A.S.A | 379,177 | 7,315,590 | 0.18% | Boliden AB | 105,468 | 2,862,196 | 0.07% |
| Equinor A.S.A | 311,868 | 7,037,925 | 0.18% | Castellum AB | 166,194 | 1,751,054 | 0.04% |
| Gjensidige Forsikring A.S.A | 67,001 | 1,145,118 | 0.03% | Epiroc AB Class A | 239,542 | 4,031,274 | 0.10% |
| Kongsberg Gruppen A.S.A | 27,928 | 3,039,644 | 0.08% | Epiroc AB Class B | 142,694 | 2,150,107 | 0.05% |
| Mowi A.S.A | 171,606 | 2,841,730 | 0.07% | EQT AB | 279,413 | 7,475,272 | 0.19% |
| Norsk Hydro A.S.A | 499,820 | 2,657,935 | 0.07% | Essity AB Class B | 229,902 | 5,941,706 | 0.15% |
| Orkla A.S.A | 294,947 | 2,466,557 | 0.06% | Evolution AB | 67,940 | 5,063,955 | 0.13% |
| Salmar A.S.A | 24,301 | 1,116,844 | 0.03% | Fastighets AB Balder Class B | 258,211 | 1,733,217 | 0.04% |
| Schibsted A.S.A Class A | 28,669 | 858,081 | 0.02% | Getinge AB Class B | 84,210 | 1,336,217 | 0.03% |
| Schibsted A.S.A Class B | 37,926 | 1,077,746 | 0.03% | H&M Hennes & Mauritz AB Class B | 231,872 | 3,021,642 | 0.08% |
| Telenor A.S.A | 236,545 | 2,552,397 | 0.06% | Hexagon AB Class B | 808,864 | 7,465,459 | 0.19% |
| Variable Energi A.S.A | 338,309 | 1,015,168 | 0.02% | Holmen AB Class B | 29,156 | 1,035,106 | 0.03% |
| Yara International A.S.A | 60,863 | 1,556,697 | 0.04% | Husqvarna AB Class B | 130,330 | 657,716 | 0.02% |
| | | 37,639,387 | 0.94% | Industrivarden AB Class A | 38,053 | 1,162,061 | 0.03% |
| Poland 0.50% (30 June 2024: 0.55%) | | | | Industrivarden AB Class C | 66,483 | 2,028,512 | 0.05% |
| Allegro.eu SA | 211,131 | 1,336,710 | 0.03% | Indutrade AB | 100,729 | 2,438,661 | 0.06% |
| Bank Polska Kasa Opieki SA | 67,673 | 2,181,807 | 0.06% | Investment AB Latour Class B | 53,425 | 1,288,289 | 0.03% |
| Dino Polska SA | 18,188 | 1,657,538 | 0.04% | Investor AB Class A | 224,227 | 5,726,447 | 0.14% |
| KGHM Polska Miedz SA | 51,289 | 1,378,983 | 0.03% | Investor AB Class B | 632,634 | 16,184,241 | 0.41% |
| LPP SA | 493 | 1,792,314 | 0.05% | L E Lundbergforetagen AB Class B | 28,801 | 1,261,137 | 0.03% |
| mBank SA | 4,920 | 629,431 | 0.02% | | | | |
| ORLEN SA | 221,365 | 2,442,799 | 0.06% | | | | |
| Powszechna Kasa Oszczednosci Bank Polski SA | 326,786 | 4,565,736 | 0.11% | | | | |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|------------------|--------------------|-----------------------|---|------------------|--------------------|-----------------------|
| Lifco AB Class B | 87,731 | 2,458,293 | 0.06% | PSP Swiss Property AG | 17,091 | 2,347,590 | 0.06% |
| Nibe Industrier AB Class B | 654,222 | 2,472,452 | 0.06% | Roche Holding AG | 14,186 | 4,090,625 | 0.10% |
| Saab AB Class B | 126,402 | 2,581,843 | 0.06% | Roche Holding AG (XSWX) | 264,690 | 72,065,982 | 1.81% |
| Sagax AB Class B | 80,062 | 1,582,837 | 0.04% | Sandoz Group AG | 164,761 | 6,526,027 | 0.16% |
| Sagax AB Class D | 50,000 | 135,253 | 0.00% | Schindler Holding AG | 7,907 | 2,085,397 | 0.05% |
| Sandvik AB | 395,236 | 6,850,090 | 0.17% | Schindler Holding AG (XSWX) | 15,695 | 4,187,912 | 0.10% |
| Securitas AB Class B | 194,409 | 2,326,146 | 0.06% | SGS SA | 55,733 | 5,397,375 | 0.14% |
| Skandinaviska Enskilda Banken AB Class A | 573,269 | 7,588,306 | 0.19% | SIG Group AG | 125,335 | 2,388,041 | 0.06% |
| Skandinaviska Enskilda Banken AB Class C | 8,365 | 111,275 | 0.00% | Sika AG | 57,976 | 13,332,192 | 0.33% |
| Skanska AB Class B | 130,162 | 2,647,267 | 0.07% | Sonova Holding AG | 18,649 | 5,888,288 | 0.15% |
| SKF AB Class B | 128,556 | 2,332,581 | 0.06% | Straumann Holding AG | 40,944 | 4,984,807 | 0.12% |
| SSAB AB Class A | 150,326 | 590,846 | 0.01% | Swatch Group AG | 31,028 | 2,561,119 | 0.06% |
| SSAB AB Class B | 161,931 | 621,456 | 0.02% | Swiss Life Holding AG | 10,774 | 8,032,091 | 0.20% |
| Svenska Cellulosa AB SCA Class A | 8,535 | 104,137 | 0.00% | Swiss Prime Site AG | 29,086 | 3,062,265 | 0.08% |
| Svenska Cellulosa AB SCA Class B | 219,471 | 2,694,114 | 0.07% | Swiss Re AG | 110,878 | 15,501,763 | 0.39% |
| Svenska Handelsbanken AB Class A | 528,431 | 5,274,381 | 0.13% | Swisscom AG | 9,731 | 5,231,431 | 0.13% |
| Svenska Handelsbanken AB Class B | 19,272 | 250,470 | 0.01% | Tecan Group AG | 4,993 | 1,077,961 | 0.03% |
| Sweco AB Class B | 76,754 | 1,104,871 | 0.03% | Temenos AG | 23,058 | 1,575,004 | 0.04% |
| Swedbank AB Class A | 328,051 | 6,259,104 | 0.16% | UBS Group AG | 1,228,871 | 36,312,658 | 0.91% |
| Swedish Orphan Biovitrum AB | 70,072 | 1,943,876 | 0.05% | VAT Group AG | 10,337 | 3,776,045 | 0.09% |
| Tele2 AB Class B | 208,248 | 1,988,472 | 0.05% | Zurich Insurance Group AG | 56,118 | 32,220,453 | 0.81% |
| Telefonaktiebolaget LM Ericsson Class B | 1,064,189 | 8,359,858 | 0.21% | | | 575,570,022 | 14.42% |
| Telia Co. AB | 879,299 | 2,357,043 | 0.06% | United Kingdom 24.38% (30 June 2024: 23.59%) | | | |
| Trelleborg AB Class B | 80,353 | 2,658,886 | 0.07% | 3i Group plc | 355,337 | 15,316,907 | 0.38% |
| Volvo AB Class A | 84,782 | 2,002,194 | 0.05% | Admiral Group plc | 110,768 | 3,542,164 | 0.09% |
| Volvo AB Class B | 588,337 | 13,811,767 | 0.35% | Airtel Africa plc | 388,776 | 534,159 | 0.01% |
| Volvo Car AB Class B | 234,561 | 491,612 | 0.01% | Anglo American plc | 476,203 | 13,615,467 | 0.34% |
| | | 197,684,352 | 4.95% | Antofagasta plc | 130,725 | 2,513,904 | 0.06% |
| Switzerland 14.42% (30 June 2024: 14.34%) | | | | Ashtead Group plc | 166,684 | 10,009,355 | 0.25% |
| ABB Ltd. | 607,037 | 31,741,913 | 0.80% | Associated British Foods plc | 121,895 | 3,011,946 | 0.08% |
| Adecco Group AG | 60,164 | 1,433,542 | 0.04% | AstraZeneca plc | 573,614 | 72,623,369 | 1.82% |
| Alcon AG | 188,771 | 15,469,044 | 0.39% | Auto Trader Group plc | 341,764 | 3,277,875 | 0.08% |
| Alvota AG | 39,929 | 1,546,234 | 0.04% | Aviva plc | 1,028,381 | 5,830,886 | 0.15% |
| Bachem Holding AG Class B | 11,630 | 717,563 | 0.02% | B&M European Value Retail SA | 354,758 | 1,574,676 | 0.04% |
| Baloise Holding AG | 17,242 | 3,015,075 | 0.08% | BAE Systems plc | 1,160,849 | 16,124,998 | 0.40% |
| Banque Cantonale Vaudoise | 10,730 | 954,747 | 0.02% | Barclays plc | 5,545,207 | 17,984,091 | 0.45% |
| Barry Callebaut AG | 1,362 | 1,747,453 | 0.04% | Barratt Redrow plc | 519,884 | 2,767,265 | 0.07% |
| Belimo Holding AG | 3,719 | 2,375,840 | 0.06% | Beazley plc | 247,740 | 2,446,500 | 0.06% |
| BKW AG | 7,489 | 1,198,659 | 0.03% | Berkeley Group Holdings plc | 37,382 | 1,763,275 | 0.04% |
| Chocoladefabriken Lindt & Spruengli AG | 374 | 4,013,312 | 0.10% | BP plc | 6,168,771 | 29,321,362 | 0.73% |
| Chocoladefabriken Lindt & Spruengli AG (XSWX) | 38 | 4,049,351 | 0.10% | British American Tobacco plc | 765,872 | 26,677,284 | 0.67% |
| Cie Financiere Richemont SA Class A | 203,427 | 29,893,360 | 0.75% | British Land Co., plc REIT | 386,192 | 1,683,375 | 0.04% |
| Clariant AG | 84,014 | 903,326 | 0.02% | BT Group plc | 2,419,632 | 4,215,562 | 0.11% |
| DKSH Holding AG | 13,765 | 987,173 | 0.02% | Bunzl plc | 128,704 | 5,130,648 | 0.13% |
| Emmi AG | 833 | 653,318 | 0.02% | Burberry Group plc | 139,942 | 1,658,697 | 0.04% |
| EMS-Chemie Holding AG | 2,657 | 1,731,370 | 0.04% | Canal+ SADIR | 252,424 | 619,754 | 0.02% |
| Flughafen Zurich AG | 7,422 | 1,721,003 | 0.04% | Centrica plc | 1,983,843 | 3,205,581 | 0.08% |
| Galderma Group AG | 28,172 | 3,021,275 | 0.08% | Coca-Cola HBC AG | 77,736 | 2,568,596 | 0.06% |
| Geberit AG | 12,727 | 6,979,072 | 0.17% | Compass Group plc | 650,868 | 20,955,301 | 0.52% |
| Georg Fischer AG | 31,242 | 2,285,500 | 0.06% | ConvaTec Group plc | 623,856 | 1,669,023 | 0.04% |
| Givaudan SA | 3,041 | 12,852,008 | 0.32% | CRH plc | 259,945 | 23,309,180 | 0.58% |
| Helvetia Holding AG | 13,204 | 2,102,122 | 0.05% | Croda International plc | 53,922 | 2,207,586 | 0.06% |
| Holcim AG | 215,149 | 20,028,749 | 0.50% | DCC plc | 37,888 | 2,355,362 | 0.06% |
| Julius Baer Group Ltd. | 77,283 | 4,830,898 | 0.12% | Diageo plc | 850,127 | 26,090,524 | 0.65% |
| Kuehne + Nagel International AG | 18,944 | 4,194,876 | 0.11% | Diploma plc | 51,216 | 2,632,616 | 0.07% |
| Logitech International SA | 58,140 | 4,649,109 | 0.12% | DS Smith plc | 521,449 | 3,418,252 | 0.09% |
| Lonza Group AG | 27,663 | 15,794,426 | 0.40% | Endeavour Mining plc | 75,913 | 1,308,350 | 0.03% |
| Nestle SA | 984,782 | 78,579,237 | 1.97% | Entain plc | 229,755 | 1,909,594 | 0.05% |
| Novartis AG | 765,552 | 72,360,271 | 1.81% | Evrax plc | 156,983 | 2 | 0.00% |
| Partners Group Holding AG | 8,465 | 11,095,170 | 0.28% | Experian plc | 351,729 | 14,655,153 | 0.37% |
| | | | | Flutter Entertainment plc | 67,742 | 16,976,209 | 0.43% |
| | | | | Fresnillo plc | 66,497 | 499,846 | 0.01% |
| | | | | Glencore plc | 4,646,213 | 19,859,056 | 0.50% |
| | | | | GSK plc | 1,528,866 | 24,898,244 | 0.62% |
| | | | | Haleon plc | 2,882,795 | 13,158,567 | 0.33% |
| | | | | Halma plc | 145,513 | 4,732,445 | 0.12% |
| | | | | Hargreaves Lansdown plc | 146,509 | 1,945,627 | 0.05% |
| | | | | Hikma Pharmaceuticals plc | 62,894 | 1,516,036 | 0.04% |
| | | | | Hiscox Ltd. | 118,094 | 1,546,854 | 0.04% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | |
|--|------------------|--------------------|-----------------------|--------------------------------------|------------------|--------------------------------|---------------------------|------------------------------|
| Howden Joinery Group plc | 208,105 | 1,997,204 | 0.05% | Prudential plc | 1,029,973 | 7,935,206 | 0.20% | |
| HSBC Holdings plc | 6,951,269 | 66,022,601 | 1.65% | Reckitt Benckiser Group plc | 264,251 | 15,446,368 | 0.39% | |
| IMI plc | 97,929 | 2,156,822 | 0.05% | RELX plc | 716,272 | 31,438,215 | 0.79% | |
| Imperial Brands plc | 321,463 | 9,926,011 | 0.25% | Rentokil Initial plc | 964,356 | 4,674,746 | 0.12% | |
| Informa plc | 509,072 | 4,915,783 | 0.12% | Rightmove plc | 308,010 | 2,390,878 | 0.06% | |
| InterContinental Hotels Group plc | 61,131 | 7,359,564 | 0.18% | Rio Tinto plc | 409,901 | 23,414,768 | 0.59% | |
| Intermediate Capital Group plc | 100,336 | 2,507,148 | 0.06% | Rolls-Royce Holdings plc | 3,250,855 | 22,356,169 | 0.56% | |
| International Consolidated Airlines Group SA | 895,536 | 3,269,935 | 0.08% | RS GROUP plc | 179,069 | 1,475,976 | 0.04% | |
| Intertek Group plc | 62,065 | 3,549,091 | 0.09% | Sage Group plc | 386,065 | 5,944,041 | 0.15% | |
| J Sainsbury plc | 719,252 | 2,380,072 | 0.06% | Schroders plc | 333,998 | 1,307,210 | 0.03% | |
| JD Sports Fashion plc | 971,671 | 1,127,018 | 0.03% | Segro plc REIT | 518,997 | 4,401,490 | 0.11% | |
| Kingfisher plc | 688,074 | 2,069,683 | 0.05% | Severn Trent plc | 102,137 | 3,098,158 | 0.08% | |
| Land Securities Group plc REIT | 285,049 | 2,013,378 | 0.05% | Shell plc | 2,370,222 | 70,979,446 | 1.78% | |
| Legal & General Group plc | 2,270,990 | 6,311,872 | 0.16% | Smith & Nephew plc | 335,692 | 4,025,157 | 0.10% | |
| Lloyds Banking Group plc | 23,414,617 | 15,513,223 | 0.39% | Smiths Group plc | 134,289 | 2,791,960 | 0.07% | |
| London Stock Exchange Group plc | 190,476 | 25,997,690 | 0.65% | Smurfit WestRock plc | 196,758 | 10,270,859 | 0.26% | |
| M&G plc | 824,381 | 1,972,682 | 0.05% | Spirax Group plc | 28,459 | 2,359,500 | 0.06% | |
| Marks & Spencer Group plc | 784,977 | 3,565,002 | 0.09% | SSE plc | 416,779 | 8,085,430 | 0.20% | |
| Melrose Industries plc | 489,833 | 3,280,907 | 0.08% | St James's Place plc | 213,467 | 2,241,008 | 0.06% | |
| Mondi plc | 170,352 | 2,455,933 | 0.06% | Standard Chartered plc | 773,606 | 9,249,822 | 0.23% | |
| National Grid plc | 1,868,106 | 21,464,366 | 0.54% | Taylor Wimpey plc | 1,373,051 | 2,027,661 | 0.05% | |
| NatWest Group plc | 2,668,791 | 12,979,010 | 0.33% | Tesco plc | 2,602,585 | 11,593,100 | 0.29% | |
| Next plc | 44,705 | 5,135,482 | 0.13% | Unilever plc | 943,374 | 51,891,628 | 1.30% | |
| NMC Health plc | 19,032 | — | 0.00% | UNITE Group plc REIT | 151,662 | 1,479,361 | 0.04% | |
| Pearson plc | 256,582 | 3,978,388 | 0.10% | United Utilities Group plc | 261,915 | 3,330,908 | 0.08% | |
| Persimmon plc | 124,176 | 1,799,233 | 0.05% | Vodafone Group plc | 8,052,377 | 6,651,778 | 0.17% | |
| Phoenix Group Holdings plc | 288,109 | 1,777,133 | 0.04% | Weir Group plc | 100,358 | 2,650,926 | 0.07% | |
| | | | | Whitbread plc | 67,851 | 2,417,586 | 0.06% | |
| | | | | Wise plc Class A | 288,412 | 3,718,463 | 0.09% | |
| | | | | WPP plc | 408,339 | 4,086,291 | 0.10% | |
| | | | | | | 972,920,863 | 24.38% | |
| | | | | Total Equities | | 3,950,711,338 | 98.99% | |
| | | | | Total Transferable Securities | | 3,950,711,338 | 98.99% | |
| | | | | | | | | |
| | | | | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets | |
| Financial Derivative Instruments Dealt in on a Regulated Market (0.02%) (30 June 2024: (0.01%)) | | | | | | | | |
| Futures (0.02%) (30 June 2024: (0.01%)) | | | | | | | | |
| Euro Stoxx 50 Index March 2025 | | | | 77 | €3,833,401 | (75,031) | (0.00%) | |
| FTSE 100 Index March 2025 | | | | 75 | £6,229,491 | (113,830) | (0.00%) | |
| Euro Stoxx 600 Index March 2025 | | | | 1199 | €31,003,974 | (699,249) | (0.02%) | |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | | | | | (888,110) | (0.02%) |
| OTC Financial Derivative Instruments (0.00%) (30 June 2024: 0.00%) | | | | | | | | |
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets | |
| Forward Currency Exchange Contracts (0.00%) (30 June 2024: 0.00%) | | | | | | | | |
| GBP | 2,828,426 | EUR | (3,401,215) | Toronto-Dominion Bank | 19/3/2025 | 6,433 | 0.00% | |
| GBP | 249,615 | EUR | (300,130) | State Street Bank & Trust Co. | 19/3/2025 | 603 | 0.00% | |
| EUR | 399,076 | PLN | (1,714,920) | HSBC Bank | 19/3/2025 | 583 | 0.00% | |
| EUR | 400,836 | GBP | (332,400) | Toronto-Dominion Bank | 19/3/2025 | 366 | 0.00% | |
| EUR | 1,403,170 | USD | (1,489,505) | HSBC Bank | 19/3/2025 | (30,522) | (0.00%) | |
| Total OTC Financial Derivative Instruments | | | | | | | (22,537) | (0.00%) |
| Total Investments | | | | | | | 3,949,800,691 | 98.97% |
| | | | | | | | Fair Value EUR (€) | % of Total Net Assets |
| Other Assets and Liabilities | | | | | | | 41,134,277 | 1.03% |
| Net Assets | | | | | | | 3,990,934,968 | 100.00% |

| Analysis of Total Assets | | EUR (€) | % of Total Assets |
|--------------------------|---|---------------|-------------------|
| (a) | Transferable securities admitted to an official stock exchange listing | 3,949,862,434 | 98.94% |
| (b) | Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 848,904 | 0.02% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | 7,985 | 0.00% |
| (f) | Other Assets | 41,493,465 | 1.04% |
| Total Assets | | 3,992,212,788 | 100.00% |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 3,950,711,338 | 3,648,397,895 |
| Financial Derivative Instruments | 17 | 7,985 | 24,095 |
| Cash | | 31,068,621 | 23,349,729 |
| Receivables: | | | |
| Interest and Dividends | | 6,859,262 | 11,527,183 |
| Capital Shares Issued | | — | 447,429 |
| Margin Cash Due from Broker | | 3,565,582 | 2,430,498 |
| Cash Collateral | | — | 110,000 |
| Total Current Assets | | 3,992,212,788 | 3,686,286,829 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 918,632 | 297,369 |
| Unrealised Depreciation on Spot Currency Contracts | | — | 63 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 447,390 |
| Investments Purchased | | 8,140 | 487,260 |
| Management Fees Payable | 12 | 351,048 | 285,235 |
| Total Current Liabilities | | 1,277,820 | 1,517,317 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 3,990,934,968 | 3,684,769,512 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating | | | |
| Net Assets | €955,747,081 | €840,687,551 | €592,659,477 |
| Number of Shares Outstanding | 21,317,104 | 18,788,923 | 15,116,254 |
| Net Asset Value Per Share¹ | €44.83 | €44.74 | €39.21 |
| EUR Distributing | | | |
| Net Assets | €3,035,187,887 | €2,844,081,961 | €2,651,257,446 |
| Number of Shares Outstanding | 77,384,016 | 72,087,500 | 74,377,462 |
| Net Asset Value Per Share¹ | €39.22 | €39.45 | €35.65 |

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

Statement of Operations

| | | EUR (€) | EUR (€) |
|---|------|--------------------------------------|--------------------------------------|
| | Note | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Investment Income/(Loss) | | | |
| Interest Income | | 475,964 | 350,331 |
| Dividend Income | | 33,370,614 | 28,284,866 |
| Securities Lending Income | | 88,149 | 100,207 |
| Net (Loss)/Gain on Financial Instruments | | (23,585,147) | 124,865,033 |
| Total Investment Income | | 10,349,580 | 153,600,437 |
| Expenses | | | |
| Management Fees | 12 | 1,973,552 | 1,609,808 |
| Transaction Fees and Commissions | | 724,966 | 253,213 |
| Total Expenses | | 2,698,518 | 1,863,021 |
| Finance Costs | | | |
| Interest Expense | | 1,276 | 3,653 |
| Distributions | 6 | 23,885,244 | 22,634,833 |
| Total Finance Costs | | 23,886,520 | 22,638,486 |
| Net Investment (Loss)/Income After Finance Costs | | (16,235,458) | 129,098,930 |
| Taxation | 5 | (1,024,118) | (778,588) |
| Net (Decrease)/Increase in Net Assets | | (17,259,576) | 128,320,342 |

Statement of Changes in Net Assets

| | EUR (€) | EUR (€) |
|---|--------------------------------------|--------------------------------------|
| | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Increase/(Decrease) in Net Assets | | |
| Net (Decrease)/Increase in Net Assets From Operations | (17,259,576) | 128,320,342 |
| Capital Transactions | | |
| Subscriptions | 497,124,497 | 253,594,854 |
| Redemptions | (173,699,465) | (291,002,915) |
| Total Capital Transactions | 323,425,032 | (37,408,061) |
| Total Increase for the Period | 306,165,456 | 90,912,281 |
| Net Assets | | |
| Beginning of Period | 3,684,769,512 | 3,243,916,923 |
| End of Period | 3,990,934,968 | 3,334,829,204 |

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

Vanguard FTSE Developed Europe ex UK UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, several Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark index returned –1.50% for the six months.
- Among markets, Denmark and the Netherlands were the biggest detractors. German stocks contributed the most on the positive side, followed by Spain and Italy.
- By sector, health care detracted most, followed by technology, consumer discretionary and consumer staples. Financials and industrials led among sectors with positive returns.

Benchmark returns in the commentary above are in euros.

Benchmark: FTSE Developed Europe ex UK Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR Accumulating | -1.44% | 7.23% | 7.82% |
| Benchmark | -1.50 | 6.83 | 7.45 |
| Tracking Difference* | 0.06 | | |
| EUR Distributing | -1.44% | 7.23% | 7.54% |
| Benchmark | -1.50 | 6.83 | 7.12 |
| Tracking Difference* | 0.06 | | |

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost EUR (€) | | Shares | Proceeds EUR (€) |
|-------------------------------------|---------|-----------------|-------------------------------------|---------|---------------------|
| Purchases | | | Sales | | |
| Novo Nordisk A/S Class B | 41,144 | 4,651,237 | Nestle SA | 39,475 | 3,312,878 |
| ASML Holding NV | 3,826 | 2,821,826 | Novartis AG | 32,010 | 3,060,999 |
| Zealand Pharma A/S | 22,403 | 2,670,598 | Novo Nordisk A/S Class B | 29,227 | 2,976,826 |
| SAP SE | 10,894 | 2,194,247 | ASML Holding NV | 3,720 | 2,524,814 |
| Nestle SA | 24,475 | 2,189,694 | SAP SE | 10,377 | 2,370,942 |
| Galderma Group AG | 24,779 | 2,140,592 | Prosus NV | 63,173 | 2,191,206 |
| Novartis AG | 19,292 | 1,975,087 | Roche Holding AG | 6,540 | 1,804,958 |
| Roche Holding AG | 6,910 | 1,950,082 | TotalEnergies SE | 30,169 | 1,635,641 |
| BPER Banca SpA | 353,520 | 1,745,871 | AXA SA | 46,391 | 1,557,492 |
| AAK AB | 58,443 | 1,695,502 | Telefonica SA | 353,905 | 1,522,820 |
| LVMH Moet Hennessy Louis Vuitton SE | 2,430 | 1,518,015 | LVMH Moet Hennessy Louis Vuitton SE | 2,325 | 1,405,556 |
| CVC Capital Partners plc | 69,672 | 1,463,112 | Banco Santander SA | 304,842 | 1,385,307 |
| Unipol Gruppo SpA | 142,365 | 1,461,956 | UniCredit SpA | 35,106 | 1,369,821 |
| Zurich Insurance Group AG | 2,347 | 1,281,103 | Siemens AG | 7,021 | 1,334,607 |
| Siemens AG | 7,373 | 1,266,760 | Schneider Electric SE | 5,037 | 1,233,509 |
| DSV A/S | 6,369 | 1,237,568 | Allianz SE | 3,690 | 1,071,109 |
| Schneider Electric SE | 5,334 | 1,224,260 | Intesa Sanpaolo SpA | 270,799 | 1,045,412 |
| Siemens Energy AG | 37,219 | 1,197,337 | TOMRA Systems A.S.A | 76,966 | 1,008,985 |
| TotalEnergies SE | 18,989 | 1,160,771 | Iberdrola SA | 75,156 | 994,769 |
| ING Groep NV | 68,839 | 1,131,785 | Sanofi SA | 10,404 | 971,015 |
| Allianz SE | 3,911 | 1,096,511 | | | |
| Sanofi SA | 11,109 | 1,090,895 | | | |
| EQT AB | 39,726 | 1,070,920 | | | |
| Safran SA | 5,111 | 1,065,903 | | | |
| Prosus NV | 28,361 | 1,063,199 | | | |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|---------------------|-----------------------|--------------------------|--|---------------------|-----------------------|--------------------------|
| Transferable Securities 99.35% (30 June 2024: 99.66%) | | | | Wartsila OYJ Abp | | | |
| Equities 99.35% (30 June 2024: 99.66%) | | | | 50,784,464 1.98% | | | |
| Austria 0.47% (30 June 2024: 0.42%) | | | | France 21.44% (30 June 2024: 21.32%) | | | |
| ANDRITZ AG | 22,982 | 1,125,658 | 0.04% | Accor SA | 73,995 | 3,480,725 | 0.14% |
| Erste Group Bank AG | 101,003 | 6,025,839 | 0.23% | Aeroports de Paris SA | 10,630 | 1,187,371 | 0.05% |
| OMV AG | 46,663 | 1,742,397 | 0.07% | Air Liquide SA | 115,080 | 18,058,354 | 0.70% |
| Raiffeisen Bank International AG | 41,819 | 825,925 | 0.03% | Air Liquide SA (Prime De Fidelite) | 70,261 | 11,025,356 | 0.43% |
| Telekom Austria AG Class A | 30,125 | 239,795 | 0.01% | Airbus SE | 192,332 | 29,769,147 | 1.16% |
| Verbund AG | 21,976 | 1,538,320 | 0.06% | Alstom SA | 114,098 | 2,459,953 | 0.10% |
| Voestalpine AG | 35,111 | 643,585 | 0.03% | Amundi SA | 18,577 | 1,192,643 | 0.05% |
| | | 12,141,519 | 0.47% | Arkema SA | 18,636 | 1,370,678 | 0.05% |
| Belgium 2.05% (30 June 2024: 1.87%) | | | | AXA SA | 558,550 | 19,169,436 | 0.75% |
| Ackermans & van Haaren NV | 7,246 | 1,380,363 | 0.05% | Ayvens SA | 45,624 | 298,609 | 0.01% |
| Ageas SA | 53,369 | 2,503,006 | 0.10% | BioMerieux | 13,380 | 1,384,830 | 0.05% |
| Anheuser-Busch InBev SA | 297,568 | 14,357,656 | 0.56% | BNP Paribas SA | 328,577 | 19,458,330 | 0.76% |
| Argenx SE | 19,479 | 11,687,400 | 0.45% | Bolloré SE | 235,767 | 1,400,456 | 0.05% |
| D'ieteren Group | 7,310 | 1,174,717 | 0.05% | Bouygues SA | 58,700 | 1,675,298 | 0.07% |
| Elia Group SA | 12,456 | 926,727 | 0.04% | Bureau Veritas SA | 100,053 | 2,935,555 | 0.11% |
| Groupe Bruxelles Lambert NV | 27,880 | 1,841,474 | 0.07% | Capgemini SE | 52,520 | 8,306,038 | 0.32% |
| KBC Group NV | 76,730 | 5,719,454 | 0.22% | Carrefour SA | 169,205 | 2,323,185 | 0.09% |
| Lotus Bakeries NV | 131 | 1,412,180 | 0.06% | Cie de Saint-Gobain SA | 150,302 | 12,880,881 | 0.50% |
| Sofina SA | 5,512 | 1,203,821 | 0.05% | Cie Generale des Etablissements Michelin SCA | 226,864 | 7,214,275 | 0.28% |
| Syensqo SA | 23,095 | 1,629,583 | 0.06% | Covivio SA REIT | 18,310 | 892,796 | 0.03% |
| UCB SA | 39,701 | 7,630,532 | 0.30% | Credit Agricole SA | 330,635 | 4,394,139 | 0.17% |
| Warehouses de Pauw CVA REIT | 56,492 | 1,073,348 | 0.04% | Danone SA | 204,907 | 13,343,544 | 0.52% |
| | | 52,540,261 | 2.05% | Dassault Aviation SA | 6,030 | 1,189,116 | 0.05% |
| Denmark 5.56% (30 June 2024: 7.34%) | | | | Dassault Systemes SE | 219,605 | 7,356,768 | 0.29% |
| AP Moller-Maersk A/S Class A | 894 | 1,383,453 | 0.05% | Eddred SE | 80,126 | 2,544,001 | 0.10% |
| AP Moller-Maersk A/S Class B | 1,412 | 2,254,161 | 0.09% | Eiffage SA | 24,204 | 2,050,563 | 0.08% |
| Carlsberg A/S Class B | 30,112 | 2,786,183 | 0.11% | Engie SA | 370,734 | 5,675,938 | 0.22% |
| Coloplast A/S Class B | 40,753 | 4,296,487 | 0.17% | Engie SA (Prime De Fidelite) | 204,606 | 3,132,518 | 0.12% |
| Danske Bank A/S | 212,752 | 5,811,464 | 0.23% | EssilorLuxottica SA | 99,949 | 23,547,984 | 0.92% |
| Demant A/S | 31,262 | 1,107,568 | 0.04% | Eurazeo SA | 7,632 | 549,122 | 0.02% |
| DSV A/S | 63,144 | 12,946,741 | 0.50% | Eurazeo SE | 8,237 | 592,652 | 0.02% |
| Genmab A/S | 20,802 | 4,163,325 | 0.16% | Eurofins Scientific SE | 41,995 | 2,070,773 | 0.08% |
| H Lundbeck A/S | 77,973 | 432,042 | 0.02% | Euronext NV | 25,694 | 2,782,660 | 0.11% |
| H Lundbeck A/S Class A | 27,261 | 122,098 | 0.00% | Gecina SA REIT | 16,848 | 1,523,902 | 0.06% |
| Novo Nordisk A/S Class B | 1,013,896 | 84,866,848 | 3.30% | Getlink SE | 114,444 | 1,763,010 | 0.07% |
| Novonones (Novozymes) B Class B | 113,026 | 6,179,310 | 0.24% | Hermes International SCA | 11,103 | 25,781,166 | 1.00% |
| Orsted A/S | 55,275 | 2,403,049 | 0.09% | Ipsen SA | 11,327 | 1,253,899 | 0.05% |
| Pandora A/S | 25,977 | 4,587,707 | 0.18% | JCDecaux SE | 22,426 | 339,978 | 0.01% |
| ROCKWOOL A/S Class B | 2,767 | 946,914 | 0.04% | Kering SA | 23,607 | 5,624,368 | 0.22% |
| Tryg A/S | 111,145 | 2,257,998 | 0.09% | Klepierre SA REIT | 68,202 | 1,896,016 | 0.07% |
| Vestas Wind Systems A/S | 330,437 | 4,346,003 | 0.17% | La Francaise des Jeux SACA | 30,991 | 1,153,485 | 0.04% |
| Zealand Pharma A/S | 21,773 | 2,089,050 | 0.08% | Legrand SA | 82,926 | 7,798,361 | 0.30% |
| | | 142,980,401 | 5.56% | L'Oreal SA | 45,466 | 15,542,552 | 0.60% |
| Finland 1.98% (30 June 2024: 2.01%) | | | | L'Oreal SA (Prime De Fidelite) | 30,348 | 10,374,464 | 0.40% |
| Elisa OYJ | 46,370 | 1,938,266 | 0.08% | LVMH Moët Hennessy Louis Vuitton SE | 80,786 | 51,339,503 | 2.00% |
| Fortum OYJ | 143,239 | 1,935,875 | 0.08% | Neoen SA | 23,280 | 924,682 | 0.04% |
| Kesko OYJ Class B | 88,597 | 1,610,693 | 0.06% | Orange SA | 624,107 | 6,008,902 | 0.23% |
| Kone OYJ Class B | 106,995 | 5,028,765 | 0.20% | Pernod Ricard SA | 63,728 | 6,946,352 | 0.27% |
| Metso OYJ | 211,231 | 1,896,854 | 0.07% | Pluxee NV | 27,832 | 520,904 | 0.02% |
| Neste OYJ | 135,356 | 1,641,192 | 0.06% | Publicis Groupe SA | 74,602 | 7,684,006 | 0.30% |
| Nokia OYJ | 1,684,820 | 7,201,763 | 0.28% | Remy Cointreau SA | 7,146 | 417,326 | 0.02% |
| Nordea Bank Abp | 1,087,788 | 11,421,774 | 0.45% | Renault SA | 62,518 | 2,941,472 | 0.11% |
| Orion OYJ Class B | 34,693 | 1,484,167 | 0.06% | Rexel SA | 72,944 | 1,794,422 | 0.07% |
| Sampo OYJ Class A | 159,257 | 6,271,541 | 0.24% | Safran SA | 112,525 | 23,866,552 | 0.93% |
| Stora Enso OYJ Class R | 194,092 | 1,886,186 | 0.07% | Sanofi SA | 361,169 | 33,855,982 | 1.32% |
| UPM-Kymmene OYJ | 168,227 | 4,468,109 | 0.17% | Sartorius Stedim Biotech | 8,244 | 1,555,643 | 0.06% |
| Valmet OYJ | 54,640 | 1,274,751 | 0.05% | Schneider Electric SE | 174,919 | 42,137,987 | 1.64% |
| | | | | SCOR SE | 56,152 | 1,327,433 | 0.05% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|------------------|--------------------|-----------------------|--|------------------|--------------------|-----------------------|
| SEB SA | 4,618 | 404,075 | 0.02% | Muenchener | | | |
| SEB SA (Prime De Fidelite) | 3,728 | 326,200 | 0.01% | Rueckversicherungs- | | | |
| Societe Generale SA | 235,903 | 6,407,125 | 0.25% | Gesellschaft AG in | | | |
| Sodexo SA | 5,584 | 444,207 | 0.02% | Muenchen | 43,246 | 21,065,127 | 0.82% |
| Sodexo SA (France) | 8,829 | 702,347 | 0.03% | Nemetschek SE | 17,625 | 1,649,700 | 0.06% |
| Sodexo SA (XPAR) | 12,500 | 994,375 | 0.04% | Puma SE | 34,560 | 1,533,082 | 0.06% |
| SOITEC | 7,967 | 694,324 | 0.03% | QIAGEN NV | 70,990 | 3,055,765 | 0.12% |
| STMicronelectronics NV | 213,725 | 5,188,174 | 0.20% | Rational AG | 1,574 | 1,296,976 | 0.05% |
| Teleperformance SE | 18,609 | 1,546,780 | 0.06% | Rheinmetall AG | 14,259 | 8,763,581 | 0.34% |
| Thales SA | 28,799 | 3,992,981 | 0.16% | RTL Group SA | 12,314 | 328,784 | 0.01% |
| TotalEnergies SE | 647,563 | 34,560,437 | 1.34% | RWE AG | 233,844 | 6,741,723 | 0.26% |
| Unibail-Rodamco-Westfield REIT | 33,927 | 2,467,171 | 0.10% | SAP SE | 360,047 | 85,079,106 | 3.31% |
| Veolia Environnement SA | 208,941 | 5,664,391 | 0.22% | Sartorius AG | 721 | 124,300 | 0.01% |
| Vinci SA | 162,393 | 16,197,078 | 0.63% | Sartorius AG - Preference Shares | 8,317 | 1,789,818 | 0.07% |
| Vivendi SE | 219,118 | 563,791 | 0.02% | Scout24 SE | 24,021 | 2,044,187 | 0.08% |
| Wendel SE | 8,563 | 795,931 | 0.03% | Siemens AG | 243,822 | 45,975,076 | 1.79% |
| | | 551,035,448 | 21.44% | Siemens Energy AG | 207,556 | 10,456,671 | 0.41% |
| Germany 18.52% (30 June 2024: 16.85%) | | | | Siemens Healthineers AG | 91,069 | 4,662,733 | 0.18% |
| Adidas AG | 56,618 | 13,407,142 | 0.52% | Symrise AG Class A | 42,790 | 4,392,394 | 0.17% |
| Allianz SE | 128,067 | 37,895,025 | 1.47% | Talanx AG | 19,640 | 1,613,426 | 0.06% |
| BASF SE | 291,512 | 12,377,600 | 0.48% | Traton SE | 16,237 | 453,824 | 0.02% |
| Bayer AG | 322,781 | 6,234,192 | 0.24% | Volkswagen AG | 9,423 | 868,329 | 0.03% |
| Bayerische Motoren Werke AG | 96,832 | 7,647,791 | 0.30% | Volkswagen AG - Preference Shares | 60,006 | 5,342,934 | 0.21% |
| Bayerische Motoren Werke AG - Preference Shares | 18,520 | 1,340,848 | 0.05% | Vonovia SE | 230,629 | 6,762,042 | 0.26% |
| Bechtle AG | 26,676 | 829,624 | 0.03% | Wacker Chemie AG | 6,326 | 443,073 | 0.02% |
| Beiersdorf AG | 32,298 | 4,004,952 | 0.16% | Zalando SE | 71,073 | 2,302,054 | 0.09% |
| Brenntag SE | 42,554 | 2,463,026 | 0.10% | | | 475,950,295 | 18.52% |
| Carl Zeiss Meditec AG | 12,274 | 558,712 | 0.02% | Ireland 0.58% (30 June 2024: 0.56%) | | | |
| Commerzbank AG | 305,098 | 4,797,666 | 0.19% | AlB Group plc | 604,943 | 3,224,346 | 0.12% |
| Continental AG | 35,834 | 2,322,760 | 0.09% | Bank of Ireland Group plc | 327,635 | 2,885,154 | 0.11% |
| Covestro AG | 62,235 | 3,598,113 | 0.14% | Glanbia plc | 61,564 | 820,648 | 0.03% |
| CTS Eventim AG & Co. KGaA | 19,478 | 1,590,379 | 0.06% | Kerry Group plc Class A | 48,679 | 4,539,317 | 0.18% |
| Daimler Truck Holding AG | 171,517 | 6,320,401 | 0.25% | Kingspan Group plc | 49,997 | 3,522,288 | 0.14% |
| Delivery Hero SE Class A | 68,696 | 1,863,036 | 0.07% | | | 14,991,753 | 0.58% |
| Deutsche Bank AG | 633,214 | 10,536,681 | 0.41% | Italy 6.10% (30 June 2024: 5.66%) | | | |
| Deutsche Boerse AG | 60,673 | 13,493,675 | 0.53% | A2A SpA | 510,303 | 1,094,600 | 0.04% |
| Deutsche Lufthansa AG | 196,465 | 1,213,368 | 0.05% | Amplifon SpA | 42,599 | 1,058,585 | 0.04% |
| Deutsche Post AG | 320,141 | 10,878,391 | 0.42% | Banca Mediolanum SpA | 70,293 | 807,667 | 0.03% |
| Deutsche Telekom AG | 1,097,909 | 31,718,591 | 1.23% | Banco BPM SpA | 495,808 | 3,873,252 | 0.15% |
| Deutsche Wohnen SE | 15,842 | 365,158 | 0.01% | BPER Banca SpA | 343,530 | 2,107,213 | 0.08% |
| DWS Group GmbH & Co. KGaA | 10,538 | 419,412 | 0.02% | Brunello Cucinelli SpA | 11,346 | 1,195,868 | 0.05% |
| E.ON SE | 726,651 | 8,171,191 | 0.32% | Buzzi SpA | 28,165 | 1,002,111 | 0.04% |
| Evonik Industries AG | 81,775 | 1,368,096 | 0.05% | Davide Campari-Milano NV | 157,586 | 948,353 | 0.04% |
| Fielmann Group AG | 7,714 | 319,360 | 0.01% | DiaSorin SpA | 7,172 | 714,044 | 0.03% |
| Fraport AG Frankfurt Airport Services Worldwide | 12,023 | 703,346 | 0.03% | Enel SpA | 2,543,529 | 17,514,741 | 0.68% |
| Fresenius Medical Care AG | 66,946 | 2,956,335 | 0.12% | Eni SpA | 704,209 | 9,218,096 | 0.36% |
| Fresenius SE & Co. KGaA | 134,165 | 4,499,894 | 0.18% | Ferrari NV | 38,433 | 15,849,769 | 0.62% |
| FUCHS SE | 9,243 | 293,927 | 0.01% | FincoBank Banca Finco SpA | 200,708 | 3,369,887 | 0.13% |
| FUCHS SE - Preference Shares | 20,504 | 854,197 | 0.03% | Generali | 404,670 | 11,035,351 | 0.43% |
| GEA Group AG | 54,967 | 2,628,522 | 0.10% | Hera SpA | 282,487 | 969,495 | 0.04% |
| Hannover Rueck SE | 19,679 | 4,750,511 | 0.19% | Infrastrutture Wireless Italiane SpA | 117,295 | 1,151,250 | 0.04% |
| Heidelberg Materials AG | 42,422 | 5,060,945 | 0.20% | Interpump Group SpA | 25,441 | 1,085,313 | 0.04% |
| Henkel AG & Co. KGaA | 32,564 | 2,422,762 | 0.09% | Intesa Sanpaolo SpA | 5,161,676 | 19,939,554 | 0.78% |
| Henkel AG & Co. KGaA - Preference Shares | 53,184 | 4,504,685 | 0.18% | Italgas SpA | 166,185 | 899,061 | 0.03% |
| Hochtief AG | 6,031 | 782,221 | 0.03% | Leonardo SpA | 131,276 | 3,403,987 | 0.13% |
| Infineon Technologies AG | 425,020 | 13,345,628 | 0.52% | Mediobanca Banca di Credito Finanziario SpA | 179,037 | 2,519,946 | 0.10% |
| KION Group AG | 23,548 | 750,239 | 0.03% | Moncler SpA | 74,320 | 3,788,834 | 0.15% |
| Knorr-Bremse AG | 21,702 | 1,526,736 | 0.06% | Nexi SpA | 250,877 | 1,344,701 | 0.05% |
| LEG Immobilien SE | 24,323 | 1,989,621 | 0.08% | Pirelli & C SpA | 120,889 | 661,746 | 0.03% |
| Mercedes-Benz Group AG | 274,406 | 14,763,043 | 0.57% | Poste Italiane SpA | 148,224 | 2,018,811 | 0.08% |
| Merck KGaA | 42,475 | 5,942,252 | 0.23% | Prysmian SpA | 95,065 | 5,861,708 | 0.23% |
| MTU Aero Engines AG | 17,688 | 5,695,536 | 0.22% | Recordati Industria Chimica e Farmaceutica SpA | 31,926 | 1,615,456 | 0.06% |
| | | | | Reply SpA | 7,289 | 1,118,133 | 0.04% |
| | | | | Snam SpA | 741,886 | 3,173,046 | 0.12% |
| | | | | Stellantis NV | 685,445 | 8,629,752 | 0.34% |
| | | | | Telecom Italia SpA | 3,385,416 | 834,844 | 0.03% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|------------------|--------------------|-----------------------|--|------------------|--------------------|-----------------------|
| Telecom Italia SpA (MTAA) | 1,499,187 | 434,015 | 0.02% | Powszechny Zaklad Ubezpieczen SA | 185,504 | 1,988,083 | 0.08% |
| Tenaris SA | 142,548 | 2,575,842 | 0.10% | Santander Bank Polska SA | 12,669 | 1,355,392 | 0.05% |
| Terna - Rete Elettrica Nazionale | 458,281 | 3,492,101 | 0.14% | | | 17,090,615 | 0.67% |
| UniCredit SpA | 514,535 | 19,822,461 | 0.77% | Portugal 0.31% (30 June 2024: 0.35%) | | | |
| Unipol Gruppo SpA | 123,570 | 1,486,547 | 0.06% | EDP Renovaveis SA | 99,891 | 1,002,905 | 0.04% |
| | | 156,616,140 | 6.10% | EDP SA | 978,469 | 3,024,448 | 0.12% |
| Netherlands 8.96% (30 June 2024: 10.30%) | | | | Galp Energia SGPS SA | 142,161 | 2,267,468 | 0.09% |
| Aalberts NV | 31,769 | 1,090,947 | 0.04% | Jeronimo Martins SGPS SA | 89,324 | 1,648,028 | 0.06% |
| ABN AMRO Bank NV GDR | 163,092 | 2,428,440 | 0.09% | | | 7,942,849 | 0.31% |
| Adyen NV | 9,815 | 14,104,155 | 0.55% | Spain 5.65% (30 June 2024: 5.38%) | | | |
| Aegon Ltd. | 331,171 | 1,894,298 | 0.07% | Acciona SA | 7,734 | 840,686 | 0.03% |
| Akzo Nobel NV | 56,281 | 3,262,047 | 0.13% | ACS Actividades de Construccion y Servicios SA | 66,023 | 3,198,154 | 0.12% |
| ArcelorMittal SA | 158,334 | 3,551,432 | 0.14% | Aena SME SA | 22,982 | 4,536,647 | 0.18% |
| ASM International NV | 15,229 | 8,509,965 | 0.33% | Amadeus IT Group SA | 142,867 | 9,743,529 | 0.38% |
| ASML Holding NV | 129,093 | 87,615,419 | 3.41% | Banco Bilbao Vizcaya Argentaria SA | 1,888,199 | 17,847,257 | 0.69% |
| ASR Nederland NV | 48,160 | 2,204,765 | 0.09% | Banco de Sabadell SA | 1,637,044 | 3,072,732 | 0.12% |
| BE Semiconductor Industries NV | 25,665 | 3,395,479 | 0.13% | Banco Santander SA | 4,990,152 | 22,278,534 | 0.87% |
| CTP NV | 36,762 | 547,018 | 0.02% | Bankinter SA | 207,619 | 1,586,209 | 0.06% |
| CVC Capital Partners plc | 69,672 | 1,481,227 | 0.06% | CaixaBank SA | 1,270,843 | 6,654,134 | 0.26% |
| DSM-Firmenich AG | 56,535 | 5,524,600 | 0.22% | Cellnex Telecom SA | 193,327 | 5,898,407 | 0.23% |
| EXOR NV | 32,833 | 2,907,362 | 0.11% | Corp. ACCIONA Energias Renovables SA | 20,017 | 356,303 | 0.01% |
| Havas NV | 219,118 | 355,497 | 0.01% | Enagas SA | 82,910 | 976,680 | 0.04% |
| Heineken Holding NV | 42,879 | 2,480,550 | 0.10% | Endesa SA | 102,948 | 2,138,230 | 0.08% |
| Heineken NV | 90,210 | 6,197,427 | 0.24% | Ferrovial SE | 156,188 | 6,341,233 | 0.25% |
| IMCD NV | 18,537 | 2,660,059 | 0.10% | Grifols SA | 89,009 | 814,254 | 0.03% |
| ING Groep NV | 1,033,829 | 15,641,833 | 0.61% | Grifols SA - Preference Shares Class B | 80,099 | 565,899 | 0.02% |
| InPost SA | 77,743 | 1,283,537 | 0.05% | Iberdrola SA | 1,951,321 | 25,952,569 | 1.01% |
| JDE Peet's NV | 50,907 | 841,493 | 0.03% | Industria de Diseno Textil SA | 344,227 | 17,087,428 | 0.67% |
| Koninklijke Ahold Delhaize NV | 307,997 | 9,698,825 | 0.38% | Mapfre SA | 329,227 | 805,289 | 0.03% |
| Koninklijke KPN NV | 1,236,835 | 4,347,475 | 0.17% | Merlin Properties Socimi SA REIT | 141,759 | 1,440,271 | 0.06% |
| Koninklijke Philips NV | 260,832 | 6,364,301 | 0.25% | Naturgy Energy Group SA | 40,842 | 954,886 | 0.04% |
| Koninklijke Vopak NV | 20,674 | 878,645 | 0.03% | Redeia Corp. SA | 142,061 | 2,344,007 | 0.09% |
| NN Group NV | 90,227 | 3,795,850 | 0.15% | Repsol SA | 371,784 | 4,346,155 | 0.17% |
| OCI NV | 37,162 | 401,907 | 0.02% | Telefonica SA | 1,392,786 | 5,483,398 | 0.21% |
| Prosus NV | 441,919 | 16,947,594 | 0.66% | | | 145,262,891 | 5.65% |
| Randstad NV | 34,508 | 1,404,821 | 0.05% | Sweden 6.60% (30 June 2024: 6.61%) | | | |
| Universal Music Group NV | 246,640 | 6,096,941 | 0.24% | AAK AB | 56,795 | 1,566,622 | 0.06% |
| Wolters Kluwer NV | 77,542 | 12,437,737 | 0.48% | Alfa Laval AB | 88,328 | 3,571,257 | 0.14% |
| | | 230,351,646 | 8.96% | Assa Abloy AB Class B | 319,012 | 9,111,841 | 0.35% |
| Norway 1.26% (30 June 2024: 1.31%) | | | | Atlas Copco AB Class A | 829,261 | 12,237,970 | 0.48% |
| Aker A.S.A Class A | 7,399 | 345,397 | 0.01% | Atlas Copco AB Class B | 494,516 | 6,459,417 | 0.25% |
| Aker BP A.S.A | 100,841 | 1,900,972 | 0.07% | Axfood AB | 34,667 | 709,005 | 0.03% |
| AutoStore Holdings Ltd. | 337,699 | 319,019 | 0.01% | Beijer Ref AB Class B | 134,571 | 1,918,327 | 0.07% |
| DNB Bank A.S.A | 324,265 | 6,256,154 | 0.24% | Boliden AB | 90,287 | 2,450,213 | 0.10% |
| Equinor A.S.A | 268,806 | 6,066,144 | 0.24% | Castellum AB | 138,397 | 1,458,179 | 0.06% |
| Gjensidige Forsikring A.S.A | 56,702 | 969,097 | 0.04% | Epiroc AB Class A | 206,861 | 3,481,282 | 0.14% |
| Kongsberg Gruppen A.S.A | 24,406 | 2,656,314 | 0.10% | Epiroc AB Class B | 119,647 | 1,802,836 | 0.07% |
| Mowi A.S.A | 143,765 | 2,380,694 | 0.09% | EQT AB | 239,899 | 6,418,135 | 0.25% |
| Norsk Hydro A.S.A | 422,747 | 2,248,078 | 0.09% | Essity AB Class B | 197,466 | 5,103,413 | 0.20% |
| Orkla A.S.A | 251,558 | 2,103,708 | 0.08% | Evolution AB | 58,368 | 4,350,499 | 0.17% |
| Salmar A.S.A | 20,608 | 947,119 | 0.04% | Fastighets AB Balder Class B | 221,693 | 1,488,094 | 0.06% |
| Schibsted A.S.A Class A | 24,703 | 739,376 | 0.03% | Getinge AB Class B | 72,672 | 1,153,136 | 0.05% |
| Schibsted A.S.A Class B | 31,103 | 883,856 | 0.04% | H&M Hennes & Mauritz AB Class B | 194,962 | 2,540,649 | 0.10% |
| Telenor A.S.A | 204,757 | 2,209,394 | 0.09% | Hexagon AB Class B | 689,334 | 6,362,250 | 0.25% |
| Variable Energi A.S.A | 291,591 | 874,981 | 0.04% | Holmen AB Class B | 25,104 | 891,251 | 0.03% |
| Yara International A.S.A | 52,835 | 1,351,364 | 0.05% | Husqvarna AB Class A | 6,036 | 30,651 | 0.00% |
| | | 32,251,667 | 1.26% | Husqvarna AB Class B | 105,304 | 531,421 | 0.02% |
| Poland 0.67% (30 June 2024: 0.73%) | | | | Industrivarden AB Class A | 42,819 | 1,307,605 | 0.05% |
| Allegro.eu SA | 181,113 | 1,146,661 | 0.05% | Industrivarden AB Class C | 47,954 | 1,463,160 | 0.06% |
| Bank Polska Kasa Opieki SA | 57,625 | 1,857,856 | 0.07% | Indutrade AB | 88,211 | 2,135,598 | 0.08% |
| Dino Polska SA | 16,030 | 1,460,872 | 0.06% | Investment AB Latour Class B | 47,607 | 1,147,994 | 0.04% |
| KGHM Polska Miedz SA | 45,483 | 1,222,879 | 0.05% | Investor AB Class A | 172,828 | 4,413,787 | 0.17% |
| LPP SA | 419 | 1,523,285 | 0.06% | Investor AB Class B | 559,858 | 14,322,463 | 0.56% |
| mBank SA | 4,112 | 526,061 | 0.02% | | | | |
| ORLEN SA | 189,228 | 2,088,162 | 0.08% | | | | |
| Powszechna Kasa Oszczednosci Bank Polski SA | 280,666 | 3,921,364 | 0.15% | | | | |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|------------------|--------------------|-----------------------|--------------------------------------|------------------|----------------------|-----------------------|
| L E Lundbergforetagen AB Class B | 24,456 | 1,070,879 | 0.04% | Novartis AG | 656,218 | 62,025,979 | 2.41% |
| Lifco AB Class B | 73,729 | 2,065,946 | 0.08% | Partners Group Holding AG | 7,245 | 9,496,102 | 0.37% |
| Nibe Industrier AB Class B | 561,547 | 2,122,213 | 0.08% | PSP Swiss Property AG | 14,724 | 2,022,463 | 0.08% |
| Saab AB Class B | 108,646 | 2,219,165 | 0.09% | Roche Holding AG | 226,890 | 61,774,342 | 2.40% |
| Sagax AB Class B | 69,578 | 1,375,567 | 0.05% | Roche Holding AG (XSWX) | 12,220 | 3,523,716 | 0.14% |
| Sagax AB Class D | 41,290 | 111,692 | 0.00% | Sandoz Group AG | 141,346 | 5,598,581 | 0.22% |
| Sandvik AB | 340,295 | 5,897,872 | 0.23% | Schindler Holding AG | 13,286 | 3,545,116 | 0.14% |
| Securitas AB Class B | 166,613 | 1,993,561 | 0.08% | Schindler Holding AG (XSWX) | 6,838 | 1,803,459 | 0.07% |
| Skandinaviska Enskilda Banken AB Class A | 491,660 | 6,508,055 | 0.25% | SGS SA | 48,092 | 4,657,394 | 0.18% |
| Skandinaviska Enskilda Banken AB Class C | 7,937 | 105,582 | 0.00% | SIG Group AG | 109,226 | 2,081,112 | 0.08% |
| Skanska AB Class B | 110,663 | 2,250,691 | 0.09% | Sika AG | 49,755 | 11,441,686 | 0.44% |
| SKF AB Class B | 111,141 | 2,016,595 | 0.08% | Sonova Holding AG | 15,998 | 5,051,254 | 0.20% |
| SSAB AB Class A | 54,383 | 213,749 | 0.01% | Straumann Holding AG | 35,075 | 4,270,274 | 0.17% |
| SSAB AB Class B | 223,795 | 858,877 | 0.03% | Swatch Group AG | 9,024 | 1,586,664 | 0.06% |
| Svenska Cellulosa AB SCA Class A | 3,637 | 44,376 | 0.00% | Swatch Group AG (XSWX) | 17,942 | 613,731 | 0.02% |
| Svenska Cellulosa AB SCA Class B | 191,031 | 2,344,999 | 0.09% | Swiss Life Holding AG | 9,256 | 6,900,412 | 0.27% |
| Svenska Handelsbanken AB Class A | 435,980 | 4,351,608 | 0.17% | Swiss Prime Site AG | 25,072 | 2,639,659 | 0.10% |
| Svenska Handelsbanken AB Class B | 28,122 | 365,489 | 0.01% | Swiss Re AG | 95,027 | 13,285,647 | 0.52% |
| Sweco AB Class B | 65,376 | 941,085 | 0.04% | Swisscom AG | 8,343 | 4,485,236 | 0.17% |
| Swedbank AB Class A | 283,085 | 5,401,168 | 0.21% | Tecan Group AG | 4,205 | 907,836 | 0.03% |
| Swedish Orphan Biovitrum AB | 60,445 | 1,676,812 | 0.07% | Temenos AG | 19,597 | 1,338,596 | 0.05% |
| Tele2 AB Class B | 174,154 | 1,662,922 | 0.07% | UBS Group AG | 1,053,933 | 31,143,308 | 1.21% |
| Telefonaktiebolaget LM Ericsson Class B | 909,294 | 7,143,063 | 0.28% | VAT Group AG | 8,873 | 3,241,255 | 0.13% |
| Telia Co. AB | 758,566 | 2,033,407 | 0.08% | Zurich Insurance Group AG | 48,164 | 27,653,621 | 1.08% |
| Trelleborg AB Class B | 70,439 | 2,330,831 | 0.09% | | | 493,465,706 | 19.20% |
| Volvo AB Class A | 69,240 | 1,635,157 | 0.06% | Total Equities | | 2,552,867,997 | 99.35% |
| Volvo AB Class B | 505,895 | 11,876,364 | 0.46% | Total Transferable Securities | | 2,552,867,997 | 99.35% |
| Volvo Car AB Class B | 199,230 | 417,562 | 0.02% | | | | |
| | | 169,462,342 | 6.60% | | | | |
| Switzerland 19.20% (30 June 2024: 18.95%) | | | | | | | |
| ABB Ltd. | 520,522 | 27,218,051 | 1.06% | | | | |
| Adecco Group AG | 51,713 | 1,232,178 | 0.05% | | | | |
| Alcon AG | 161,652 | 13,246,748 | 0.52% | | | | |
| Avolta AG | 34,774 | 1,346,609 | 0.05% | | | | |
| Bachem Holding AG Class B | 9,946 | 613,661 | 0.02% | | | | |
| Baloise Holding AG | 14,898 | 2,605,184 | 0.10% | | | | |
| Banque Cantonale Vaudoise | 8,950 | 796,364 | 0.03% | | | | |
| Barry Callebaut AG | 1,156 | 1,483,154 | 0.06% | | | | |
| Belimo Holding AG | 3,204 | 2,046,838 | 0.08% | | | | |
| BKW AG | 6,438 | 1,030,440 | 0.04% | | | | |
| Chocoladefabriken Lindt & Spruengli AG | 321 | 3,444,581 | 0.13% | | | | |
| Chocoladefabriken Lindt & Spruengli AG (XSWX) | 33 | 3,516,542 | 0.14% | | | | |
| Cie Financiere Richemont SA Class A | 174,005 | 25,569,831 | 0.99% | | | | |
| Clariant AG | 73,601 | 791,365 | 0.03% | | | | |
| DKSH Holding AG | 11,366 | 815,126 | 0.03% | | | | |
| Emmi AG | 717 | 562,340 | 0.02% | | | | |
| EMS-Chemie Holding AG | 2,304 | 1,501,346 | 0.06% | | | | |
| Flughafen Zurich AG | 6,208 | 1,439,503 | 0.06% | | | | |
| Galderma Group AG | 24,176 | 2,592,728 | 0.10% | | | | |
| Geberit AG | 10,883 | 5,967,883 | 0.23% | | | | |
| Georg Fischer AG | 26,581 | 1,944,526 | 0.08% | | | | |
| Givaudan SA | 2,604 | 11,005,140 | 0.43% | | | | |
| Helvetia Holding AG | 11,484 | 1,828,292 | 0.07% | | | | |
| Holcim AG | 183,976 | 17,126,778 | 0.67% | | | | |
| Julius Baer Group Ltd. | 66,554 | 4,160,237 | 0.16% | | | | |
| Kuehne + Nagel International AG | 16,229 | 3,593,678 | 0.14% | | | | |
| Logitech International SA | 50,036 | 4,001,080 | 0.16% | | | | |
| Lonza Group AG | 23,701 | 13,532,288 | 0.53% | | | | |
| Nestle SA | 844,251 | 67,365,772 | 2.62% | | | | |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets | | | |
|--|---|--------------------|--------------------------------------|--------------------------|--------------------|--------------------------------------|----------------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2024: (0.00%)) | | | | | | | |
| Futures (0.01%) (30 June 2024: (0.00%)) | | | | | | | |
| Euro Stoxx 50 Index March 2025 | 92 | €4,579,257 | (88,736) | (0.00%) | | | |
| Euro Stoxx 600 Index March 2025 | 518 | €13,372,028 | (279,578) | (0.01%) | | | |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (368,314) | (0.01%) | | | |
| OTC Financial Derivative Instruments 0.00% (30 June 2024: (0.00%)) | | | | | | | |
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets |
| Forward Currency Exchange Contracts 0.00% (30 June 2024: (0.00%)) | | | | | | | |
| EUR | 1,273,263 | DKK | (9,484,535) | UBS AG | 19/3/2025 | 342 | 0.00% |
| Total OTC Financial Derivative Instruments | | | | | | 342 | 0.00% |
| Total Investments | | | | | | 2,552,500,025 | 99.34% |
| | | | | | | Fair Value EUR (€) | % of Total Net Assets |
| Other Assets and Liabilities | | | | | | 17,079,737 | 0.66% |
| Net Assets | | | | | | 2,569,579,762 | 100.00% |
| Analysis of Total Assets | | | | | | EUR (€) | % of Total Assets |
| (a) | Transferable securities admitted to an official stock exchange listing | | | | | 2,551,874,668 | 99.29% |
| (b) | Transferable securities dealt in on another regulated market | | | | | — | 0.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | | 993,329 | 0.04% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | | | | | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | | | | | 342 | 0.00% |
| (f) | Other Assets | | | | | 17,308,706 | 0.67% |
| Total Assets | | | | | | 2,570,177,045 | 100.00% |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 2,552,867,997 | 2,600,885,928 |
| Financial Derivative Instruments | 17 | 342 | — |
| Cash | | 10,539,241 | 1,799,071 |
| Receivables: | | | |
| Interest and Dividends | | 5,211,487 | 7,088,351 |
| Capital Shares Issued | | — | 2,361,364 |
| Margin Cash Due from Broker | | 1,557,978 | 641,902 |
| Total Current Assets | | 2,570,177,045 | 2,612,776,616 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 368,314 | 76,354 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 2,361,363 |
| Investments Purchased | | — | 269,796 |
| Management Fees Payable | 12 | 228,969 | 203,003 |
| Total Current Liabilities | | 597,283 | 2,910,516 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 2,569,579,762 | 2,609,866,100 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating | | | |
| Net Assets | €551,028,597 | €532,157,254 | €313,342,985 |
| Number of Shares Outstanding | 12,195,309 | 11,607,797 | 7,790,620 |
| Net Asset Value Per Share¹ | €45.18 | €45.84 | €40.22 |
| EUR Distributing | | | |
| Net Assets | €2,018,551,165 | €2,077,708,846 | €1,791,107,274 |
| Number of Shares Outstanding | 51,561,048 | 52,010,441 | 49,701,100 |
| Net Asset Value Per Share¹ | €39.15 | €39.95 | €36.04 |

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

Statement of Operations

| | | EUR (€) | EUR (€) |
|---|------|--------------------------------------|--------------------------------------|
| | Note | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Investment Income/(Loss) | | | |
| Interest Income | | 179,595 | 331,385 |
| Dividend Income | | 17,737,046 | 12,236,997 |
| Securities Lending Income | | 48,903 | 74,657 |
| Net (Loss)/Gain on Financial Instruments | | (53,313,599) | 88,961,685 |
| Total Investment (Loss)/Income | | (35,348,055) | 101,604,724 |
| Expenses | | | |
| Management Fees | 12 | 1,346,633 | 1,094,357 |
| Transaction Fees and Commissions | | 93,369 | 275,966 |
| Total Expenses | | 1,440,002 | 1,370,323 |
| Finance Costs | | | |
| Interest Expense | | 724 | 85 |
| Distributions | 6 | 11,827,402 | 10,360,843 |
| Total Finance Costs | | 11,828,126 | 10,360,928 |
| Net Investment (Loss)/Income After Finance Costs | | (48,616,183) | 89,873,473 |
| Taxation | 5 | (855,963) | (664,760) |
| Net (Decrease)/Increase in Net Assets | | (49,472,146) | 89,208,713 |

Statement of Changes in Net Assets

| | EUR (€) | EUR (€) |
|---|--------------------------------------|--------------------------------------|
| | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Increase/(Decrease) in Net Assets | | |
| Net (Decrease)/Increase in Net Assets From Operations | (49,472,146) | 89,208,713 |
| Capital Transactions | | |
| Subscriptions | 175,523,035 | 408,009,982 |
| Redemptions | (166,337,227) | (288,671,576) |
| Total Capital Transactions | 9,185,808 | 119,338,406 |
| Total (Decrease)/Increase for the Period | (40,286,338) | 208,547,119 |
| Net Assets | | |
| Beginning of Period | 2,609,866,100 | 2,104,450,259 |
| End of Period | 2,569,579,762 | 2,312,997,378 |

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

Vanguard FTSE Developed World UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark returned 5.75% for the six-month period.
- The United States, which represents about 70% of the index, added the most to the benchmark's performance. Among other markets with the larger weightings, Japan, Germany, the UK and Canada added to performance; France, Switzerland and Australia detracted.
- Eight of the index's 11 industry sectors posted positive returns. Consumer discretionary, financial and technology stocks added the most to returns. Health care, basic materials and energy detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Developed Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| USD Accumulating | 5.78% | 10.96% | 12.13% |
| Benchmark | 5.75 | 10.82 | 12.00 |
| Tracking Difference* | 0.03 | | |
| USD Distributing | 5.78% | 10.96% | 9.88% |
| Benchmark | 5.75 | 10.82 | 9.77 |
| Tracking Difference* | 0.03 | | |

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Cost | | | Proceeds | |
|----------------------------------|---------|-----------------|--|----------|-----------------|
| | Shares | US Dollars (\$) | | Shares | US Dollars (\$) |
| Purchases | | | Sales | | |
| Microsoft Corp. | 108,063 | 45,956,361 | NVIDIA Corp. | 57,840 | 7,307,668 |
| Apple, Inc. | 194,814 | 43,950,265 | Apple, Inc. | 22,411 | 5,358,299 |
| NVIDIA Corp. | 338,777 | 42,544,995 | Eli Lilly & Co. | 5,263 | 4,720,540 |
| Amazon.com, Inc. | 144,781 | 28,090,258 | Microsoft Corp. | 9,066 | 3,880,157 |
| Meta Platforms, Inc. Class A | 31,842 | 17,407,541 | Amazon.com, Inc. | 11,340 | 2,357,132 |
| Alphabet, Inc. Class A | 84,041 | 14,415,236 | Meta Platforms, Inc. Class A | 2,676 | 1,534,793 |
| Alphabet, Inc. Class C | 66,153 | 11,361,912 | Alphabet, Inc. Class A | 7,146 | 1,208,532 |
| Broadcom, Inc. | 61,975 | 11,157,189 | Exact Sciences Corp. | 16,843 | 1,180,526 |
| Tesla, Inc. | 40,453 | 10,828,796 | JPMorgan Chase & Co. | 4,704 | 1,160,866 |
| Eli Lilly & Co. | 11,894 | 10,167,333 | Tesla, Inc. | 3,396 | 1,148,629 |
| Berkshire Hathaway, Inc. Class B | 21,395 | 9,638,078 | Wells Fargo & Co. | 15,700 | 1,134,495 |
| JPMorgan Chase & Co. | 37,772 | 8,261,643 | Berkshire Hathaway, Inc. Class B | 2,232 | 1,068,146 |
| UnitedHealth Group, Inc. | 13,405 | 7,538,718 | Smurfit WestRock plc | 20,631 | 1,062,703 |
| Exxon Mobil Corp. | 63,953 | 7,445,996 | Alphabet, Inc. Class C | 6,078 | 1,037,028 |
| Visa, Inc. Class A | 22,752 | 6,504,240 | Federal Realty Investment Trust REIT | 8,475 | 957,929 |
| Procter & Gamble Co. | 34,976 | 5,931,291 | Fortune Brands Innovations, Inc. Class I | 11,027 | 954,607 |
| Costco Wholesale Corp. | 6,481 | 5,787,426 | Broadcom, Inc. | 5,556 | 915,295 |
| Novo Nordisk A/S Class B | 47,975 | 5,761,589 | Pinnacle West Capital Corp. | 9,920 | 895,578 |
| Johnson & Johnson | 35,503 | 5,561,305 | Match Group, Inc. | 24,579 | 892,218 |
| Home Depot, Inc. | 14,369 | 5,471,628 | Amdocs Ltd. | 10,346 | 891,929 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|--|---------------------|-------------------------------|--------------------------|
| Transferable Securities 99.11% (30 June 2024: 98.29%) | | | | | | | |
| Equities 99.11% (30 June 2024: 98.29%) | | | | | | | |
| Australia 1.86% (30 June 2024: 2.01%) | | | | | | | |
| AGL Energy Ltd. | 68,720 | 480,367 | 0.01% | Medibank Pvt Ltd. | 262,530 | 616,047 | 0.01% |
| ALS Ltd. | 48,658 | 454,309 | 0.01% | Metcash Ltd. | 130,294 | 250,082 | 0.00% |
| Amcorg plc | 130,402 | 1,208,654 | 0.02% | Mineral Resources Ltd. | 16,770 | 355,623 | 0.01% |
| AMP Ltd. | 244,693 | 240,130 | 0.00% | Mirvac Group REIT | 390,371 | 453,184 | 0.01% |
| Ampol Ltd. | 21,397 | 373,460 | 0.01% | National Australia Bank Ltd. | 295,135 | 6,779,388 | 0.10% |
| Ansell Ltd. | 13,402 | 280,633 | 0.00% | New Hope Corp., Ltd. | 39,214 | 120,426 | 0.00% |
| ANZ Group Holdings Ltd. | 286,998 | 5,071,410 | 0.07% | NEXTDC Ltd. | 60,253 | 562,196 | 0.01% |
| APA Group | 138,536 | 597,849 | 0.01% | Northern Star Resources Ltd. | 107,261 | 1,025,380 | 0.01% |
| Aristocrat Leisure Ltd. | 60,350 | 2,554,319 | 0.04% | Nufarm Ltd. | 17,192 | 37,681 | 0.00% |
| ASX Ltd. | 19,098 | 769,540 | 0.01% | Orica Ltd. | 51,732 | 531,055 | 0.01% |
| Atlas Arteria Ltd. | 124,704 | 366,750 | 0.01% | Origin Energy Ltd. | 159,060 | 1,073,454 | 0.02% |
| Aurizon Holdings Ltd. | 133,771 | 269,179 | 0.00% | Orora Ltd. | 122,871 | 187,146 | 0.00% |
| Bank of Queensland Ltd. | 73,440 | 304,651 | 0.00% | Perpetual Ltd. | 11,362 | 139,922 | 0.00% |
| Beach Energy Ltd. | 173,740 | 150,062 | 0.00% | Pilbara Minerals Ltd. | 255,717 | 346,736 | 0.00% |
| Bendigo & Adelaide Bank Ltd. | 52,163 | 423,087 | 0.01% | Pro Medicus Ltd. | 5,077 | 786,233 | 0.01% |
| BHP Group Ltd. | 483,486 | 11,839,306 | 0.17% | Qantas Airways Ltd. | 78,990 | 438,693 | 0.01% |
| BlueScope Steel Ltd. | 39,598 | 458,225 | 0.01% | QBE Insurance Group Ltd. | 148,601 | 1,766,521 | 0.03% |
| Brambles Ltd. | 131,444 | 1,565,819 | 0.02% | Qube Holdings Ltd. | 167,708 | 412,231 | 0.01% |
| CAR Group Ltd. | 32,632 | 727,954 | 0.01% | Ramsay Health Care Ltd. | 15,391 | 329,143 | 0.00% |
| Challenger Ltd. | 39,062 | 145,353 | 0.00% | REA Group Ltd. | 4,838 | 698,868 | 0.01% |
| Charter Hall Group REIT | 41,350 | 367,387 | 0.01% | Reece Ltd. | 16,629 | 230,421 | 0.00% |
| Cleanaway Waste Management Ltd. | 253,249 | 415,518 | 0.01% | Region RE Ltd. REIT | 175,619 | 225,080 | 0.00% |
| Cochlear Ltd. | 6,071 | 1,089,618 | 0.02% | Rio Tinto Ltd. | 36,228 | 2,634,694 | 0.04% |
| Coles Group Ltd. | 119,355 | 1,395,945 | 0.02% | Santos Ltd. | 303,167 | 1,253,875 | 0.02% |
| Commonwealth Bank of Australia | 159,882 | 15,170,361 | 0.22% | Scentre Group REIT | 491,983 | 1,044,817 | 0.02% |
| Computershare Ltd. | 58,063 | 1,220,492 | 0.02% | Seek Ltd. | 31,742 | 443,570 | 0.01% |
| CSL Ltd. | 45,695 | 7,966,478 | 0.12% | SGH Ltd. | 16,556 | 472,657 | 0.01% |
| Deterra Royalties Ltd. | 29,427 | 67,777 | 0.00% | Sims Ltd. | 7,436 | 54,695 | 0.00% |
| Dexus REIT | 98,369 | 405,628 | 0.01% | Sonic Healthcare Ltd. | 44,956 | 751,810 | 0.01% |
| Domain Holdings Australia Ltd. | 31,087 | 48,696 | 0.00% | South32 Ltd. | 428,985 | 903,061 | 0.01% |
| Domino's Pizza Enterprises Ltd. | 5,303 | 96,662 | 0.00% | Star Entertainment Grp Ltd. | 67,975 | 7,996 | 0.00% |
| Downer EDI Ltd. | 78,997 | 256,783 | 0.00% | Steadfast Group Ltd. | 120,415 | 432,419 | 0.01% |
| Endeavour Group Ltd. | 135,597 | 352,610 | 0.01% | Stockland REIT | 225,260 | 669,455 | 0.01% |
| Evolution Mining Ltd. | 188,270 | 560,689 | 0.01% | Suncorp Group Ltd. | 117,580 | 1,383,921 | 0.02% |
| Flight Centre Travel Group Ltd. | 28,795 | 297,378 | 0.00% | Tabcorp Holdings Ltd. | 188,957 | 66,101 | 0.00% |
| Fortescue Ltd. | 150,425 | 1,699,725 | 0.02% | Telstra Group Ltd. | 405,651 | 1,007,147 | 0.01% |
| Goodman Group REIT | 177,429 | 3,915,238 | 0.06% | TPG Telecom Ltd. | 31,183 | 86,688 | 0.00% |
| GPT Group REIT | 167,525 | 453,270 | 0.01% | Transurban Group | 284,988 | 2,362,670 | 0.03% |
| GQG Partners, Inc. | 88,644 | 113,610 | 0.00% | Treasury Wine Estates Ltd. | 74,499 | 522,608 | 0.01% |
| Harvey Norman Holdings Ltd. | 34,160 | 98,771 | 0.00% | Vicinity Ltd. REIT | 366,359 | 476,345 | 0.01% |
| IDP Education Ltd. | 18,316 | 143,229 | 0.00% | Washington H Soul Pattinson & Co., Ltd. | 26,900 | 569,939 | 0.01% |
| IGO Ltd. | 54,856 | 162,009 | 0.00% | Wesfarmers Ltd. | 109,109 | 4,832,197 | 0.07% |
| Iluka Resources Ltd. | 38,072 | 119,040 | 0.00% | Westpac Banking Corp. | 330,580 | 6,615,212 | 0.10% |
| Incitec Pivot Ltd. | 161,592 | 293,146 | 0.00% | Whitehaven Coal Ltd. | 58,809 | 225,752 | 0.00% |
| Insignia Financial Ltd. | 38,902 | 85,506 | 0.00% | WiseTech Global Ltd. | 18,425 | 1,381,033 | 0.02% |
| Insurance Australia Group Ltd. | 232,333 | 1,216,962 | 0.02% | Woodside Energy Group Ltd. | 177,393 | 2,701,889 | 0.04% |
| James Hardie Industries plc | 41,379 | 1,282,784 | 0.02% | Woolworths Group Ltd. | 119,764 | 2,260,891 | 0.03% |
| JB Hi-Fi Ltd. | 12,038 | 690,774 | 0.01% | Worley Ltd. | 48,689 | 412,997 | 0.01% |
| Lendlease Corp., Ltd. | 66,042 | 254,744 | 0.00% | Xero Ltd. | 13,651 | 1,424,672 | 0.02% |
| Liontown Resources Ltd. | 105,114 | 34,168 | 0.00% | Yancoal Australia Ltd. | 16,690 | 67,168 | 0.00% |
| Lottery Corp., Ltd. | 206,709 | 632,240 | 0.01% | | | 126,769,366 | 1.86% |
| Lynas Rare Earths Ltd. | 92,122 | 366,750 | 0.01% | Austria 0.06% (30 June 2024: 0.05%) | | | |
| Macquarie Group Ltd. | 33,523 | 4,600,515 | 0.07% | ANDRITZ AG | 7,054 | 357,771 | 0.01% |
| Magellan Financial Group Ltd. | 26,437 | 182,017 | 0.00% | Erste Group Bank AG | 30,066 | 1,857,415 | 0.03% |
| | | | | OMV AG | 12,983 | 501,995 | 0.01% |
| | | | | Raiffeisen Bank International AG | 11,556 | 236,333 | 0.00% |
| | | | | Telekom Austria AG Class A | 10,145 | 83,621 | 0.00% |
| | | | | Verbund AG | 6,233 | 451,799 | 0.01% |
| | | | | Voestalpine AG | 14,566 | 276,473 | 0.00% |
| | | | | | | 3,765,407 | 0.06% |
| | | | | Belgium 0.23% (30 June 2024: 0.23%) | | | |
| | | | | Ackermans & van Haaren NV | 1,935 | 381,703 | 0.01% |
| | | | | Ageas SA | 14,419 | 700,258 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|
| Anheuser-Busch InBev SA | 87,384 | 4,365,956 | 0.06% |
| Argenx SE | 5,756 | 3,576,203 | 0.05% |
| D'ieteren Group | 2,054 | 341,796 | 0.00% |
| Elia Group SA | 3,298 | 254,082 | 0.00% |
| Groupe Bruxelles Lambert NV | 6,956 | 475,754 | 0.01% |
| KBC Group NV | 23,609 | 1,822,288 | 0.03% |
| Lotus Bakeries NV | 41 | 457,670 | 0.01% |
| Sofina SA | 1,656 | 374,510 | 0.01% |
| Syensqo SA | 6,491 | 474,264 | 0.01% |
| UCB SA | 11,420 | 2,272,844 | 0.03% |
| Warehouses de Pauw CVA REIT | 15,709 | 309,067 | 0.00% |
| | | 15,806,395 | 0.23% |
| Canada 2.61% (30 June 2024: 2.48%) | | | |
| Agnico Eagle Mines Ltd. | 47,670 | 3,727,554 | 0.05% |
| Alimentation Couche-Tard, Inc. | 75,877 | 4,205,892 | 0.06% |
| Bank of Montreal | 69,488 | 6,742,491 | 0.10% |
| Bank of Nova Scotia | 116,208 | 6,237,029 | 0.09% |
| Barrick Gold Corp. | 170,061 | 2,635,697 | 0.04% |
| BCE, Inc. | 27,506 | 637,255 | 0.01% |
| Brookfield Asset Management Ltd. Class A | 38,078 | 2,064,081 | 0.03% |
| Brookfield Corp. | 141,475 | 8,127,287 | 0.12% |
| Cameco Corp. | 42,190 | 2,168,171 | 0.03% |
| Canadian Imperial Bank of Commerce | 89,120 | 5,634,600 | 0.08% |
| Canadian National Railway Co. | 52,779 | 5,356,801 | 0.08% |
| Canadian Natural Resources Ltd. | 198,119 | 6,113,559 | 0.09% |
| Canadian Pacific Kansas City Ltd. | 88,583 | 6,410,596 | 0.09% |
| Cenovus Energy, Inc. | 123,139 | 1,865,665 | 0.03% |
| CGI, Inc. | 18,766 | 2,052,230 | 0.03% |
| Constellation Software, Inc. | 1,893 | 5,850,518 | 0.09% |
| Constellation Software, Inc. - Warrants 31/3/2040 | 1,039 | — | 0.00% |
| Dollarama, Inc. | 25,389 | 2,476,407 | 0.04% |
| Enbridge, Inc. | 205,193 | 8,704,509 | 0.13% |
| Fairfax Financial Holdings Ltd. | 2,028 | 2,820,192 | 0.04% |
| Fortis, Inc. | 48,234 | 2,003,210 | 0.03% |
| Franco-Nevada Corp. | 18,590 | 2,183,440 | 0.03% |
| George Weston Ltd. | 6,265 | 973,771 | 0.01% |
| Great-West Lifeco, Inc. | 24,196 | 801,991 | 0.01% |
| Hydro One Ltd. | 31,872 | 981,069 | 0.01% |
| Imperial Oil Ltd. | 14,806 | 912,017 | 0.01% |
| Intact Financial Corp. | 16,658 | 3,031,497 | 0.04% |
| Loblaw Cos Ltd. | 13,673 | 1,798,443 | 0.03% |
| Magna International, Inc. | 25,450 | 1,063,160 | 0.02% |
| Manulife Financial Corp. | 167,570 | 5,145,245 | 0.08% |
| Metro, Inc. | 20,706 | 1,297,904 | 0.02% |
| National Bank of Canada | 32,690 | 2,978,513 | 0.04% |
| Nutrien Ltd. | 46,484 | 2,078,884 | 0.03% |
| Pembina Pipeline Corp. | 53,830 | 1,987,840 | 0.03% |
| Power Corp. of Canada | 54,849 | 1,710,075 | 0.03% |
| Restaurant Brands International, Inc. | 30,618 | 1,994,577 | 0.03% |
| Royal Bank of Canada | 133,458 | 16,083,257 | 0.24% |
| Shopify, Inc. Class A | 115,696 | 12,307,281 | 0.18% |
| South Bow Corp. | 20,044 | 472,738 | 0.01% |
| Sun Life Financial, Inc. | 54,849 | 3,255,015 | 0.05% |
| Suncor Energy, Inc. | 121,278 | 4,326,779 | 0.06% |
| TC Energy Corp. | 98,382 | 4,582,541 | 0.07% |
| Teck Resources Ltd. Class B | 49,659 | 2,012,325 | 0.03% |
| Telus Corp. | 54,539 | 739,094 | 0.01% |
| Thomson Reuters Corp. | 12,904 | 2,070,992 | 0.03% |
| Toronto-Dominion Bank | 167,038 | 8,888,484 | 0.13% |
| Tourmaline Oil Corp. | 33,683 | 1,557,915 | 0.02% |
| Waste Connections, Inc. | 24,618 | 4,221,109 | 0.06% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|
| Wheaton Precious Metals Corp. | 42,434 | 2,387,244 | 0.04% |
| | | 177,676,944 | 2.61% |
| Denmark 0.63% (30 June 2024: 0.92%) | | | |
| AP Moller-Maersk A/S Class A | 291 | 466,305 | 0.01% |
| AP Moller-Maersk A/S Class B | 391 | 646,364 | 0.01% |
| Carlsberg A/S Class B | 8,163 | 782,114 | 0.01% |
| Coloplast A/S Class B | 11,537 | 1,259,496 | 0.02% |
| Danske Bank A/S | 60,383 | 1,707,956 | 0.02% |
| Demant A/S | 7,632 | 279,990 | 0.00% |
| DSV A/S | 18,100 | 3,842,882 | 0.06% |
| Genmab A/S | 5,967 | 1,236,635 | 0.02% |
| H Lundbeck A/S | 24,220 | 138,965 | 0.00% |
| H Lundbeck A/S Class A | 12,991 | 60,250 | 0.00% |
| Novo Nordisk A/S Class B | 295,162 | 25,583,220 | 0.38% |
| Novonesis (Novozymes) B Class B | 33,377 | 1,889,553 | 0.03% |
| Orsted A/S | 17,750 | 799,066 | 0.01% |
| Pandora A/S | 7,704 | 1,408,877 | 0.02% |
| ROCKWOOL A/S Class B | 851 | 301,565 | 0.00% |
| Tryg A/S | 31,741 | 667,735 | 0.01% |
| Vestas Wind Systems A/S | 95,555 | 1,301,382 | 0.02% |
| Zealand Pharma A/S | 6,347 | 630,593 | 0.01% |
| | | 43,002,948 | 0.63% |
| Finland 0.22% (30 June 2024: 0.25%) | | | |
| Elisa OYJ | 12,555 | 543,429 | 0.01% |
| Fortum OYJ | 38,710 | 541,738 | 0.01% |
| Kesko OYJ Class B | 23,432 | 441,116 | 0.00% |
| Kone OYJ Class B | 30,786 | 1,498,308 | 0.02% |
| Metso OYJ | 58,257 | 541,720 | 0.01% |
| Neste OYJ | 40,193 | 504,641 | 0.01% |
| Nokia OYJ | 493,257 | 2,183,276 | 0.03% |
| Nordea Bank Abp | 318,766 | 3,465,863 | 0.05% |
| Orion OYJ Class B | 11,452 | 507,309 | 0.01% |
| Sampo OYJ Class A | 44,364 | 1,809,075 | 0.03% |
| Stora Enso OYJ Class R | 56,648 | 570,040 | 0.01% |
| UPM-Kymmene OYJ | 49,572 | 1,363,373 | 0.02% |
| Valmet OYJ | 18,234 | 440,501 | 0.00% |
| Wartsila OYJ Abp | 43,910 | 777,971 | 0.01% |
| | | 15,188,368 | 0.22% |
| France 2.45% (30 June 2024: 2.65%) | | | |
| Accor SA | 22,690 | 1,105,228 | 0.02% |
| Aeroports de Paris SA | 2,759 | 319,121 | 0.00% |
| Air Liquide SA | 5,397 | 876,962 | 0.01% |
| Air Liquide SA - EUR | 6,556 | 1,065,289 | 0.02% |
| Air Liquide SA (Prime De Fidelite) | 10,910 | 1,772,773 | 0.03% |
| Air Liquide SA (XPAR) | 30,421 | 4,943,128 | 0.07% |
| Airbus SE | 56,192 | 9,006,155 | 0.13% |
| Alstom SA | 34,653 | 773,641 | 0.01% |
| Amundi SA | 6,711 | 446,141 | 0.01% |
| Arkema SA | 5,606 | 426,959 | 0.01% |
| AXA SA | 169,564 | 6,026,026 | 0.09% |
| Ayvens SA | 9,606 | 65,103 | 0.00% |
| BioMerieux | 4,007 | 429,447 | 0.01% |
| BNP Paribas SA | 95,524 | 5,857,752 | 0.09% |
| Bollere SE | 85,875 | 528,206 | 0.01% |
| Bouygues SA | 18,996 | 561,392 | 0.01% |
| Bureau Veritas SA | 30,395 | 923,448 | 0.01% |
| Capgemini SE | 14,846 | 2,431,245 | 0.04% |
| Carrefour SA | 48,407 | 688,222 | 0.01% |
| Cie de Saint-Gobain SA | 44,005 | 3,905,107 | 0.06% |
| Cie Generale des Etablissements Michelin SCA | 67,531 | 2,223,722 | 0.03% |
| Covivio SA REIT | 5,537 | 279,569 | 0.00% |
| Credit Agricole SA | 93,707 | 1,289,577 | 0.02% |
| Danone SA | 58,791 | 3,964,381 | 0.06% |
| Dassault Aviation SA | 2,210 | 451,283 | 0.01% |
| Dassault Systemes SE | 63,201 | 2,192,395 | 0.03% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Edenred SE | 22,804 | 749,730 | 0.01% | Beiersdorf AG | 8,933 | 1,147,015 | 0.02% |
| Eiffage SA | 7,201 | 631,726 | 0.01% | Brenntag SE | 12,587 | 754,399 | 0.01% |
| Engie SA | 35,201 | 558,059 | 0.01% | Carl Zeiss Meditec AG | 3,393 | 159,932 | 0.00% |
| Engie SA (Prime De Fidelite) | 31,288 | 496,024 | 0.01% | Commerzbank AG | 89,677 | 1,460,232 | 0.02% |
| Engie SA (XPAR) | 96,973 | 1,537,362 | 0.02% | Continental AG | 10,253 | 688,193 | 0.01% |
| EssilorLuxottica SA | 28,699 | 7,001,517 | 0.10% | Covestro AG | 17,173 | 1,028,147 | 0.01% |
| Eurazeo SA | 795 | 59,231 | 0.00% | CTS Eventim AG & Co. KGaA | 6,308 | 533,332 | 0.01% |
| Eurazeo SE - EUR | 471 | 35,091 | 0.00% | Daimler Truck Holding AG | 49,394 | 1,884,785 | 0.03% |
| Eurazeo SE - PF | 991 | 73,834 | 0.00% | Delivery Hero SE Class A | 21,848 | 613,552 | 0.01% |
| Eurazeo SE (XPAR) | 1,960 | 146,028 | 0.00% | Deutsche Bank AG | 184,984 | 3,187,408 | 0.05% |
| Eurofins Scientific SE | 11,719 | 598,378 | 0.01% | Deutsche Boerse AG | 17,630 | 4,060,104 | 0.06% |
| Euronext NV | 7,782 | 872,710 | 0.01% | Deutsche Lufthansa AG | 45,108 | 288,477 | 0.00% |
| Gecina SA REIT | 4,439 | 415,761 | 0.01% | Deutsche Post AG | 92,261 | 3,246,322 | 0.05% |
| Getlink SE | 32,852 | 524,051 | 0.01% | Deutsche Telekom AG | 319,122 | 9,546,724 | 0.14% |
| Hermes International SCA | 3,228 | 7,761,503 | 0.11% | Deutsche Wohnen SE | 2,724 | 65,017 | 0.00% |
| Ipsen SA | 3,011 | 345,150 | 0.01% | DWS Group GmbH & Co. KGaA | 1,820 | 75,008 | 0.00% |
| JCDecaux SE | 6,777 | 106,387 | 0.00% | E.ON SE | 206,610 | 2,405,808 | 0.04% |
| Kering SA | 6,645 | 1,639,374 | 0.02% | Evonik Industries AG | 20,269 | 351,138 | 0.00% |
| Klepierre SA REIT | 17,780 | 511,831 | 0.01% | Fielmann Group AG | 1,865 | 79,952 | 0.00% |
| La Francaise des Jeux SACA | 10,771 | 415,128 | 0.01% | Fraport AG Frankfurt Airport Services Worldwide | 4,742 | 287,255 | 0.00% |
| Legrand SA | 24,521 | 2,387,816 | 0.04% | Fresenius Medical Care AG | 19,872 | 908,700 | 0.01% |
| L'Oreal SA | 4,706 | 1,665,857 | 0.02% | Fresenius SE & Co. KGaA | 37,658 | 1,307,888 | 0.02% |
| L'Oreal SA - EUR | 12,557 | 4,444,998 | 0.07% | FUCHS SE | 4,524 | 148,970 | 0.00% |
| L'Oreal SA (Prime De Fidelite) | 4,631 | 1,639,308 | 0.02% | FUCHS SE - Preference Shares | 4,647 | 200,467 | 0.00% |
| LVMH Moet Hennessy Louis Vuitton SE | 23,521 | 15,478,235 | 0.23% | GEA Group AG | 14,887 | 737,169 | 0.01% |
| Neoen SA | 6,547 | 269,279 | 0.00% | Hannover Rueck SE | 5,567 | 1,391,581 | 0.02% |
| Orange SA | 176,983 | 1,764,484 | 0.03% | Heidelberg Materials AG | 12,481 | 1,541,842 | 0.02% |
| Pernod Ricard SA | 20,019 | 2,259,534 | 0.03% | Henkel AG & Co. KGaA | 10,244 | 789,210 | 0.01% |
| Pluxee NV | 6,316 | 122,407 | 0.00% | Henkel AG & Co. KGaA - Preference Shares | 15,472 | 1,357,000 | 0.02% |
| Publicis Groupe SA | 22,254 | 2,373,534 | 0.04% | Hochtief AG | 1,456 | 195,547 | 0.00% |
| Remy Cointreau SA | 2,275 | 137,577 | 0.00% | Infineon Technologies AG | 125,579 | 4,083,163 | 0.06% |
| Renault SA | 18,405 | 896,697 | 0.01% | KION Group AG | 7,283 | 240,274 | 0.00% |
| Rexel SA | 22,816 | 581,199 | 0.01% | Knorr-Bremse AG | 6,329 | 461,051 | 0.01% |
| Safran SA | 32,598 | 7,159,484 | 0.11% | LEG Immobilien SE | 6,507 | 551,168 | 0.01% |
| Sanofi SA | 105,251 | 10,216,480 | 0.15% | Mercedes-Benz Group AG | 80,053 | 4,459,745 | 0.07% |
| Sartorius Stedim Biotech | 2,494 | 487,325 | 0.01% | Merck KGaA | 12,200 | 1,767,371 | 0.03% |
| Schneider Electric SE | 50,710 | 12,649,708 | 0.19% | MTU Aero Engines AG | 5,201 | 1,734,175 | 0.03% |
| SCOR SE | 14,845 | 363,394 | 0.01% | Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen | 12,510 | 6,309,945 | 0.09% |
| SEB SA | 613 | 55,542 | 0.00% | Nemetschek SE | 5,154 | 499,540 | 0.01% |
| SEB SA (Prime De Fidelite) | 513 | 46,481 | 0.00% | Puma SE | 9,430 | 433,165 | 0.01% |
| SEB SA (XPAR) | 578 | 52,370 | 0.00% | QIAGEN NV | 19,982 | 890,660 | 0.01% |
| Societe Generale SA | 68,403 | 1,923,778 | 0.03% | Rational AG | 453 | 386,523 | 0.01% |
| Sodexo SA | 2,927 | 241,109 | 0.00% | Rheinmetall AG | 4,029 | 2,564,129 | 0.04% |
| Sodexo SA - FP | 898 | 73,972 | 0.00% | RTL Group SA | 2,951 | 81,589 | 0.00% |
| Sodexo SA (XPAR) | 2,970 | 244,651 | 0.00% | RWE AG | 67,435 | 2,013,168 | 0.03% |
| Sodexo SA 2025 | 625 | 51,484 | 0.00% | SAP SE | 104,635 | 25,602,997 | 0.38% |
| Sodexo SA 2026 | 687 | 56,591 | 0.00% | Sartorius AG | 182 | 32,491 | 0.00% |
| SOITEC | 2,833 | 255,661 | 0.00% | Sartorius AG - Preference Shares | 2,388 | 532,141 | 0.01% |
| STMICROELECTRONICS NV | 62,338 | 1,566,975 | 0.02% | Scout24 SE | 7,232 | 637,291 | 0.01% |
| Teleperformance SE | 6,051 | 520,814 | 0.01% | Siemens AG | 70,921 | 13,847,600 | 0.20% |
| Thales SA | 8,772 | 1,259,414 | 0.02% | Siemens Energy AG | 60,484 | 3,155,359 | 0.05% |
| TotalEnergies SE | 188,480 | 10,416,278 | 0.15% | Siemens Healthineers AG | 25,463 | 1,349,987 | 0.02% |
| Unibail-Rodamco-Westfield REIT | 9,948 | 749,100 | 0.01% | Symrise AG Class A | 12,480 | 1,326,550 | 0.02% |
| Veolia Environnement SA | 58,755 | 1,649,394 | 0.02% | Talanx AG | 6,177 | 525,455 | 0.01% |
| Vinci SA | 46,752 | 4,828,583 | 0.07% | Traton SE | 4,796 | 138,807 | 0.00% |
| Vivendi SE | 61,235 | 163,151 | 0.00% | Volkswagen AG | 3,430 | 327,295 | 0.00% |
| Wendel SE | 2,175 | 209,343 | 0.00% | Volkswagen AG - Preference Shares | 15,866 | 1,462,860 | 0.02% |
| | | 166,293,154 | 2.45% | Vonovia SE | 69,305 | 2,104,159 | 0.03% |
| Germany 2.10% (30 June 2024: 2.10%) | | | | Wacker Chemie AG | 2,726 | 197,707 | 0.00% |
| Adidas AG | 16,567 | 4,062,334 | 0.06% | Zalando SE | 20,083 | 673,581 | 0.01% |
| Allianz SE | 37,262 | 11,417,243 | 0.17% | | | 142,890,848 | 2.10% |
| BASF SE | 86,658 | 3,810,121 | 0.06% | | | | |
| Bayer AG | 92,465 | 1,849,267 | 0.03% | | | | |
| Bayerische Motoren Werke AG | 27,719 | 2,266,965 | 0.03% | | | | |
| Bayerische Motoren Werke AG - Preference Shares | 4,960 | 371,852 | 0.01% | | | | |
| Bechtle AG | 8,755 | 281,946 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Hong Kong 0.54% (30 June 2024: 0.51%) | | | | | | | |
| AAC Technologies Holdings, Inc. | 70,500 | 340,341 | 0.01% | Sino Land Co., Ltd. | 326,000 | 329,443 | 0.01% |
| AIA Group Ltd. | 1,050,400 | 7,613,015 | 0.11% | SITC International Holdings Co., Ltd. | 118,000 | 314,446 | 0.01% |
| ASMPT Ltd. | 28,000 | 269,981 | 0.00% | SJM Holdings Ltd. | 65,000 | 22,509 | 0.00% |
| Bank of East Asia Ltd. | 117,800 | 149,526 | 0.00% | Sun Hung Kai Properties Ltd. | 154,000 | 1,479,940 | 0.02% |
| BOC Aviation Ltd. | 28,200 | 219,089 | 0.00% | Swire Pacific Ltd. Class A | 13,500 | 122,436 | 0.00% |
| BOC Hong Kong Holdings Ltd. | 366,500 | 1,177,167 | 0.02% | Swire Pacific Ltd. Class B | 230,000 | 331,619 | 0.01% |
| Budweiser Brewing Co. APAC Ltd. | 113,900 | 109,824 | 0.00% | Swire Properties Ltd. | 88,000 | 179,218 | 0.00% |
| Cathay Pacific Airways Ltd. | 106,272 | 130,515 | 0.00% | Techtronic Industries Co., Ltd. | 132,000 | 1,741,772 | 0.03% |
| Champion REIT | 190,000 | 42,315 | 0.00% | United Energy Group Ltd. | 662,000 | 30,254 | 0.00% |
| Chow Tai Fook Jewellery Group Ltd. | 134,400 | 116,442 | 0.00% | VTech Holdings Ltd. | 13,400 | 91,082 | 0.00% |
| CK Asset Holdings Ltd. | 175,842 | 722,116 | 0.01% | WH Group Ltd. | 777,714 | 601,711 | 0.01% |
| CK Hutchison Holdings Ltd. | 266,868 | 1,425,733 | 0.02% | Wharf Holdings Ltd. | 80,000 | 225,027 | 0.00% |
| CK Infrastructure Holdings Ltd. | 58,500 | 434,912 | 0.01% | Wharf Real Estate Investment Co., Ltd. | 123,000 | 314,469 | 0.01% |
| CLP Holdings Ltd. | 167,500 | 1,408,061 | 0.02% | Wynn Macau Ltd. | 82,800 | 57,453 | 0.00% |
| Dah Sing Banking Group Ltd. | 13,600 | 14,356 | 0.00% | Xinyi Glass Holdings Ltd. | 192,000 | 195,017 | 0.00% |
| DFI Retail Group Holdings Ltd. | 20,200 | 46,662 | 0.00% | Yue Yuen Industrial Holdings Ltd. | 88,500 | 198,238 | 0.00% |
| ESR Group Ltd. | 267,702 | 411,481 | 0.01% | | | 36,510,685 | 0.54% |
| First Pacific Co., Ltd. | 296,000 | 171,855 | 0.00% | Ireland 0.07% (30 June 2024: 0.07%) | | | |
| FIT Hon Teng Ltd. | 5,000 | 2,349 | 0.00% | AIB Group plc | 171,659 | 947,423 | 0.02% |
| Galaxy Entertainment Group Ltd. | 216,000 | 917,617 | 0.01% | Bank of Ireland Group plc | 96,598 | 880,840 | 0.01% |
| Hang Lung Group Ltd. | 39,000 | 52,516 | 0.00% | Glanbia plc | 15,089 | 208,277 | 0.00% |
| Hang Lung Properties Ltd. | 113,000 | 90,628 | 0.00% | Kerry Group plc Class A | 13,875 | 1,339,775 | 0.02% |
| Hang Seng Bank Ltd. | 66,800 | 821,676 | 0.01% | Kingspan Group plc | 15,657 | 1,142,193 | 0.02% |
| Henderson Land Development Co., Ltd. | 137,015 | 416,269 | 0.01% | | | 4,518,508 | 0.07% |
| Hong Kong & China Gas Co., Ltd. | 1,295,883 | 1,035,979 | 0.02% | Israel 0.19% (30 June 2024: 0.16%) | | | |
| Hong Kong Exchanges & Clearing Ltd. | 115,100 | 4,368,138 | 0.06% | Airport City Ltd. | 2,696 | 43,322 | 0.00% |
| Hongkong Land Holdings Ltd. | 87,200 | 388,040 | 0.01% | Amot Investments Ltd. | 11,914 | 67,489 | 0.00% |
| Huabao International Holdings Ltd. | 17,000 | 4,618 | 0.00% | Azrieli Group Ltd. | 2,585 | 213,475 | 0.00% |
| HUTCHMED China Ltd. | 27,500 | 79,831 | 0.00% | Bank Hapoalim BM | 132,519 | 1,601,001 | 0.02% |
| Hysan Development Co., Ltd. | 23,000 | 35,057 | 0.00% | Bank Leumi Le-Israel BM | 141,369 | 1,681,925 | 0.03% |
| Jardine Matheson Holdings Ltd. | 19,800 | 811,206 | 0.01% | Bezeq The Israeli Telecommunication Corp., Ltd. | 241,049 | 343,349 | 0.01% |
| Johnson Electric Holdings Ltd. | 38,500 | 54,023 | 0.00% | Big Shopping Centers Ltd. | 1,934 | 286,784 | 0.00% |
| Kerry Logistics Network Ltd. | 10,500 | 9,300 | 0.00% | Camtek Ltd. | 2,569 | 210,109 | 0.00% |
| Kerry Properties Ltd. | 43,500 | 87,135 | 0.00% | Delek Group Ltd. | 363 | 47,322 | 0.00% |
| Lenovo Group Ltd. | 688,000 | 892,776 | 0.01% | Elbit Systems Ltd. | 2,361 | 617,522 | 0.01% |
| Link REIT | 241,240 | 1,020,183 | 0.02% | Energix-Renewable Energies Ltd. | 25,233 | 86,565 | 0.00% |
| Man Wah Holdings Ltd. | 59,600 | 36,905 | 0.00% | Enlight Renewable Energy Ltd. | 8,387 | 145,129 | 0.00% |
| Melco International Development Ltd. | 51,000 | 29,282 | 0.00% | Fattal Holdings 1998 Ltd. | 315 | 45,214 | 0.00% |
| MGM China Holdings Ltd. | 51,200 | 65,516 | 0.00% | First International Bank Of Israel Ltd. | 3,795 | 186,852 | 0.00% |
| MMG Ltd. | 380,800 | 125,496 | 0.00% | Gav-Yam Lands Corp., Ltd. | 2,177 | 17,050 | 0.00% |
| MTR Corp., Ltd. | 140,500 | 490,162 | 0.01% | Harel Insurance Investments & Financial Services Ltd. | 13,385 | 185,108 | 0.00% |
| NagaCorp Ltd. | 79,473 | 29,772 | 0.00% | ICL Group Ltd. | 73,891 | 365,029 | 0.01% |
| New World Development Co., Ltd. | 111,250 | 73,900 | 0.00% | Israel Corp., Ltd. | 526 | 137,850 | 0.00% |
| Nexteer Automotive Group Ltd. | 25,000 | 10,685 | 0.00% | Israel Discount Bank Ltd. Class A | 119,943 | 820,326 | 0.01% |
| NWS Holdings Ltd. | 117,000 | 116,579 | 0.00% | Melisron Ltd. | 3,805 | 338,347 | 0.01% |
| Orient Overseas International Ltd. | 7,500 | 111,130 | 0.00% | Mivne Real Estate KD Ltd. | 36,524 | 109,161 | 0.00% |
| PCCW Ltd. | 396,417 | 230,666 | 0.00% | Mizrahi Tefahot Bank Ltd. | 13,572 | 587,034 | 0.01% |
| Power Assets Holdings Ltd. | 146,500 | 1,022,187 | 0.02% | Nice Ltd. | 6,099 | 1,039,809 | 0.02% |
| Prada SpA | 51,400 | 398,008 | 0.01% | Nova Ltd. | 3,082 | 608,254 | 0.01% |
| Samsonite International SA | 121,500 | 337,850 | 0.01% | OPC Energy Ltd. | 1 | 7 | 0.00% |
| Sands China Ltd. | 258,800 | 696,312 | 0.01% | Phoenix Financial Ltd. | 23,774 | 346,988 | 0.01% |
| Shangri-La Asia Ltd. | 32,000 | 21,833 | 0.00% | Shapir Engineering & Industry Ltd. | 6,560 | 49,187 | 0.00% |
| Shenzhou International Group Holdings Ltd. | 73,800 | 589,036 | 0.01% | Shikun & Binui Ltd. | 1 | 2 | 0.00% |
| | | | | Strauss Group Ltd. | 2,138 | 40,464 | 0.00% |
| | | | | Teva Pharmaceutical Industries Ltd. | 105,468 | 2,344,891 | 0.03% |
| | | | | Tower Semiconductor Ltd. | 12,212 | 633,114 | 0.01% |
| | | | | | | 13,198,679 | 0.19% |
| | | | | Italy 0.70% (30 June 2024: 0.70%) | | | |
| | | | | A2A SpA | 169,639 | 376,793 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Amplifon SpA | 11,739 | 302,070 | 0.00% | Astellas Pharma, Inc. | 166,500 | 1,625,695 | 0.02% |
| Banca Mediolanum SpA | 25,850 | 307,561 | 0.00% | Azbil Corp. | 50,800 | 396,774 | 0.01% |
| Banco BPM SpA | 145,906 | 1,180,281 | 0.02% | Bandai Namco Holdings, Inc. | 62,600 | 1,505,252 | 0.02% |
| BPER Banca SpA | 101,146 | 642,455 | 0.01% | BayCurrent, Inc. | 13,800 | 467,142 | 0.01% |
| Brunello Cucinelli SpA | 2,905 | 317,057 | 0.00% | Bic Camera, Inc. | 16,700 | 181,919 | 0.00% |
| Buzzi SpA | 6,067 | 223,527 | 0.00% | BIPROGY, Inc. | 5,400 | 163,725 | 0.00% |
| Davide Campari-Milano NV | 44,653 | 278,261 | 0.00% | Bridgestone Corp. | 51,400 | 1,746,475 | 0.03% |
| DiaSorin SpA | 1,959 | 201,962 | 0.00% | Brother Industries Ltd. | 24,300 | 417,086 | 0.01% |
| Enel SpA | 738,440 | 5,265,412 | 0.08% | Calbee, Inc. | 4,000 | 80,173 | 0.00% |
| Eni SpA | 214,262 | 2,904,256 | 0.04% | Canon Marketing Japan, Inc. | 2,700 | 88,820 | 0.00% |
| Ferrari NV | 11,200 | 4,782,850 | 0.07% | Canon, Inc. | 88,300 | 2,899,696 | 0.04% |
| FinecoBank Banca Fineco SpA | 60,312 | 1,048,587 | 0.02% | Capcom Co., Ltd. | 36,900 | 815,669 | 0.01% |
| Generali | 119,409 | 3,371,882 | 0.05% | Casio Computer Co., Ltd. | 20,100 | 167,734 | 0.00% |
| Hera SpA | 72,294 | 256,921 | 0.00% | Central Japan Railway Co. | 81,900 | 1,545,136 | 0.02% |
| Infrastrutture Wireless Italiane SpA | 35,843 | 364,288 | 0.01% | Chiba Bank Ltd. | 65,300 | 507,949 | 0.01% |
| Interpump Group SpA | 8,345 | 368,636 | 0.01% | Chubu Electric Power Co., Inc. | 63,900 | 673,113 | 0.01% |
| Intesa Sanpaolo SpA | 1,489,674 | 5,958,899 | 0.09% | Chugai Pharmaceutical Co., Ltd. | 61,400 | 2,734,402 | 0.04% |
| Italgas SpA | 45,437 | 254,541 | 0.00% | Chugin Financial Group, Inc. | 11,100 | 115,760 | 0.00% |
| Leonardo SpA | 35,600 | 955,878 | 0.01% | Chugoku Electric Power Co., Inc. | 22,300 | 129,393 | 0.00% |
| Mediobanca Banca di Credito Finanziario SpA | 57,337 | 835,667 | 0.01% | Coca-Cola Bottlers Japan Holdings, Inc. | 10,850 | 172,388 | 0.00% |
| Moncler SpA | 22,195 | 1,171,669 | 0.02% | COMSYS Holdings Corp. | 6,400 | 131,942 | 0.00% |
| Nexi SpA | 82,753 | 459,302 | 0.01% | Concordia Financial Group Ltd. | 111,300 | 616,909 | 0.01% |
| Pirelli & C SpA | 47,101 | 266,984 | 0.00% | Cosmo Energy Holdings Co., Ltd. | 6,230 | 274,673 | 0.00% |
| Poste Italiane SpA | 39,829 | 561,729 | 0.01% | Cosmos Pharmaceutical Corp. | 2,400 | 102,270 | 0.00% |
| Prysmian SpA | 27,707 | 1,769,062 | 0.03% | Credit Saison Co., Ltd. | 13,600 | 320,010 | 0.01% |
| Recordati Industria Chimica e Farmaceutica SpA | 9,191 | 481,574 | 0.01% | CyberAgent, Inc. | 41,700 | 290,807 | 0.01% |
| Reply SpA | 2,312 | 367,251 | 0.01% | Dai Nippon Printing Co., Ltd. | 47,400 | 669,409 | 0.01% |
| Snam SpA | 193,762 | 858,140 | 0.01% | Daicel Corp. | 16,000 | 143,192 | 0.00% |
| Stellantis NV | 201,352 | 2,625,015 | 0.04% | Daido Steel Co., Ltd. | 14,500 | 109,608 | 0.00% |
| Telecom Italia SpA | 954,175 | 243,653 | 0.00% | Daifuku Co., Ltd. | 29,300 | 615,233 | 0.01% |
| Telecom Italia SpA (Non CVA) | 392,044 | 117,526 | 0.00% | Dai-ichi Life Holdings, Inc. | 86,000 | 2,317,447 | 0.03% |
| Tenaris SA | 41,547 | 777,406 | 0.01% | Daiichi Sankyo Co., Ltd. | 178,600 | 4,945,706 | 0.07% |
| Terna - Rete Elettrica Nazionale | 137,859 | 1,087,778 | 0.02% | Daikin Industries Ltd. | 26,850 | 3,187,968 | 0.05% |
| UniCredit SpA | 149,778 | 5,975,039 | 0.09% | Daito Trust Construction Co., Ltd. | 5,900 | 659,789 | 0.01% |
| Unipol Gruppo SpA | 33,834 | 421,472 | 0.01% | Daiwa House Industry Co., Ltd. | 56,900 | 1,758,846 | 0.03% |
| | | 47,381,384 | 0.70% | Daiwa House Investment Corp. REIT Class A | 256 | 377,582 | 0.01% |
| Japan 6.30% (30 June 2024: 6.40%) | | | | Daiwa Office Investment Corp. REIT Class A | 28 | 50,616 | 0.00% |
| ABC-Mart, Inc. | 4,800 | 97,460 | 0.00% | Daiwa Securities Group, Inc. | 126,800 | 845,548 | 0.01% |
| Acom Co., Ltd. | 34,000 | 83,031 | 0.00% | Daiwa Securities Living Investments Corp. REIT Class A | 170 | 96,379 | 0.00% |
| Activia Properties, Inc. REIT | 40 | 83,609 | 0.00% | Denka Co., Ltd. | 8,900 | 126,370 | 0.00% |
| Advance Residence Investment Corp. REIT | 157 | 292,102 | 0.01% | Denso Corp. | 182,000 | 2,564,514 | 0.04% |
| Advantest Corp. | 70,476 | 4,124,703 | 0.06% | Dentsu Group, Inc. | 22,600 | 548,175 | 0.01% |
| Aeon Co., Ltd. | 69,700 | 1,638,722 | 0.02% | Dentsu Soken, Inc. | 900 | 33,501 | 0.00% |
| AEON Financial Service Co., Ltd. | 16,300 | 132,342 | 0.00% | Dexerials Corp. | 18,300 | 287,786 | 0.01% |
| AEON Investment Corp. REIT | 270 | 217,670 | 0.00% | DIC Corp. | 8,300 | 178,717 | 0.00% |
| Aeon Mall Co., Ltd. | 13,300 | 172,216 | 0.00% | Disco Corp. | 9,000 | 2,446,997 | 0.04% |
| AGC, Inc. | 19,200 | 565,029 | 0.01% | DMG Mori Co., Ltd. | 14,000 | 226,533 | 0.00% |
| Aica Kogyo Co., Ltd. | 1,600 | 33,617 | 0.00% | Dowa Holdings Co., Ltd. | 3,200 | 90,730 | 0.00% |
| Air Water, Inc. | 16,800 | 204,869 | 0.00% | East Japan Railway Co. | 105,400 | 1,874,478 | 0.03% |
| Aisin Corp. | 51,500 | 582,472 | 0.01% | Ebara Corp. | 41,100 | 643,462 | 0.01% |
| Ajinomoto Co., Inc. | 46,600 | 1,913,103 | 0.03% | Eisai Co., Ltd. | 29,300 | 807,074 | 0.01% |
| Alfresa Holdings Corp. | 20,100 | 276,765 | 0.00% | Electric Power Development Co., Ltd. | 15,100 | 247,119 | 0.00% |
| Alps Alpine Co., Ltd. | 16,800 | 172,372 | 0.00% | ENEOS Holdings, Inc. | 269,850 | 1,418,790 | 0.02% |
| Amada Co., Ltd. | 31,300 | 306,109 | 0.01% | EXEO Group, Inc. | 33,300 | 366,987 | 0.01% |
| Amano Corp. | 4,400 | 119,995 | 0.00% | Ezaki Glico Co., Ltd. | 5,400 | 161,285 | 0.00% |
| Amvis Holdings, Inc. | 5,100 | 23,624 | 0.00% | FANUC Corp. | 87,000 | 2,311,180 | 0.03% |
| ANA Holdings, Inc. | 15,383 | 280,478 | 0.00% | Fast Retailing Co., Ltd. | 17,300 | 5,924,446 | 0.09% |
| Aozora Bank Ltd. | 16,200 | 256,050 | 0.00% | Food & Life Cos Ltd. | 11,700 | 248,949 | 0.00% |
| As One Corp. | 2,000 | 33,736 | 0.00% | FP Corp. | 2,700 | 48,001 | 0.00% |
| Asahi Group Holdings Ltd. | 129,497 | 1,365,338 | 0.02% | | | | |
| Asahi Intecc Co., Ltd. | 19,100 | 313,067 | 0.01% | | | | |
| Asahi Kasei Corp. | 123,400 | 857,817 | 0.01% | | | | |
| Asics Corp. | 57,300 | 1,133,895 | 0.02% | | | | |
| ASKUL Corp. | 400 | 4,286 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Frontier Real Estate Investment Corp. REIT | 235 | 116,184 | 0.00% | Japan Logistics Fund, Inc. REIT | 52 | 87,086 | 0.00% |
| Fuji Electric Co., Ltd. | 12,335 | 671,691 | 0.01% | Japan Metropolitan Fund Invest REIT | 664 | 381,094 | 0.01% |
| Fuji Media Holdings, Inc. | 300 | 3,305 | 0.00% | Japan Post Bank Co., Ltd. | 133,128 | 1,265,970 | 0.02% |
| Fuji Oil Holdings, Inc. | 1,000 | 22,588 | 0.00% | Japan Post Holdings Co., Ltd. | 174,856 | 1,658,328 | 0.03% |
| Fuji Soft, Inc. | 3,300 | 207,772 | 0.00% | Japan Post Insurance Co., Ltd. | 16,598 | 307,014 | 0.01% |
| FUJIFILM Holdings Corp. | 113,000 | 2,379,212 | 0.04% | Japan Prime Realty Investment Corp. REIT | 50 | 100,375 | 0.00% |
| Fujikura Ltd. | 25,200 | 1,049,947 | 0.02% | Japan Real Estate Investment Corp. REIT | 595 | 408,504 | 0.01% |
| Fujitsu General Ltd. | 3,600 | 53,304 | 0.00% | Japan Steel Works Ltd. | 6,200 | 227,943 | 0.00% |
| Fujitsu Ltd. | 170,300 | 3,033,564 | 0.05% | Japan Tobacco, Inc. | 112,600 | 2,923,187 | 0.04% |
| Fukuoka Financial Group, Inc. | 15,100 | 379,037 | 0.01% | Jeol Ltd. | 4,200 | 150,618 | 0.00% |
| Fuyo General Lease Co., Ltd. | 700 | 52,112 | 0.00% | JFE Holdings, Inc. | 53,900 | 610,302 | 0.01% |
| GLP J REIT | 406 | 318,786 | 0.01% | JGC Holdings Corp. | 19,300 | 161,550 | 0.00% |
| GMO internet group, Inc. | 5,000 | 85,263 | 0.00% | JMDC, Inc. | 2,000 | 49,962 | 0.00% |
| GMO Payment Gateway, Inc. | 3,500 | 177,517 | 0.00% | JTEKT Corp. | 27,000 | 202,637 | 0.00% |
| Goldwin, Inc. | 3,300 | 185,725 | 0.00% | Justsystems Corp. | 1,700 | 38,022 | 0.00% |
| GS Yuasa Corp. | 6,000 | 101,209 | 0.00% | Kadokawa Corp. | 9,500 | 190,048 | 0.00% |
| Gunma Bank Ltd. | 37,800 | 256,393 | 0.00% | Kagome Co., Ltd. | 4,200 | 79,478 | 0.00% |
| Hachijuni Bank Ltd. | 39,500 | 254,478 | 0.00% | Kajima Corp. | 41,700 | 764,429 | 0.01% |
| Hakuhodo DY Holdings, Inc. | 16,400 | 125,066 | 0.00% | Kakaku.com, Inc. | 13,300 | 204,798 | 0.00% |
| Hamamatsu Photonics KK | 23,900 | 268,487 | 0.00% | Kamigumi Co., Ltd. | 4,700 | 102,398 | 0.00% |
| Hankyu Hanshin Holdings, Inc. | 23,000 | 602,513 | 0.01% | Kandenko Co., Ltd. | 12,200 | 179,864 | 0.00% |
| Harmonic Drive Systems, Inc. | 3,200 | 68,109 | 0.00% | Kaneka Corp. | 7,300 | 174,371 | 0.00% |
| Haseko Corp. | 35,100 | 454,049 | 0.01% | Kansai Electric Power Co., Inc. | 90,600 | 1,010,862 | 0.02% |
| Heiwa Corp. | 5,700 | 88,242 | 0.00% | Kansai Paint Co., Ltd. | 15,200 | 218,870 | 0.00% |
| Hikari Tsushin, Inc. | 2,400 | 526,546 | 0.01% | Kao Corp. | 42,900 | 1,743,734 | 0.03% |
| Hino Motors Ltd. | 8,600 | 30,972 | 0.00% | Kawasaki Heavy Industries Ltd. | 15,100 | 699,466 | 0.01% |
| Hirogin Holdings, Inc. | 17,900 | 132,519 | 0.00% | Kawasaki Kisen Kaisha Ltd. | 41,600 | 596,763 | 0.01% |
| Hirose Electric Co., Ltd. | 2,510 | 299,296 | 0.01% | KDDI Corp. | 144,600 | 4,639,051 | 0.07% |
| Hisamitsu Pharmaceutical Co., Inc. | 4,500 | 116,967 | 0.00% | KDX Realty Investment Corp. REIT Class A | 379 | 360,527 | 0.01% |
| Hitachi Construction Machinery Co., Ltd. | 7,900 | 176,790 | 0.00% | Keihan Holdings Co., Ltd. | 9,400 | 197,977 | 0.00% |
| Hitachi Ltd. | 423,500 | 10,609,058 | 0.16% | Keikyu Corp. | 14,300 | 118,651 | 0.00% |
| Honda Motor Co., Ltd. | 447,700 | 4,372,738 | 0.07% | Keio Corp. | 12,300 | 300,534 | 0.01% |
| Horiba Ltd. | 3,300 | 192,171 | 0.00% | Keisei Electric Railway Co., Ltd. | 33,300 | 300,560 | 0.01% |
| Hoshizaki Corp. | 10,200 | 406,546 | 0.01% | Kewpie Corp. | 5,800 | 123,780 | 0.00% |
| House Foods Group, Inc. | 8,200 | 151,102 | 0.00% | Keyence Corp. | 17,600 | 7,237,770 | 0.11% |
| Hoya Corp. | 33,800 | 4,261,561 | 0.06% | Kikkoman Corp. | 87,700 | 983,528 | 0.02% |
| Hulic Co., Ltd. | 49,553 | 431,965 | 0.01% | Kinden Corp. | 12,100 | 233,746 | 0.00% |
| Ibiden Co., Ltd. | 8,100 | 246,103 | 0.00% | Kintetsu Group Holdings Co., Ltd. | 23,000 | 484,411 | 0.01% |
| Idemitsu Kosan Co., Ltd. | 124,870 | 822,747 | 0.01% | Kirin Holdings Co., Ltd. | 79,000 | 1,029,976 | 0.02% |
| IHI Corp. | 13,100 | 776,114 | 0.01% | Kobayashi Pharmaceutical Co., Ltd. | 4,400 | 174,421 | 0.00% |
| Iida Group Holdings Co., Ltd. | 12,600 | 190,852 | 0.00% | Kobe Bussan Co., Ltd. | 11,100 | 242,963 | 0.00% |
| Industrial & Infrastructure Fund Investment Corp. REIT Class A | 337 | 246,381 | 0.00% | Kobe Steel Ltd. | 32,200 | 323,516 | 0.01% |
| INFRONEER Holdings, Inc. | 11,940 | 92,764 | 0.00% | Koei Tecmo Holdings Co., Ltd. | 9,352 | 110,473 | 0.00% |
| Inpex Corp. | 80,800 | 1,013,085 | 0.02% | Koito Manufacturing Co., Ltd. | 22,300 | 284,922 | 0.00% |
| Internet Initiative Japan, Inc. | 10,900 | 207,063 | 0.00% | Kokusai Electric Corp. | 10,900 | 148,769 | 0.00% |
| Invincible Investment Corp. REIT | 733 | 308,759 | 0.01% | Kokuyo Co., Ltd. | 5,600 | 99,664 | 0.00% |
| Isetan Mitsukoshi Holdings Ltd. | 31,900 | 558,697 | 0.01% | Komatsu Ltd. | 84,100 | 2,327,787 | 0.04% |
| Isuzu Motors Ltd. | 56,400 | 774,621 | 0.01% | Konami Group Corp. | 9,400 | 885,213 | 0.01% |
| Ito En Ltd. | 4,900 | 110,340 | 0.00% | Konica Minolta, Inc. | 25,600 | 107,915 | 0.00% |
| ITOCHU Corp. | 129,500 | 6,453,576 | 0.10% | Kose Corp. | 3,600 | 164,446 | 0.00% |
| Itoham Yonekyu Holdings, Inc. | 360 | 9,071 | 0.00% | Kotobuki Spirits Co., Ltd. | 4,000 | 55,459 | 0.00% |
| Iwatani Corp. | 19,700 | 225,505 | 0.00% | K's Holdings Corp. | 23,000 | 206,058 | 0.00% |
| Iyogin Holdings, Inc. | 26,100 | 254,922 | 0.00% | Kubota Corp. | 95,800 | 1,120,999 | 0.02% |
| Izumi Co., Ltd. | 5,200 | 106,574 | 0.00% | Kuraray Co., Ltd. | 30,300 | 439,674 | 0.01% |
| J Front Retailing Co., Ltd. | 25,900 | 350,612 | 0.01% | Kurita Water Industries Ltd. | 8,400 | 296,320 | 0.01% |
| Japan Airlines Co., Ltd. | 11,984 | 190,062 | 0.00% | Kusuri no Aoki Holdings Co., Ltd. | 3,000 | 62,153 | 0.00% |
| Japan Airport Terminal Co., Ltd. | 6,900 | 219,522 | 0.00% | Kyocera Corp. | 125,800 | 1,261,122 | 0.02% |
| Japan Exchange Group, Inc. | 94,100 | 1,059,793 | 0.02% | Kyoto Financial Group, Inc. | 27,500 | 405,956 | 0.01% |
| Japan Hotel Investment Corp. REIT Class A | 478 | 214,729 | 0.00% | Kyowa Kirin Co., Ltd. | 28,800 | 435,317 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Kyudenko Corp. | 3,900 | 128,395 | 0.00% | NEC Corp. | 24,000 | 2,095,190 | 0.03% |
| Kyushu Electric Power Co., Inc. | 44,700 | 401,890 | 0.01% | NEC Networks & System Integration Corp. | 4,600 | 96,443 | 0.00% |
| Kyushu Financial Group, Inc. | 29,800 | 137,813 | 0.00% | Nexon Co., Ltd. | 41,400 | 626,031 | 0.01% |
| Kyushu Railway Co. | 10,627 | 258,981 | 0.00% | NGK Insulators Ltd. | 27,500 | 352,237 | 0.01% |
| LaSalle Logiport REIT | 165 | 149,189 | 0.00% | NH Foods Ltd. | 11,600 | 375,989 | 0.01% |
| Lasertec Corp. | 7,800 | 753,646 | 0.01% | NHK Spring Co., Ltd. | 9,800 | 124,714 | 0.00% |
| Lion Corp. | 29,300 | 328,590 | 0.01% | Nichirei Corp. | 9,700 | 257,128 | 0.00% |
| Lixil Corp. | 19,100 | 209,704 | 0.00% | Nidec Corp. | 95,400 | 1,733,055 | 0.03% |
| LY Corp. | 240,500 | 641,803 | 0.01% | Nifco, Inc. | 7,600 | 185,164 | 0.00% |
| M3, Inc. | 39,958 | 355,188 | 0.01% | Nihon Kohden Corp. | 11,200 | 153,647 | 0.00% |
| Mabuchi Motor Co., Ltd. | 8,600 | 122,931 | 0.00% | Nihon M&A Center Holdings, Inc. | 14,100 | 59,321 | 0.00% |
| Macnica Holdings, Inc. | 8,500 | 99,814 | 0.00% | Nikon Corp. | 32,600 | 340,085 | 0.01% |
| Makita Corp. | 22,500 | 693,354 | 0.01% | Nintendo Co., Ltd. | 99,700 | 5,876,946 | 0.09% |
| Mani, Inc. | 3,700 | 42,566 | 0.00% | Nippon Accommodations Fund, Inc. REIT Class A | 26 | 97,111 | 0.00% |
| Marubeni Corp. | 146,700 | 2,233,264 | 0.03% | Nippon Building Fund, Inc. REIT | 736 | 573,215 | 0.01% |
| Marui Group Co., Ltd. | 18,900 | 302,393 | 0.01% | Nippon Electric Glass Co., Ltd. | 7,700 | 165,161 | 0.00% |
| Maruichi Steel Tube Ltd. | 2,700 | 60,078 | 0.00% | Nippon Express Holdings, Inc. | 23,400 | 356,301 | 0.01% |
| Maruwa Co., Ltd. | 500 | 153,824 | 0.00% | Nippon Kayaku Co., Ltd. | 25,500 | 208,335 | 0.00% |
| Matsui Securities Co., Ltd. | 36,500 | 189,514 | 0.00% | Nippon Paint Holdings Co., Ltd. | 98,868 | 643,875 | 0.01% |
| MatsukiyoCocokara & Co. | 33,800 | 495,730 | 0.01% | Nippon Prologis, Inc. REIT | 249 | 353,157 | 0.01% |
| Mazda Motor Corp. | 57,300 | 395,040 | 0.01% | Nippon Sanso Holdings Corp. | 17,900 | 503,879 | 0.01% |
| McDonald's Holdings Co. Japan Ltd. | 6,900 | 271,768 | 0.00% | Nippon Shinyaku Co., Ltd. | 2,200 | 55,840 | 0.00% |
| Mebuki Financial Group, Inc. | 83,500 | 341,258 | 0.01% | Nippon Shokubai Co., Ltd. | 13,700 | 166,935 | 0.00% |
| Medipal Holdings Corp. | 18,700 | 283,249 | 0.00% | Nippon Steel Corp. | 86,542 | 1,752,206 | 0.03% |
| MEIJI Holdings Co., Ltd. | 29,100 | 592,702 | 0.01% | Nippon Telegraph & Telephone Corp. | 2,691,530 | 2,705,916 | 0.04% |
| Mercari, Inc. | 7,700 | 87,847 | 0.00% | Nippon Yusen KK | 41,000 | 1,375,624 | 0.02% |
| MINEBEA MITSUMI, Inc. | 38,400 | 627,824 | 0.01% | Nipro Corp. | 11,500 | 109,541 | 0.00% |
| MISUMI Group, Inc. | 27,400 | 428,016 | 0.01% | Nishi-Nippon Railroad Co., Ltd. | 8,500 | 122,665 | 0.00% |
| Mitsubishi Chemical Group Corp. | 127,800 | 650,303 | 0.01% | Nissan Chemical Corp. | 11,800 | 371,584 | 0.01% |
| Mitsubishi Corp. | 359,800 | 5,961,563 | 0.09% | Nissan Motor Co., Ltd. | 185,300 | 565,946 | 0.01% |
| Mitsubishi Electric Corp. | 185,200 | 3,166,406 | 0.05% | Nisshin Seifun Group, Inc. | 29,100 | 341,068 | 0.01% |
| Mitsubishi Estate Co., Ltd. | 115,600 | 1,618,591 | 0.02% | Nissin Foods Holdings Co., Ltd. | 21,800 | 530,297 | 0.01% |
| Mitsubishi Gas Chemical Co., Inc. | 17,200 | 309,668 | 0.01% | Niterra Co., Ltd. | 16,200 | 523,645 | 0.01% |
| Mitsubishi HC Capital, Inc. | 101,020 | 669,781 | 0.01% | Nitori Holdings Co., Ltd. | 7,000 | 830,014 | 0.01% |
| Mitsubishi Heavy Industries Ltd. | 305,700 | 4,324,072 | 0.06% | Nitto Denko Corp. | 70,900 | 1,209,035 | 0.02% |
| Mitsubishi Logistics Corp. | 25,500 | 187,891 | 0.00% | Noevir Holdings Co., Ltd. | 1,400 | 43,605 | 0.00% |
| Mitsubishi Materials Corp. | 7,300 | 111,734 | 0.00% | NOF Corp. | 20,300 | 284,944 | 0.00% |
| Mitsubishi Motors Corp. | 68,400 | 231,801 | 0.00% | NOK Corp. | 8,900 | 140,216 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | 1,073,600 | 12,610,496 | 0.19% | Nomura Holdings, Inc. | 278,900 | 1,652,708 | 0.03% |
| Mitsui & Co., Ltd. | 271,700 | 5,724,095 | 0.08% | Nomura Real Estate Holdings, Inc. | 8,900 | 221,141 | 0.00% |
| Mitsui Chemicals, Inc. | 19,000 | 419,509 | 0.01% | Nomura Real Estate Master Fund, Inc. REIT | 456 | 399,537 | 0.01% |
| Mitsui Fudosan Co., Ltd. | 256,000 | 2,068,720 | 0.03% | Nomura Research Institute Ltd. | 41,293 | 1,224,129 | 0.02% |
| Mitsui Fudosan Logistics Park, Inc. REIT | 354 | 228,627 | 0.00% | NS Solutions Corp. | 4,400 | 114,004 | 0.00% |
| Mitsui High-Tec, Inc. | 11,000 | 57,884 | 0.00% | NSK Ltd. | 42,600 | 186,192 | 0.00% |
| Mitsui Mining & Smelting Co., Ltd. | 3,500 | 103,935 | 0.00% | NTT Data Group Corp. | 55,500 | 1,070,024 | 0.02% |
| Mitsui OSK Lines Ltd. | 32,600 | 1,142,535 | 0.02% | Obayashi Corp. | 66,100 | 880,296 | 0.01% |
| Miura Co., Ltd. | 10,800 | 273,505 | 0.00% | OBIC Business Consultants Co., Ltd. | 3,156 | 139,285 | 0.00% |
| Mizuho Financial Group, Inc. | 241,730 | 5,957,116 | 0.09% | Obic Co., Ltd. | 33,200 | 991,395 | 0.02% |
| Money Forward, Inc. | 3,800 | 116,810 | 0.00% | Odakyu Electric Railway Co., Ltd. | 36,200 | 334,452 | 0.01% |
| MonotaRO Co., Ltd. | 24,900 | 423,344 | 0.01% | Oji Holdings Corp. | 92,600 | 355,941 | 0.01% |
| Mori Hills Investment Corp. REIT Class A | 270 | 212,860 | 0.00% | OKUMA Corp. | 4,200 | 91,130 | 0.00% |
| Morinaga & Co., Ltd. | 6,000 | 103,710 | 0.00% | Olympus Corp. | 104,584 | 1,577,478 | 0.02% |
| Morinaga Milk Industry Co., Ltd. | 7,900 | 147,157 | 0.00% | Omron Corp. | 20,000 | 681,217 | 0.01% |
| MS&AD Insurance Group Holdings, Inc. | 126,800 | 2,782,726 | 0.04% | Ono Pharmaceutical Co., Ltd. | 36,200 | 376,488 | 0.01% |
| Murata Manufacturing Co., Ltd. | 156,500 | 2,548,751 | 0.04% | Open House Group Co., Ltd. | 5,500 | 186,495 | 0.00% |
| Nabtesco Corp. | 12,100 | 216,192 | 0.00% | Oracle Corp. Japan | 2,300 | 221,790 | 0.00% |
| Nagase & Co., Ltd. | 6,800 | 139,539 | 0.00% | Organo Corp. | 3,400 | 177,399 | 0.00% |
| Nagoya Railroad Co., Ltd. | 17,400 | 194,028 | 0.00% | | | | |
| Nankai Electric Railway Co., Ltd. | 6,200 | 97,935 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Oriental Land Co., Ltd. | 99,600 | 2,168,689 | 0.03% | Shiseido Co., Ltd. | 35,800 | 634,746 | 0.01% |
| ORIX Corp. | 102,600 | 2,224,871 | 0.03% | Shizuoka Financial Group, Inc. | 48,400 | 395,583 | 0.01% |
| Orix JREIT, Inc. REIT | 304 | 317,424 | 0.01% | SHO-BOND Holdings Co., Ltd. | 3,600 | 119,595 | 0.00% |
| Osaka Gas Co., Ltd. | 39,100 | 860,817 | 0.01% | Skylark Holdings Co., Ltd. | 26,715 | 416,466 | 0.01% |
| OSG Corp. | 4,200 | 49,560 | 0.00% | SMC Corp. | 5,400 | 2,136,498 | 0.03% |
| Otsuka Corp. | 23,400 | 537,354 | 0.01% | Socionext, Inc. | 14,300 | 230,250 | 0.00% |
| Otsuka Holdings Co., Ltd. | 44,600 | 2,440,570 | 0.04% | SoftBank Corp. | 2,625,490 | 3,322,792 | 0.05% |
| PALTAC Corp. | 900 | 24,980 | 0.00% | SoftBank Group Corp. | 97,800 | 5,715,786 | 0.08% |
| Pan Pacific International Holdings Corp. | 39,800 | 1,093,006 | 0.02% | Sohgo Security Services Co., Ltd. | 27,100 | 186,489 | 0.00% |
| Panasonic Holdings Corp. | 209,900 | 2,194,361 | 0.03% | Sojitz Corp. | 23,460 | 483,948 | 0.01% |
| Park24 Co., Ltd. | 16,400 | 230,984 | 0.00% | Sompo Holdings, Inc. | 91,500 | 2,398,120 | 0.04% |
| Penta-Ocean Construction Co., Ltd. | 15,300 | 63,718 | 0.00% | Sony Group Corp. | 573,700 | 12,298,265 | 0.18% |
| PeptiDream, Inc. | 5,200 | 87,499 | 0.00% | Sotetsu Holdings, Inc. | 2,100 | 33,332 | 0.00% |
| Persol Holdings Co., Ltd. | 157,800 | 237,463 | 0.00% | Square Enix Holdings Co., Ltd. | 5,800 | 226,855 | 0.00% |
| Pola Orbis Holdings, Inc. | 2,200 | 20,004 | 0.00% | Stanley Electric Co., Ltd. | 8,800 | 145,808 | 0.00% |
| Rakus Co., Ltd. | 7,000 | 82,756 | 0.00% | Subaru Corp. | 52,500 | 942,368 | 0.01% |
| Rakuten Bank Ltd. | 7,200 | 202,494 | 0.00% | Sugi Holdings Co., Ltd. | 7,800 | 122,464 | 0.00% |
| Rakuten Group, Inc. | 130,300 | 712,107 | 0.01% | SUMCO Corp. | 32,346 | 243,480 | 0.00% |
| Recruit Holdings Co., Ltd. | 135,401 | 9,601,961 | 0.14% | Sumitomo Bakelite Co., Ltd. | 4,800 | 118,320 | 0.00% |
| Relo Group, Inc. | 14,700 | 180,383 | 0.00% | Sumitomo Chemical Co., Ltd. | 167,100 | 371,073 | 0.01% |
| Renesas Electronics Corp. | 156,090 | 2,032,567 | 0.03% | Sumitomo Corp. | 113,400 | 2,473,500 | 0.04% |
| Rengo Co., Ltd. | 21,400 | 119,282 | 0.00% | Sumitomo Electric Industries Ltd. | 70,000 | 1,270,966 | 0.02% |
| Resona Holdings, Inc. | 199,514 | 1,452,938 | 0.02% | Sumitomo Forestry Co., Ltd. | 12,200 | 410,962 | 0.01% |
| Resonac Holdings Corp. | 14,008 | 357,865 | 0.01% | Sumitomo Heavy Industries Ltd. | 9,400 | 194,089 | 0.00% |
| Resorttrust, Inc. | 4,100 | 81,969 | 0.00% | Sumitomo Metal Mining Co., Ltd. | 22,500 | 517,259 | 0.01% |
| Ricoh Co., Ltd. | 49,500 | 570,560 | 0.01% | Sumitomo Mitsui Financial Group, Inc. | 354,500 | 8,490,316 | 0.13% |
| Rinnai Corp. | 5,900 | 122,347 | 0.00% | Sumitomo Mitsui Trust Group, Inc. | 69,400 | 1,630,344 | 0.02% |
| Rohm Co., Ltd. | 30,300 | 286,400 | 0.00% | Sumitomo Realty & Development Co., Ltd. | 38,700 | 1,216,455 | 0.02% |
| Rohto Pharmaceutical Co., Ltd. | 23,200 | 424,777 | 0.01% | Sumitomo Rubber Industries Ltd. | 12,200 | 138,449 | 0.00% |
| Rorze Corp. | 12,300 | 119,744 | 0.00% | Sundrug Co., Ltd. | 3,900 | 99,857 | 0.00% |
| Ryohin Keikaku Co., Ltd. | 23,900 | 547,163 | 0.01% | Suntory Beverage & Food Ltd. | 11,300 | 360,441 | 0.01% |
| Sankyo Co., Ltd. | 13,400 | 181,441 | 0.00% | Suzuken Co., Ltd. | 5,510 | 166,078 | 0.00% |
| Sankyu, Inc. | 2,500 | 87,045 | 0.00% | Suzuki Motor Corp. | 171,500 | 1,953,328 | 0.03% |
| Sanrio Co., Ltd. | 15,600 | 549,911 | 0.01% | System Corp. | 58,000 | 1,076,336 | 0.02% |
| Santen Pharmaceutical Co., Ltd. | 30,800 | 317,191 | 0.01% | T&D Holdings, Inc. | 46,700 | 863,368 | 0.01% |
| Sanwa Holdings Corp. | 19,800 | 554,591 | 0.01% | Taiheiyo Cement Corp. | 12,600 | 287,581 | 0.00% |
| Sapporo Holdings Ltd. | 4,800 | 254,049 | 0.00% | Taisei Corp. | 16,200 | 684,346 | 0.01% |
| Sawai Group Holdings Co., Ltd. | 6,000 | 82,120 | 0.00% | Taiyo Yuden Co., Ltd. | 9,200 | 132,825 | 0.00% |
| SBI Holdings, Inc. | 29,100 | 737,314 | 0.01% | Takara Holdings, Inc. | 21,300 | 183,644 | 0.00% |
| SBI Sumishin Net Bank Ltd. | 5,600 | 135,047 | 0.00% | Takasago Thermal Engineering Co., Ltd. | 6,100 | 246,624 | 0.00% |
| SCREEN Holdings Co., Ltd. | 8,100 | 489,113 | 0.01% | Takashimaya Co., Ltd. | 28,400 | 228,414 | 0.00% |
| SCSK Corp. | 14,300 | 303,088 | 0.01% | Takeda Pharmaceutical Co., Ltd. | 148,600 | 3,953,274 | 0.06% |
| Secom Co., Ltd. | 36,400 | 1,243,520 | 0.02% | TBS Holdings, Inc. | 3,800 | 97,950 | 0.00% |
| Sega Sammy Holdings, Inc. | 11,700 | 228,997 | 0.00% | TDK Corp. | 175,800 | 2,318,309 | 0.03% |
| Seibu Holdings, Inc. | 21,434 | 437,518 | 0.01% | TechnoPro Holdings, Inc. | 10,100 | 190,419 | 0.00% |
| Seiko Epson Corp. | 25,000 | 457,416 | 0.01% | Teijin Ltd. | 10,300 | 87,690 | 0.00% |
| Seino Holdings Co., Ltd. | 7,900 | 119,309 | 0.00% | Terumo Corp. | 132,100 | 2,573,748 | 0.04% |
| Sekisui Chemical Co., Ltd. | 48,600 | 839,584 | 0.01% | THK Co., Ltd. | 10,700 | 250,547 | 0.00% |
| Sekisui House Ltd. | 52,600 | 1,265,800 | 0.02% | TIS, Inc. | 21,600 | 513,612 | 0.01% |
| Sekisui House, Inc. REIT | 245 | 120,505 | 0.00% | Tobu Railway Co., Ltd. | 23,800 | 388,363 | 0.01% |
| Seven & i Holdings Co., Ltd. | 214,400 | 3,392,802 | 0.05% | Toda Corp. | 22,300 | 136,573 | 0.00% |
| Seven Bank Ltd. | 77,100 | 152,915 | 0.00% | Toei Animation Co., Ltd. | 4,000 | 89,972 | 0.00% |
| SG Holdings Co., Ltd. | 44,700 | 428,342 | 0.01% | Toho Co., Ltd. | 11,500 | 450,312 | 0.01% |
| Sharp Corp. | 10,100 | 63,295 | 0.00% | Toho Gas Co., Ltd. | 8,500 | 229,915 | 0.00% |
| SHIFT, Inc. | 900 | 104,311 | 0.00% | Tohoku Electric Power Co., Inc. | 41,800 | 315,442 | 0.01% |
| Shikoku Electric Power Co., Inc. | 10,300 | 80,907 | 0.00% | Tokai Carbon Co., Ltd. | 24,500 | 142,922 | 0.00% |
| Shimadzu Corp. | 24,800 | 703,950 | 0.01% | Tokio Marine Holdings, Inc. | 179,900 | 6,556,803 | 0.10% |
| Shimamura Co., Ltd. | 3,600 | 201,899 | 0.00% | Tokyo Century Corp. | 23,400 | 238,675 | 0.00% |
| Shimano, Inc. | 8,600 | 1,170,489 | 0.02% | | | | |
| Shimizu Corp. | 55,600 | 443,109 | 0.01% | | | | |
| Shin-Etsu Chemical Co., Ltd. | 183,100 | 6,170,130 | 0.09% | | | | |
| Shinko Electric Industries Co., Ltd. | 5,600 | 203,283 | 0.00% | | | | |
| Shionogi & Co., Ltd. | 73,300 | 1,034,950 | 0.02% | | | | |
| Ship Healthcare Holdings, Inc. | 4,700 | 65,942 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Tokyo Electric Power Co. Holdings, Inc. | 146,700 | 443,386 | 0.01% | Havas NV | 61,235 | 102,875 | 0.00% |
| Tokyo Electron Ltd. | 42,100 | 6,478,675 | 0.10% | Heineken Holding NV | 11,336 | 679,068 | 0.01% |
| Tokyo Gas Co., Ltd. | 35,300 | 981,554 | 0.02% | Heineken NV | 25,387 | 1,806,002 | 0.03% |
| Tokyo Ohka Kogyo Co., Ltd. | 9,700 | 218,059 | 0.00% | IMCD NV | 5,533 | 822,172 | 0.01% |
| Tokyo Seimitsu Co., Ltd. | 2,700 | 126,393 | 0.00% | ING Groep NV | 297,375 | 4,659,008 | 0.07% |
| Tokyo Tatemono Co., Ltd. | 18,100 | 300,246 | 0.01% | InPost SA | 25,747 | 440,173 | 0.01% |
| Tokyu Corp. | 52,200 | 560,662 | 0.01% | JDE Peet's NV | 17,611 | 301,444 | 0.00% |
| Tokyu Fudosan Holdings Corp. | 68,200 | 419,893 | 0.01% | Koninklijke Ahold Delhaize NV | 91,186 | 2,973,383 | 0.04% |
| TOPPAN Holdings, Inc. | 28,047 | 751,144 | 0.01% | Koninklijke KPN NV | 355,529 | 1,294,048 | 0.02% |
| Toray Industries, Inc. | 139,300 | 887,687 | 0.01% | Koninklijke Philips NV | 75,648 | 1,911,337 | 0.03% |
| Toridoll Holdings Corp. | 3,400 | 84,373 | 0.00% | Koninklijke Vopak NV | 5,764 | 253,666 | 0.00% |
| Tosoh Corp. | 26,700 | 359,743 | 0.01% | NN Group NV | 25,922 | 1,129,253 | 0.02% |
| TOTO Ltd. | 12,800 | 309,901 | 0.01% | OCI NV | 7,322 | 81,999 | 0.00% |
| Toyo Seikan Group Holdings Ltd. | 14,800 | 226,624 | 0.00% | Prosus NV | 127,961 | 5,081,514 | 0.07% |
| Toyo Suisan Kaisha Ltd. | 9,500 | 650,420 | 0.01% | Randstad NV | 10,676 | 450,049 | 0.01% |
| Toyo Tire Corp. | 8,100 | 126,041 | 0.00% | Universal Music Group NV | 73,994 | 1,894,066 | 0.03% |
| Toyoda Gosei Co., Ltd. | 6,200 | 109,731 | 0.00% | Wolters Kluwer NV | 22,634 | 3,759,376 | 0.06% |
| Toyota Boshoku Corp. | 3,000 | 39,189 | 0.00% | | | 69,371,994 | 1.02% |
| Toyota Industries Corp. | 15,300 | 1,252,447 | 0.02% | New Zealand 0.08% (30 June 2024: 0.08%) | | | |
| Toyota Motor Corp. | 1,106,920 | 22,158,121 | 0.33% | a2 Milk Co., Ltd. | 73,656 | 259,974 | 0.00% |
| Toyota Tsusho Corp. | 60,400 | 1,086,862 | 0.02% | Air New Zealand Ltd. | 120,903 | 40,642 | 0.00% |
| Trend Micro, Inc. | 12,100 | 659,587 | 0.01% | Auckland International Airport Ltd. | 147,369 | 718,302 | 0.01% |
| TS Tech Co., Ltd. | 12,800 | 146,358 | 0.00% | Contact Energy Ltd. | 72,748 | 387,192 | 0.01% |
| Tsumura & Co. | 4,200 | 125,818 | 0.00% | EBOS Group Ltd. | 15,662 | 325,100 | 0.01% |
| Tsuruha Holdings, Inc. | 3,200 | 177,653 | 0.00% | Fisher & Paykel Healthcare Corp., Ltd. | 56,854 | 1,223,134 | 0.02% |
| UBE Corp. | 12,700 | 194,791 | 0.00% | Fletcher Building Ltd. | 88,618 | 141,498 | 0.00% |
| Ulvac, Inc. | 4,500 | 176,553 | 0.00% | Infratil Ltd. | 92,342 | 651,856 | 0.01% |
| Unicharm Corp. | 111,600 | 924,911 | 0.01% | Mainfreight Ltd. | 9,219 | 379,623 | 0.01% |
| United Urban Investment Corp. REIT | 268 | 240,102 | 0.00% | Mercury NZ Ltd. | 67,338 | 220,698 | 0.00% |
| Ushio, Inc. | 10,000 | 135,531 | 0.00% | Meridian Energy Ltd. | 129,053 | 427,304 | 0.01% |
| USS Co., Ltd. | 50,800 | 445,098 | 0.01% | Ryman Healthcare Ltd. | 50,232 | 132,551 | 0.00% |
| Welcia Holdings Co., Ltd. | 6,500 | 84,931 | 0.00% | Spark New Zealand Ltd. | 175,656 | 290,313 | 0.00% |
| West Japan Railway Co. | 41,098 | 731,427 | 0.01% | | | 5,198,187 | 0.08% |
| Workman Co., Ltd. | 3,000 | 85,041 | 0.00% | Norway 0.14% (30 June 2024: 0.16%) | | | |
| Yakult Honsha Co., Ltd. | 29,836 | 567,066 | 0.01% | Aker A.S.A Class A | 1,309 | 63,275 | 0.00% |
| Yamada Holdings Co., Ltd. | 65,200 | 187,975 | 0.00% | Aker BP A.S.A | 28,541 | 557,132 | 0.01% |
| Yamaguchi Financial Group, Inc. | 14,900 | 155,532 | 0.00% | AutoStore Holdings Ltd. | 89,446 | 87,498 | 0.00% |
| Yamaha Corp. | 42,600 | 306,164 | 0.01% | DNB Bank A.S.A | 93,050 | 1,858,976 | 0.03% |
| Yamaha Motor Co., Ltd. | 90,000 | 804,308 | 0.01% | Equinor A.S.A | 79,132 | 1,849,167 | 0.03% |
| Yamato Holdings Co., Ltd. | 29,000 | 327,163 | 0.01% | Gjensidige Forsikring A.S.A | 16,928 | 299,588 | 0.00% |
| Yamato Kogyo Co., Ltd. | 1,700 | 80,305 | 0.00% | Kongsberg Gruppen A.S.A | 6,338 | 714,308 | 0.01% |
| Yamazaki Baking Co., Ltd. | 8,200 | 153,580 | 0.00% | Mowi A.S.A | 39,973 | 685,436 | 0.01% |
| Yaoko Co., Ltd. | 2,000 | 120,349 | 0.00% | Norsk Hydro A.S.A | 129,215 | 711,531 | 0.01% |
| Yaskawa Electric Corp. | 25,400 | 657,303 | 0.01% | Orkla A.S.A | 79,043 | 684,480 | 0.01% |
| Yokogawa Electric Corp. | 25,200 | 544,856 | 0.01% | Salmar A.S.A | 5,355 | 254,846 | 0.00% |
| Yokohama Rubber Co., Ltd. | 11,900 | 257,445 | 0.00% | Schibsted A.S.A Class A | 6,351 | 196,838 | 0.00% |
| Zenkoku Hoshu Co., Ltd. | 8,000 | 282,209 | 0.00% | Schibsted A.S.A Class B | 10,483 | 308,472 | 0.00% |
| Zensho Holdings Co., Ltd. | 9,300 | 530,448 | 0.01% | Telenor A.S.A | 56,335 | 629,452 | 0.01% |
| Zeon Corp. | 21,000 | 200,299 | 0.00% | Variable Energi A.S.A | 111,677 | 347,007 | 0.01% |
| ZOZO, Inc. | 14,200 | 442,462 | 0.01% | Yara International A.S.A | 16,610 | 439,917 | 0.01% |
| | | 428,443,492 | 6.30% | | | 9,687,923 | 0.14% |
| Netherlands 1.02% (30 June 2024: 1.28%) | | | | Poland 0.08% (30 June 2024: 0.09%) | | | |
| Aalberts NV | 10,700 | 380,482 | 0.01% | Allegro.eu SA | 60,187 | 394,583 | 0.00% |
| ABN AMRO Bank NV GDR | 50,583 | 779,919 | 0.01% | Bank Polska Kasa Opieki SA | 14,921 | 498,137 | 0.01% |
| Adyen NV | 2,812 | 4,184,294 | 0.06% | Dino Polska SA | 4,804 | 453,348 | 0.01% |
| Aegon Ltd. | 105,424 | 624,433 | 0.01% | KGHM Polska Miedz SA | 13,887 | 386,628 | 0.00% |
| Akzo Nobel NV | 16,243 | 974,866 | 0.01% | LPP SA | 127 | 478,103 | 0.01% |
| ArcelorMittal SA | 47,678 | 1,107,382 | 0.02% | mBank SA | 1,416 | 187,584 | 0.00% |
| ASM International NV | 4,546 | 2,630,486 | 0.04% | ORLEN SA | 53,807 | 614,848 | 0.01% |
| ASML Holding NV | 37,545 | 26,386,395 | 0.39% | Powszechna Kasa Oszczednosci Bank Polski SA | 76,524 | 1,107,121 | 0.02% |
| ASR Nederland NV | 12,489 | 592,043 | 0.01% | Powszechny Zaklad Ubezpieczen SA | 50,134 | 556,370 | 0.01% |
| BE Semiconductor Industries NV | 7,086 | 970,758 | 0.01% | Santander Bank Polska SA | 4,114 | 455,761 | 0.01% |
| CTP NV | 13,504 | 208,073 | 0.00% | | | 5,132,483 | 0.08% |
| CVC Capital Partners plc | 20,029 | 440,933 | 0.01% | Portugal 0.04% (30 June 2024: 0.05%) | | | |
| DSM-Firmenich AG | 15,988 | 1,617,811 | 0.02% | EDP Renovaveis SA | 30,145 | 313,400 | 0.01% |
| EXOR NV | 9,103 | 834,686 | 0.01% | EDP SA | 269,441 | 862,408 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Galp Energia SGPS SA | 43,955 | 725,971 | 0.01% | Doosan Bobcat, Inc. | 4,801 | 136,645 | 0.00% |
| Jeronimo Martins SGPS SA | 27,152 | 518,738 | 0.01% | Doosan Enerbility Co., Ltd. | 38,487 | 458,817 | 0.01% |
| | | 2,420,517 | 0.04% | Ecopro BM Co., Ltd. | 3,889 | 290,324 | 0.01% |
| Singapore 0.36% (30 June 2024: 0.33%) | | | | Ecopro Co., Ltd. | 9,019 | 352,269 | 0.01% |
| Capitaland Ascendas REIT | 385,903 | 726,998 | 0.01% | Ecopro Materials Co., Ltd. | 3,382 | 151,164 | 0.00% |
| Capitaland Ascott Trust | 152,873 | 97,493 | 0.00% | E-MART, Inc. | 1,048 | 45,133 | 0.00% |
| Capitaland Integrated Commercial Trust REIT | 477,105 | 674,984 | 0.01% | F&F Co., Ltd. | 635 | 23,422 | 0.00% |
| Capitaland Investment Ltd. | 228,600 | 439,035 | 0.01% | Fila Holdings Corp. | 3,639 | 99,617 | 0.00% |
| City Developments Ltd. | 25,900 | 97,016 | 0.00% | Green Cross Corp. | 976 | 119,004 | 0.00% |
| ComfortDelGro Corp., Ltd. | 202,000 | 219,147 | 0.00% | GS Engineering & Construction Corp. | 4,014 | 47,307 | 0.00% |
| DBS Group Holdings Ltd. | 197,820 | 6,339,752 | 0.09% | GS Holdings Corp. | 4,891 | 130,568 | 0.00% |
| Fraser's Logistics & Commercial Trust REIT | 273,700 | 176,555 | 0.00% | GS P&L Co., Ltd. | 203 | 3,061 | 0.00% |
| Genting Singapore Ltd. | 488,500 | 273,935 | 0.00% | GS Retail Co., Ltd. | 859 | 9,628 | 0.00% |
| Hutchison Port Holdings Trust | 147,000 | 24,108 | 0.00% | Hana Financial Group, Inc. | 24,229 | 934,828 | 0.01% |
| Jardine Cycle & Carriage Ltd. | 5,511 | 114,446 | 0.00% | Hanjin Kal Corp. | 2,427 | 124,305 | 0.00% |
| Keppel DC REIT | 192,643 | 307,845 | 0.01% | Hankook Tire & Technology Co., Ltd. | 8,485 | 221,325 | 0.00% |
| Keppel Ltd. | 135,800 | 680,891 | 0.01% | Hanmi Pharm Co., Ltd. | 559 | 106,511 | 0.00% |
| Keppel REIT | 121,080 | 77,217 | 0.00% | Hanmi Science Co., Ltd. | 309 | 6,181 | 0.00% |
| Mapletree Industrial Trust REIT | 186,236 | 301,702 | 0.00% | Hanmi Semiconductor Co., Ltd. | 4,306 | 241,310 | 0.00% |
| Mapletree Logistics Trust REIT | 394,127 | 366,912 | 0.01% | Hanon Systems | 10,428 | 28,405 | 0.00% |
| Mapletree Pan Asia Commercial Trust REIT | 234,936 | 208,380 | 0.00% | Hanwha Aerospace Co., Ltd. | 3,018 | 669,346 | 0.01% |
| NetLink NBN Trust | 122,300 | 77,995 | 0.00% | Hanwha Corp. | 3,548 | 64,831 | 0.00% |
| Olam Group Ltd. | 54,600 | 48,829 | 0.00% | Hanwha Corp. - Preference Shares | 33,103 | 337,742 | 0.01% |
| Oversea-Chinese Banking Corp., Ltd. | 319,600 | 3,910,075 | 0.06% | Hanwha Industrial Solutions Co., Ltd. | 3,156 | 67,744 | 0.00% |
| SATS Ltd. | 67,064 | 178,942 | 0.00% | Hanwha Life Insurance Co., Ltd. | 10,153 | 16,966 | 0.00% |
| Seatrium Ltd. | 212,192 | 321,974 | 0.01% | Hanwha Ocean Co., Ltd. | 9,629 | 244,298 | 0.00% |
| Sembcorp Industries Ltd. | 82,200 | 332,608 | 0.01% | Hanwha Solutions Corp. | 9,581 | 104,912 | 0.00% |
| SIA Engineering Co., Ltd. | 37,300 | 64,801 | 0.00% | HD Hyundai Co., Ltd. | 3,236 | 174,093 | 0.00% |
| Singapore Airlines Ltd. | 150,220 | 709,146 | 0.01% | HD Hyundai Electric Co., Ltd. | 2,292 | 594,738 | 0.01% |
| Singapore Exchange Ltd. | 87,900 | 820,881 | 0.01% | HD Hyundai Heavy Industries Co., Ltd. | 2,275 | 444,291 | 0.01% |
| Singapore Technologies Engineering Ltd. | 149,300 | 509,997 | 0.01% | HD Hyundai Infracore Co., Ltd. | 11,027 | 51,609 | 0.00% |
| Singapore Telecommunications Ltd. | 739,600 | 1,669,820 | 0.03% | HD Hyundai Mipo Co., Ltd. | 2,711 | 247,133 | 0.00% |
| StarHub Ltd. | 6,500 | 5,765 | 0.00% | HD Korea Shipbuilding & Offshore Engineering Co., Ltd. | 3,674 | 569,013 | 0.01% |
| Suntec REIT | 229,000 | 196,401 | 0.00% | Hite Jinro Co., Ltd. | 8,391 | 111,261 | 0.00% |
| Thai Beverage PCL | 798,700 | 319,082 | 0.01% | HL Mando Co., Ltd. | 3,435 | 94,850 | 0.00% |
| United Overseas Bank Ltd. | 113,600 | 3,025,281 | 0.04% | HLB, Inc. | 11,203 | 556,288 | 0.01% |
| UOL Group Ltd. | 47,400 | 179,287 | 0.00% | HMM Co., Ltd. | 26,578 | 318,831 | 0.01% |
| Venture Corp., Ltd. | 35,100 | 338,341 | 0.01% | Hotel Shilla Co., Ltd. | 2,802 | 70,233 | 0.00% |
| Wilmar International Ltd. | 198,206 | 450,402 | 0.01% | HYBE Co., Ltd. | 1,790 | 235,157 | 0.00% |
| | | 24,286,043 | 0.36% | Hyundai Autoever Corp. | 867 | 74,265 | 0.00% |
| South Korea 1.01% (30 June 2024: 1.37%) | | | | Hyundai Engineering & Construction Co., Ltd. | 17,734 | 305,977 | 0.01% |
| Alteogen, Inc. | 3,976 | 835,901 | 0.01% | Hyundai Engineering & Construction Co., Ltd. - Preference Shares | 896 | 26,415 | 0.00% |
| Amorepacific Corp. | 3,092 | 220,115 | 0.00% | Hyundai Glovis Co., Ltd. | 4,234 | 339,663 | 0.01% |
| Amorepacific Corp. - Preference Shares | 1,087 | 23,702 | 0.00% | Hyundai Marine & Fire Insurance Co., Ltd. | 2,876 | 48,254 | 0.00% |
| Amorepacific Group | 795 | 11,233 | 0.00% | Hyundai Mobis Co., Ltd. | 5,602 | 899,958 | 0.01% |
| BGF retail Co., Ltd. | 198 | 13,786 | 0.00% | Hyundai Motor Co. | 11,641 | 1,676,386 | 0.03% |
| BNK Financial Group, Inc. | 25,250 | 177,349 | 0.00% | Hyundai Motor Co. - Preference Shares | 3,084 | 326,804 | 0.01% |
| Celltrion Pharm, Inc. | 1,874 | 72,177 | 0.00% | Hyundai Motor Co. (XKRX) - Preference Shares | 4,629 | 479,832 | 0.01% |
| Celltrion, Inc. | 14,642 | 1,864,874 | 0.03% | Hyundai Steel Co. | 6,714 | 96,002 | 0.00% |
| Cheil Worldwide, Inc. | 6,416 | 73,872 | 0.00% | Hyundai Wia Corp. | 363 | 9,321 | 0.00% |
| CJ CheilJedang Corp. | 598 | 103,786 | 0.00% | Industrial Bank of Korea | 23,095 | 224,808 | 0.00% |
| CJ Corp. | 1,486 | 100,032 | 0.00% | Kakao Corp. | 29,661 | 769,657 | 0.01% |
| CJ ENM Co., Ltd. | 283 | 10,323 | 0.00% | Kakao Games Corp. | 1,177 | 13,096 | 0.00% |
| CJ Logistics Corp. | 164 | 9,402 | 0.00% | KakaoBank Corp. | 23,598 | 337,423 | 0.01% |
| CosmoAM&T Co., Ltd. | 1,446 | 50,585 | 0.00% | Kakaopay Corp. | 1,098 | 19,578 | 0.00% |
| Coway Co., Ltd. | 5,179 | 235,353 | 0.00% | Kangwon Land, Inc. | 5,258 | 57,039 | 0.00% |
| Daewoo Engineering & Construction Co., Ltd. | 5,433 | 11,459 | 0.00% | KB Financial Group, Inc. | 30,940 | 1,742,299 | 0.03% |
| DB Insurance Co., Ltd. | 4,651 | 324,779 | 0.01% | | | | |
| DGB Financial Group, Inc. | 5,102 | 28,349 | 0.00% | | | | |
| DL Holdings Co., Ltd. | 185 | 3,971 | 0.00% | | | | |
| Dongsuh Cos, Inc. | 874 | 16,237 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| KCC Corp. | 154 | 24,635 | 0.00% | Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares | 860 | 160,357 | 0.00% |
| KEPCO Plant Service & Engineering Co., Ltd. | 937 | 28,069 | 0.00% | Samsung Heavy Industries Co., Ltd. | 56,273 | 431,943 | 0.01% |
| Kia Corp. | 22,809 | 1,560,212 | 0.02% | Samsung Life Insurance Co., Ltd. | 7,320 | 471,376 | 0.01% |
| Korea Aerospace Industries Ltd. | 7,124 | 265,671 | 0.01% | Samsung SDI Co., Ltd. | 4,796 | 806,310 | 0.01% |
| Korea Electric Power Corp. | 25,433 | 346,386 | 0.01% | Samsung SDI Co., Ltd. - Preference Shares | 850 | 84,241 | 0.00% |
| Korea Gas Corp. | 885 | 20,860 | 0.00% | Samsung SDS Co., Ltd. | 3,996 | 346,900 | 0.01% |
| Korea Investment Holdings Co., Ltd. | 3,426 | 165,930 | 0.00% | Samsung Securities Co., Ltd. | 11,820 | 349,265 | 0.01% |
| Korea Zinc Co., Ltd. | 621 | 424,363 | 0.01% | SD Biosensor, Inc. | 1,375 | 9,602 | 0.00% |
| Korean Air Lines Co., Ltd. | 21,286 | 326,776 | 0.01% | Shinhan Financial Group Co., Ltd. | 46,827 | 1,515,679 | 0.02% |
| Krafton, Inc. | 3,414 | 724,705 | 0.01% | Shinsegae, Inc. | 416 | 37,583 | 0.00% |
| KT&G Corp. | 9,348 | 680,074 | 0.01% | SK Biopharmaceuticals Co., Ltd. | 2,704 | 204,065 | 0.00% |
| Kum Yang Co., Ltd. | 2,473 | 35,613 | 0.00% | SK Bioscience Co., Ltd. | 908 | 31,086 | 0.00% |
| Kumho Petrochemical Co., Ltd. | 961 | 59,142 | 0.00% | SK Hynix, Inc. | 51,622 | 6,097,929 | 0.09% |
| L&F Co., Ltd. | 1,994 | 109,713 | 0.00% | SK IE Technology Co., Ltd. | 2,611 | 39,995 | 0.00% |
| LG Chem Ltd. | 4,491 | 762,660 | 0.01% | SK Innovation Co., Ltd. | 5,569 | 423,685 | 0.01% |
| LG Chem Ltd. - Preference Shares | 537 | 57,926 | 0.00% | SK Square Co., Ltd. | 9,326 | 502,362 | 0.01% |
| LG Corp. | 9,103 | 445,210 | 0.01% | SK, Inc. | 3,680 | 328,716 | 0.01% |
| LG Display Co., Ltd. | 37,561 | 232,946 | 0.00% | SKC Co., Ltd. | 2,109 | 150,566 | 0.00% |
| LG Electronics, Inc. | 10,018 | 568,219 | 0.01% | S-Oil Corp. | 4,447 | 165,537 | 0.00% |
| LG Electronics, Inc. - Preference Shares | 889 | 24,880 | 0.00% | Solus Advanced Materials Co., Ltd. | 370 | 2,061 | 0.00% |
| LG Energy Solution Ltd. | 3,619 | 855,492 | 0.01% | Wemade Co., Ltd. | 652 | 15,568 | 0.00% |
| LG H&H Co., Ltd. | 796 | 164,915 | 0.00% | Woori Financial Group, Inc. | 78,088 | 815,279 | 0.01% |
| LG H&H Co., Ltd. - Preference Shares | 223 | 20,844 | 0.00% | Yuhan Corp. | 6,099 | 495,079 | 0.01% |
| LG Innotek Co., Ltd. | 1,358 | 149,439 | 0.00% | | | 68,709,284 | 1.01% |
| LG Uplus Corp. | 13,111 | 91,999 | 0.00% | | | | |
| Lotte Chemical Corp. | 1,135 | 46,105 | 0.00% | Spain 0.64% (30 June 2024: 0.67%) | | | |
| Lotte Chilsung Beverage Co., Ltd. | 30 | 2,282 | 0.00% | Acciona SA | 2,104 | 236,824 | 0.00% |
| Lotte Corp. | 2,106 | 31,186 | 0.00% | ACS Actividades de Construccion y Servicios SA | 20,447 | 1,025,614 | 0.02% |
| Lotte Energy Materials Corp. | 740 | 11,863 | 0.00% | Aena SME SA | 6,276 | 1,282,863 | 0.02% |
| Lotte Shopping Co., Ltd. | 306 | 11,245 | 0.00% | Amadeus IT Group SA | 41,439 | 2,926,468 | 0.04% |
| LS Corp. | 1,043 | 66,810 | 0.00% | Banco Bilbao Vizcaya Argentaria SA | 542,145 | 5,306,269 | 0.08% |
| LS Electric Co., Ltd. | 1,843 | 201,307 | 0.00% | Banco de Sabadell SA | 460,632 | 895,300 | 0.01% |
| Meritz Financial Group, Inc. | 8,003 | 565,372 | 0.01% | Banco Santander SA | 1,453,650 | 6,720,209 | 0.10% |
| Mirae Asset Securities Co., Ltd. | 14,203 | 77,472 | 0.00% | Bankinter SA | 67,584 | 534,672 | 0.01% |
| NAVER Corp. | 12,901 | 1,743,035 | 0.03% | CaixaBank SA | 377,038 | 2,044,254 | 0.03% |
| NCSOFT Corp. | 1,256 | 156,216 | 0.00% | Cellnex Telecom SA | 57,324 | 1,811,043 | 0.03% |
| Netmarble Corp. | 646 | 22,687 | 0.00% | Corp. ACCIONA Energias Renovables SA | 2,447 | 45,103 | 0.00% |
| NH Investment & Securities Co., Ltd. | 14,930 | 141,476 | 0.00% | Enagas SA | 23,373 | 285,108 | 0.00% |
| NongShim Co., Ltd. | 260 | 66,053 | 0.00% | Endesa SA | 30,926 | 665,136 | 0.01% |
| OCI Holdings Co., Ltd. | 564 | 22,527 | 0.00% | Ferrovial SE | 47,492 | 1,996,625 | 0.03% |
| Orion Corp. | 1,553 | 108,024 | 0.00% | Grifols SA | 26,245 | 248,612 | 0.00% |
| Ottogi Corp. | 436 | 117,133 | 0.00% | Grifols SA - Preference Shares Class B | 22,311 | 163,223 | 0.00% |
| Pan Ocean Co., Ltd. | 6,229 | 13,963 | 0.00% | Iberdrola SA | 559,185 | 7,701,180 | 0.11% |
| Paradise Co., Ltd. | 389 | 2,537 | 0.00% | Industria de Diseno Textil SA | 100,421 | 5,161,862 | 0.08% |
| Pearl Abyss Corp. | 1,457 | 27,415 | 0.00% | Mapfre SA | 101,844 | 257,954 | 0.00% |
| Posco DX Co., Ltd. | 3,914 | 50,728 | 0.00% | Merlin Properties Socimi SA REIT | 34,536 | 363,342 | 0.01% |
| POSCO Future M Co., Ltd. | 2,605 | 251,449 | 0.00% | Naturgy Energy Group SA | 11,752 | 284,516 | 0.00% |
| POSCO Holdings, Inc. | 6,917 | 1,191,088 | 0.02% | Redeia Corp. SA | 40,532 | 692,519 | 0.01% |
| Posco International Corp. | 3,085 | 83,090 | 0.00% | Repsol SA | 110,081 | 1,332,530 | 0.02% |
| S-1 Corp. | 3,072 | 123,535 | 0.00% | Telefonica SA | 429,086 | 1,749,282 | 0.03% |
| Samsung Biologics Co., Ltd. | 1,598 | 1,030,127 | 0.02% | | | 43,730,508 | 0.64% |
| Samsung C&T Corp. | 7,779 | 606,616 | 0.01% | Sweden 0.75% (30 June 2024: 0.82%) | | | |
| Samsung Card Co., Ltd. | 490 | 13,131 | 0.00% | AAK AB | 16,489 | 470,976 | 0.01% |
| Samsung E&A Co., Ltd. | 12,826 | 144,191 | 0.00% | Alfa Laval AB | 28,574 | 1,196,310 | 0.02% |
| Samsung Electro-Mechanics Co., Ltd. | 5,204 | 437,629 | 0.01% | Assa Abloy AB Class B | 88,856 | 2,628,064 | 0.04% |
| Samsung Electronics Co., Ltd. | 458,183 | 16,557,644 | 0.24% | Atlas Copco AB Class A | 224,796 | 3,435,238 | 0.05% |
| Samsung Electronics Co., Ltd. - Preference Shares | 78,781 | 2,365,330 | 0.04% | Atlas Copco AB Class B | 164,466 | 2,224,535 | 0.03% |
| Samsung Fire & Marine Insurance Co., Ltd. | 2,673 | 650,933 | 0.01% | Axfood AB | 7,859 | 166,437 | 0.00% |
| | | | | Beijer Ref AB Class B | 40,921 | 604,042 | 0.01% |
| | | | | Boliden AB | 26,176 | 735,584 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Castellum AB | 45,929 | 501,097 | 0.01% | Clariant AG | 27,071 | 301,403 | 0.00% |
| Epiroc AB Class A | 46,073 | 802,892 | 0.01% | DKSH Holding AG | 3,110 | 230,955 | 0.00% |
| Epiroc AB Class B | 48,603 | 758,346 | 0.01% | Emmi AG | 151 | 122,633 | 0.00% |
| EQT AB | 69,768 | 1,932,800 | 0.03% | EMS-Chemie Holding AG | 782 | 527,661 | 0.01% |
| Essity AB Class B | 56,432 | 1,510,233 | 0.02% | Flughafen Zurich AG | 1,713 | 411,309 | 0.01% |
| Evolution AB | 16,838 | 1,299,586 | 0.02% | Galderma Group AG | 6,671 | 740,821 | 0.01% |
| Fastighets AB Balder Class B | 60,974 | 423,812 | 0.01% | Geberit AG | 3,282 | 1,863,633 | 0.03% |
| Getinge AB Class B | 21,784 | 357,932 | 0.01% | Georg Fischer AG | 7,709 | 583,970 | 0.01% |
| H&M Hennes & Mauritz AB Class B | 54,467 | 734,985 | 0.01% | Givaudan SA | 756 | 3,308,464 | 0.05% |
| Hexagon AB Class B | 199,877 | 1,910,266 | 0.03% | Helvetia Holding AG | 3,197 | 527,042 | 0.01% |
| Holmen AB Class B | 5,173 | 190,173 | 0.00% | Holcim AG | 53,491 | 5,156,385 | 0.08% |
| Husqvarna AB Class B | 22,108 | 115,530 | 0.00% | Julius Baer Group Ltd. | 20,100 | 1,301,038 | 0.02% |
| Industrivarden AB Class A | 14,791 | 467,722 | 0.01% | Kuehne + Nagel International AG | 4,766 | 1,092,827 | 0.02% |
| Industrivarden AB Class C | 13,285 | 419,738 | 0.01% | Logitech International SA | 14,369 | 1,189,793 | 0.02% |
| Indutrade AB | 25,116 | 629,647 | 0.01% | Lonza Group AG | 6,957 | 4,113,170 | 0.06% |
| Investment AB Latour Class B | 12,641 | 315,646 | 0.00% | Nestle SA | 245,591 | 20,292,253 | 0.30% |
| Investor AB Class A | 72,851 | 1,926,562 | 0.03% | Novartis AG | 191,818 | 18,774,352 | 0.28% |
| Investor AB Class B | 135,395 | 3,586,679 | 0.05% | Partners Group Holding AG | 2,068 | 2,806,775 | 0.04% |
| L E Lundbergforetagen AB Class B | 7,880 | 357,298 | 0.01% | PSP Swiss Property AG | 3,653 | 519,583 | 0.01% |
| Lifco AB Class B | 21,059 | 611,038 | 0.01% | Roche Holding AG | 65,999 | 18,607,166 | 0.27% |
| Nibe Industrier AB Class B | 173,515 | 679,031 | 0.01% | Roche Holding AG (XSWX) | 3,558 | 1,062,394 | 0.02% |
| Saab AB Class B | 32,305 | 683,275 | 0.01% | Sandoz Group AG | 41,518 | 1,702,868 | 0.02% |
| Sagax AB Class B | 15,458 | 316,456 | 0.00% | Schindler Holding AG | 2,363 | 645,343 | 0.01% |
| Sagax AB Class D | 64,911 | 181,822 | 0.00% | Schindler Holding AG (XSWX) | 3,694 | 1,020,665 | 0.01% |
| Sandvik AB | 105,151 | 1,887,137 | 0.03% | SGS SA | 13,364 | 1,340,160 | 0.02% |
| Securitas AB Class B | 44,849 | 555,678 | 0.01% | SIG Group AG | 30,795 | 607,575 | 0.01% |
| Skandinaviska Enskilda Banken AB Class A | 139,342 | 1,909,935 | 0.03% | Sika AG | 14,249 | 3,393,031 | 0.05% |
| Skandinaviska Enskilda Banken AB Class C | 9,342 | 128,683 | 0.00% | Sonova Holding AG | 4,524 | 1,479,130 | 0.02% |
| Skanska AB Class B | 32,498 | 684,416 | 0.01% | Straumann Holding AG | 10,285 | 1,296,619 | 0.02% |
| SKF AB Class B | 33,475 | 628,949 | 0.01% | Swatch Group AG | 2,726 | 496,320 | 0.01% |
| SSAB AB Class A | 25,196 | 102,547 | 0.00% | Swatch Group AG (Registered Share) | 6,223 | 220,423 | 0.00% |
| SSAB AB Class B | 62,004 | 246,405 | 0.00% | Swiss Life Holding AG | 2,762 | 2,132,188 | 0.03% |
| Svenska Cellulosa AB SCA Class B | 55,014 | 699,298 | 0.01% | Swiss Prime Site AG | 7,239 | 789,201 | 0.01% |
| Svenska Handelsbanken AB Class A | 115,338 | 1,192,081 | 0.02% | Swiss Re AG | 27,716 | 4,012,512 | 0.06% |
| Svenska Handelsbanken AB Class B | 20,407 | 274,636 | 0.00% | Swisscom AG | 2,514 | 1,399,518 | 0.02% |
| Sweco AB Class B | 16,869 | 251,449 | 0.00% | Tecan Group AG | 1,385 | 309,629 | 0.00% |
| Swedbank AB Class A | 78,923 | 1,559,282 | 0.02% | Temenos AG | 6,146 | 434,713 | 0.01% |
| Swedish Orphan Biovitrum AB | 19,141 | 549,843 | 0.01% | UBS Group AG | 306,412 | 9,375,785 | 0.14% |
| Tele2 AB Class B | 57,467 | 568,208 | 0.01% | VAT Group AG | 2,377 | 899,129 | 0.01% |
| Telefonaktiebolaget LM Ericsson Class B | 277,103 | 2,254,091 | 0.03% | Zurich Insurance Group AG | 13,870 | 8,246,241 | 0.12% |
| Telia Co. AB | 239,576 | 665,004 | 0.01% | | | 148,695,896 | 2.19% |
| Trelleborg AB Class B | 20,232 | 693,245 | 0.01% | | | | |
| Volvo AB Class A | 64,791 | 1,584,409 | 0.02% | | | | |
| Volvo AB Class B | 103,791 | 2,523,091 | 0.04% | | | | |
| Volvo Car AB Class B | 61,813 | 134,152 | 0.00% | | | | |
| | | 51,266,291 | 0.75% | | | | |
| Switzerland 2.19% (30 June 2024: 2.36%) | | | | United Kingdom 3.74% (30 June 2024: 3.88%) | | | |
| ABB Ltd. | 151,336 | 8,194,270 | 0.12% | 3i Group plc | 88,785 | 3,962,966 | 0.06% |
| Adecco Group AG | 14,409 | 355,515 | 0.01% | Admiral Group plc | 29,007 | 960,522 | 0.01% |
| Alcon AG | 47,385 | 4,020,862 | 0.06% | Airtel Africa plc | 50,450 | 71,777 | 0.00% |
| Alvolta AG | 10,750 | 431,068 | 0.01% | Anglo American plc | 118,831 | 3,518,198 | 0.05% |
| Bachem Holding AG Class B | 2,875 | 183,683 | 0.00% | Antofagasta plc | 33,474 | 666,573 | 0.01% |
| Baloise Holding AG | 4,186 | 757,984 | 0.01% | Ashtead Group plc | 42,256 | 2,627,548 | 0.04% |
| Banque Cantonale Vaudoise | 2,263 | 208,508 | 0.00% | Associated British Foods plc | 32,752 | 838,010 | 0.01% |
| Barry Callebaut AG | 331 | 439,751 | 0.01% | AstraZeneca plc | 143,167 | 18,769,370 | 0.28% |
| Belimo Holding AG | 868 | 574,197 | 0.01% | Auto Trader Group plc | 83,832 | 832,580 | 0.01% |
| BKW AG | 2,086 | 345,729 | 0.00% | Aviva plc | 243,727 | 1,430,982 | 0.02% |
| Chocoladefabriken Lindt & Spruengli AG | 93 | 1,033,390 | 0.01% | B&M European Value Retail SA | 97,450 | 447,910 | 0.01% |
| Chocoladefabriken Lindt & Spruengli AG (XSWX) | 10 | 1,103,448 | 0.02% | BAE Systems plc | 284,700 | 4,095,072 | 0.06% |
| Cie Financiere Richemont SA Class A | 50,687 | 7,712,814 | 0.11% | Barclays plc | 1,388,377 | 4,662,601 | 0.07% |
| | | | | Barratt Redrow plc | 129,284 | 712,589 | 0.01% |
| | | | | Beazley plc | 60,897 | 622,723 | 0.01% |
| | | | | Berkeley Group Holdings plc | 10,069 | 491,806 | 0.01% |
| | | | | BP plc | 1,546,562 | 7,612,073 | 0.11% |
| | | | | British American Tobacco plc | 190,504 | 6,871,312 | 0.10% |
| | | | | British Land Co. plc REIT | 97,672 | 440,857 | 0.01% |
| | | | | BT Group plc | 568,289 | 1,025,240 | 0.01% |
| | | | | Bunzl plc | 29,852 | 1,232,264 | 0.02% |
| | | | | Burberry Group plc | 33,301 | 408,721 | 0.01% |
| | | | | Canal+ SADR | 61,235 | 155,682 | 0.00% |
| | | | | Centrica plc | 491,107 | 821,723 | 0.01% |
| | | | | Coca-Cola HBC AG | 20,384 | 697,450 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Compass Group plc | 162,028 | 5,401,833 | 0.08% | SSE plc | 105,248 | 2,114,274 | 0.03% |
| ConvaTec Group plc | 171,321 | 474,612 | 0.01% | St James's Place plc | 46,726 | 507,951 | 0.01% |
| CRH plc | 64,094 | 5,951,316 | 0.09% | Standard Chartered plc | 199,235 | 2,466,774 | 0.04% |
| Croda International plc | 13,168 | 558,241 | 0.01% | Taylor Wimpey plc | 328,087 | 501,704 | 0.01% |
| DCC plc | 8,800 | 566,486 | 0.01% | Tesco plc | 667,190 | 3,077,473 | 0.04% |
| Diageo plc | 212,126 | 6,741,290 | 0.10% | Unilever plc | 235,320 | 13,403,627 | 0.20% |
| Diploma plc | 13,029 | 693,495 | 0.01% | UNITE Group plc REIT | 39,335 | 397,307 | 0.01% |
| DS Smith plc | 133,808 | 908,290 | 0.01% | United Utilities Group plc | 62,487 | 822,890 | 0.01% |
| Endeavour Mining plc | 17,304 | 308,819 | 0.00% | Vodafone Group plc | 1,999,277 | 1,710,160 | 0.02% |
| Entain plc | 57,944 | 498,695 | 0.01% | Weir Group plc | 23,394 | 639,882 | 0.01% |
| Evrax plc | 18,584 | — | 0.00% | Whitbread plc | 17,631 | 650,508 | 0.01% |
| Experian plc | 87,406 | 3,771,148 | 0.06% | Wise plc Class A | 71,245 | 951,162 | 0.01% |
| Ferguson Enterprises, Inc. | 19,132 | 3,320,741 | 0.05% | WPP plc | 100,185 | 1,038,153 | 0.01% |
| Flutter Entertainment plc | 17,080 | 4,432,213 | 0.06% | | | 254,434,933 | 3.74% |
| Fresnillo plc | 22,454 | 174,774 | 0.00% | | | | |
| Glencore plc | 1,153,531 | 5,105,507 | 0.07% | United States 71.10% (30 June 2024: 68.67%) | | | |
| GSK plc | 378,965 | 6,390,701 | 0.09% | 3M Co. | 51,370 | 6,631,353 | 0.10% |
| Haleon plc | 730,702 | 3,453,705 | 0.05% | Abbott Laboratories | 165,069 | 18,670,955 | 0.27% |
| Halma plc | 35,555 | 1,197,387 | 0.02% | AbbVie, Inc. | 169,076 | 30,044,805 | 0.44% |
| Hargreaves Lansdown plc | 36,336 | 499,669 | 0.01% | Accenture plc Class A | 59,838 | 21,050,410 | 0.31% |
| Hikma Pharmaceuticals plc | 18,252 | 455,576 | 0.01% | Adobe, Inc. | 42,313 | 18,815,745 | 0.28% |
| Hiscox Ltd. | 26,212 | 355,526 | 0.00% | Advanced Micro Devices, Inc. | 153,565 | 18,549,116 | 0.27% |
| Howden Joinery Group plc | 48,474 | 481,725 | 0.01% | AES Corp. | 64,437 | 829,304 | 0.01% |
| HSBC Holdings plc | 1,736,268 | 17,076,364 | 0.25% | Aflac, Inc. | 53,836 | 5,568,796 | 0.08% |
| IMI plc | 23,945 | 546,095 | 0.01% | Agilent Technologies, Inc. | 27,175 | 3,650,689 | 0.05% |
| Imperial Brands plc | 80,805 | 2,583,641 | 0.04% | Air Products & Chemicals, Inc. | 21,209 | 6,151,458 | 0.09% |
| Informa plc | 127,178 | 1,271,673 | 0.02% | Airbnb, Inc. Class A | 41,552 | 5,460,348 | 0.08% |
| InterContinental Hotels Group plc | 15,168 | 1,890,902 | 0.03% | Akamai Technologies, Inc. | 14,226 | 1,360,717 | 0.02% |
| Intermediate Capital Group plc | 24,765 | 640,784 | 0.01% | Albemarle Corp. | 10,784 | 928,287 | 0.01% |
| International Consolidated Airlines Group SA | 234,190 | 885,471 | 0.01% | Alexandria Real Estate Equities, Inc. REIT | 16,517 | 1,611,233 | 0.02% |
| Intertek Group plc | 14,878 | 880,978 | 0.01% | Align Technology, Inc. | 6,911 | 1,441,013 | 0.02% |
| J Sainsbury plc | 190,558 | 652,960 | 0.01% | Allegion plc | 8,015 | 1,047,400 | 0.02% |
| JD Sports Fashion plc | 267,401 | 321,162 | 0.00% | Alliant Energy Corp. | 25,472 | 1,506,414 | 0.02% |
| Kingfisher plc | 167,899 | 522,958 | 0.01% | Allstate Corp. | 25,027 | 4,824,955 | 0.07% |
| Land Securities Group plc REIT | 64,336 | 470,555 | 0.01% | Ally Financial, Inc. | 26,015 | 936,800 | 0.01% |
| Legal & General Group plc | 560,826 | 1,614,066 | 0.02% | Alnylam Pharmaceuticals, Inc. | 12,482 | 2,937,139 | 0.04% |
| Lloyds Banking Group plc | 5,869,145 | 4,026,613 | 0.06% | Alphabet, Inc. Class A | 559,571 | 105,926,790 | 1.56% |
| London Stock Exchange Group plc | 46,666 | 6,595,462 | 0.10% | Alphabet, Inc. Class C | 463,883 | 88,341,879 | 1.30% |
| M&G plc | 197,331 | 488,961 | 0.01% | Altria Group, Inc. | 160,489 | 8,391,970 | 0.12% |
| Marks & Spencer Group plc | 182,208 | 856,881 | 0.01% | Amazon.com, Inc. | 895,195 | 196,396,831 | 2.89% |
| Melrose Industries plc | 124,076 | 860,565 | 0.01% | Amentum Holdings, Inc. | 11,697 | 245,988 | 0.00% |
| Mondi plc | 43,391 | 647,767 | 0.01% | Ameren Corp. | 24,857 | 2,215,753 | 0.03% |
| National Grid plc | 469,400 | 5,584,827 | 0.08% | American Electric Power Co., Inc. | 49,571 | 4,571,933 | 0.07% |
| NatWest Group plc | 660,964 | 3,328,549 | 0.05% | American Express Co. | 53,416 | 15,853,335 | 0.23% |
| Next plc | 11,240 | 1,337,031 | 0.02% | American International Group, Inc. | 62,750 | 4,568,200 | 0.07% |
| NMC Health plc | 1,100 | — | 0.00% | American Tower Corp. REIT | 44,671 | 8,193,108 | 0.12% |
| Pearson plc | 64,153 | 1,030,026 | 0.01% | American Water Works Co., Inc. | 18,977 | 2,362,447 | 0.03% |
| Persimmon plc | 33,592 | 504,006 | 0.01% | Ameriprise Financial, Inc. | 9,483 | 5,049,034 | 0.07% |
| Phoenix Group Holdings plc | 74,083 | 473,186 | 0.01% | AMETEK, Inc. | 22,208 | 4,003,214 | 0.06% |
| Prudential plc | 254,078 | 2,026,980 | 0.03% | Amgen, Inc. | 51,275 | 13,364,316 | 0.20% |
| Reckitt Benckiser Group plc | 65,494 | 3,964,253 | 0.06% | Amphenol Corp. Class A | 112,085 | 7,784,303 | 0.11% |
| RELX plc | 179,320 | 8,150,021 | 0.12% | Analog Devices, Inc. | 47,438 | 10,078,677 | 0.15% |
| Rentokil Initial plc | 235,537 | 1,182,306 | 0.02% | Annaly Capital Management, Inc. REIT | 52,836 | 966,899 | 0.01% |
| Rightmove plc | 75,597 | 607,641 | 0.01% | ANSYS, Inc. | 8,162 | 2,753,287 | 0.04% |
| Rio Tinto plc | 100,789 | 5,961,755 | 0.09% | Aon plc Class A | 18,857 | 6,772,680 | 0.10% |
| Rolls-Royce Holdings plc | 801,509 | 5,707,663 | 0.08% | APA Corp. | 33,645 | 776,863 | 0.01% |
| RS GROUP plc | 42,086 | 359,208 | 0.01% | Apollo Global Management, Inc. | 49,475 | 8,171,291 | 0.12% |
| Sage Group plc | 95,481 | 1,522,259 | 0.02% | Apple, Inc. | 1,365,053 | 341,836,572 | 5.03% |
| Schroders plc | 105,071 | 425,828 | 0.01% | Applied Materials, Inc. | 79,335 | 12,902,251 | 0.19% |
| Segro plc REIT | 124,358 | 1,092,091 | 0.02% | AppLovin Corp. Class A | 24,812 | 8,034,870 | 0.12% |
| Severn Trent plc | 25,809 | 810,666 | 0.01% | Aptiv plc | 23,177 | 1,401,745 | 0.02% |
| Shell plc | 597,604 | 18,531,355 | 0.27% | Arch Capital Group Ltd. | 34,170 | 3,155,600 | 0.05% |
| Smith & Nephew plc | 83,656 | 1,038,697 | 0.01% | Archer-Daniels-Midland Co. | 46,189 | 2,333,468 | 0.03% |
| Smiths Group plc | 31,790 | 684,399 | 0.01% | Ares Management Corp. Class A | 17,997 | 3,186,009 | 0.05% |
| Smurfit WestRock plc | 50,156 | 2,711,112 | 0.04% | | | | |
| Spirax Group plc | 6,605 | 567,053 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Arista Networks, Inc. | 97,586 | 10,786,181 | 0.16% | Cheniere Energy, Inc. | 21,312 | 4,579,309 | 0.07% |
| Arthur J Gallagher & Co. | 23,138 | 6,567,721 | 0.10% | Chevron Corp. | 163,673 | 23,706,397 | 0.35% |
| AT&T, Inc. | 684,023 | 15,575,204 | 0.23% | Chipotle Mexican Grill, Inc. Class A | 130,336 | 7,859,261 | 0.12% |
| Atlassian Corp. Class A | 15,220 | 3,704,244 | 0.05% | Chubb Ltd. | 38,456 | 10,625,393 | 0.16% |
| Atmos Energy Corp. | 14,637 | 2,038,495 | 0.03% | Church & Dwight Co., Inc. | 23,665 | 2,477,962 | 0.04% |
| Autodesk, Inc. | 20,620 | 6,094,653 | 0.09% | Cigna Group | 26,165 | 7,225,203 | 0.11% |
| Automatic Data Processing, Inc. | 39,242 | 11,487,311 | 0.17% | Cincinnati Financial Corp. | 14,940 | 2,146,878 | 0.03% |
| AutoZone, Inc. | 1,616 | 5,174,432 | 0.08% | Cintas Corp. | 32,671 | 5,968,992 | 0.09% |
| AvalonBay Communities, Inc. REIT | 13,471 | 2,963,216 | 0.04% | Cisco Systems, Inc. | 380,585 | 22,530,632 | 0.33% |
| Avantor, Inc. | 61,973 | 1,305,771 | 0.02% | Citigroup, Inc. | 180,705 | 12,719,825 | 0.19% |
| Avery Dennison Corp. | 7,692 | 1,439,404 | 0.02% | Citizens Financial Group, Inc. | 43,819 | 1,917,519 | 0.03% |
| Axon Enterprise, Inc. | 6,829 | 4,058,611 | 0.06% | Clorox Co. | 11,821 | 1,919,849 | 0.03% |
| Baker Hughes Co. Class A | 96,136 | 3,943,499 | 0.06% | Cloudflare, Inc. Class A | 28,686 | 3,088,908 | 0.05% |
| Ball Corp. | 30,393 | 1,675,566 | 0.02% | CME Group, Inc. Class A | 34,402 | 7,989,176 | 0.12% |
| Bank of America Corp. | 638,545 | 28,064,053 | 0.41% | CMS Energy Corp. | 27,430 | 1,828,209 | 0.03% |
| Bank of New York Mellon Corp. | 70,218 | 5,394,849 | 0.08% | CNA Financial Corp. | 1,364 | 65,977 | 0.00% |
| Baxter International, Inc. | 46,660 | 1,360,606 | 0.02% | CNH Industrial NV | 76,091 | 862,111 | 0.01% |
| Becton Dickinson & Co. | 27,413 | 6,219,187 | 0.09% | Coca-Cola Co. | 369,745 | 23,020,324 | 0.34% |
| Berkshire Hathaway, Inc. Class A | 32 | 21,789,440 | 0.32% | Coca-Cola Europacific Partners plc | 19,048 | 1,463,077 | 0.02% |
| Berkshire Hathaway, Inc. Class B | 126,397 | 57,293,232 | 0.84% | Cognizant Technology Solutions Corp. Class A | 46,934 | 3,609,225 | 0.05% |
| Best Buy Co., Inc. | 19,758 | 1,695,236 | 0.03% | Coinbase Global, Inc. Class A | 19,330 | 4,799,639 | 0.07% |
| Biogen, Inc. | 14,352 | 2,194,708 | 0.03% | Colgate-Palmolive Co. | 77,665 | 7,060,525 | 0.10% |
| BioMarin Pharmaceutical, Inc. | 17,115 | 1,124,969 | 0.02% | Comcast Corp. Class A | 363,585 | 13,645,345 | 0.20% |
| Bio-Techne Corp. | 14,662 | 1,056,104 | 0.02% | Conagra Brands, Inc. | 44,632 | 1,238,538 | 0.02% |
| BlackRock, Inc. | 14,050 | 14,402,795 | 0.21% | ConocoPhillips | 124,011 | 12,298,171 | 0.18% |
| Blackstone, Inc. | 68,750 | 11,853,875 | 0.17% | Consolidated Edison, Inc. | 33,195 | 2,961,990 | 0.04% |
| Block, Inc. | 3,292 | 287,351 | 0.00% | Constellation Brands, Inc. Class A | 15,015 | 3,318,315 | 0.05% |
| Block, Inc. Class A | 49,534 | 4,209,895 | 0.06% | Constellation Energy Corp. | 30,050 | 6,722,485 | 0.10% |
| Boeing Co. | 67,661 | 11,975,997 | 0.18% | Cooper Cos, Inc. | 19,114 | 1,757,150 | 0.03% |
| Booking Holdings, Inc. | 3,163 | 15,715,112 | 0.23% | Copart, Inc. | 82,372 | 4,727,329 | 0.07% |
| Boston Scientific Corp. | 139,933 | 12,498,816 | 0.18% | Corning, Inc. | 73,867 | 3,510,160 | 0.05% |
| Bristol-Myers Squibb Co. | 192,470 | 10,886,103 | 0.16% | Corpay, Inc. | 6,400 | 2,165,888 | 0.03% |
| Broadcom, Inc. | 433,641 | 100,535,329 | 1.48% | Corteve, Inc. | 65,681 | 3,741,190 | 0.06% |
| Broadridge Financial Solutions, Inc. | 10,829 | 2,448,329 | 0.04% | Costco Group, Inc. | 39,287 | 2,812,556 | 0.04% |
| Brown & Brown, Inc. | 23,075 | 2,354,111 | 0.03% | Costco Wholesale Corp. | 42,261 | 38,722,486 | 0.57% |
| Brown-Forman Corp. Class B | 17,523 | 665,524 | 0.01% | Coterra Energy, Inc. | 70,591 | 1,802,894 | 0.03% |
| Builders FirstSource, Inc. | 11,069 | 1,582,092 | 0.02% | Coupang, Inc. Class A | 108,955 | 2,394,831 | 0.04% |
| Bunge Global SA | 13,413 | 1,042,995 | 0.02% | Credicorp Ltd. | 6,525 | 1,196,163 | 0.02% |
| Burlington Stores, Inc. | 6,018 | 1,715,491 | 0.03% | Crowdstrike Holdings, Inc. Class A | 21,981 | 7,521,019 | 0.11% |
| BXP, Inc. REIT | 14,214 | 1,056,953 | 0.02% | Crown Castle, Inc. REIT | 41,746 | 3,788,867 | 0.06% |
| Cadence Design Systems, Inc. | 25,834 | 7,762,084 | 0.11% | CSX Corp. | 185,629 | 5,990,248 | 0.09% |
| Capital One Financial Corp. | 36,131 | 6,442,880 | 0.09% | Cummins, Inc. | 13,103 | 4,567,706 | 0.07% |
| Cardinal Health, Inc. | 23,333 | 2,759,594 | 0.04% | CVS Health Corp. | 121,582 | 5,457,816 | 0.08% |
| Carlyle Group, Inc. | 20,329 | 1,026,411 | 0.02% | Danaher Corp. | 61,665 | 14,155,201 | 0.21% |
| CarMax, Inc. | 14,973 | 1,224,192 | 0.02% | Darden Restaurants, Inc. | 11,062 | 2,065,165 | 0.03% |
| Carnival Corp. | 98,078 | 2,444,104 | 0.04% | Datadog, Inc. Class A | 28,599 | 4,086,511 | 0.06% |
| Carrier Global Corp. | 80,119 | 5,468,923 | 0.08% | DaVita, Inc. | 4,963 | 742,217 | 0.01% |
| Caterpillar, Inc. | 46,611 | 16,908,606 | 0.25% | Deckers Outdoor Corp. | 14,615 | 2,968,160 | 0.04% |
| Cboe Global Markets, Inc. | 10,243 | 2,001,482 | 0.03% | Deere & Co. | 24,104 | 10,212,865 | 0.15% |
| CBRE Group, Inc. Class A | 29,635 | 3,890,779 | 0.06% | Dell Technologies, Inc. Class C | 25,970 | 2,992,783 | 0.04% |
| CDW Corp. | 12,549 | 2,184,028 | 0.03% | Delta Air Lines, Inc. | 14,593 | 882,876 | 0.01% |
| Celanese Corp. Class A | 11,668 | 807,542 | 0.01% | Devon Energy Corp. | 60,164 | 1,969,168 | 0.03% |
| Cencora, Inc. | 15,550 | 3,493,774 | 0.05% | Dexcom, Inc. | 37,992 | 2,954,638 | 0.04% |
| Centene Corp. | 48,472 | 2,936,434 | 0.04% | Diamondback Energy, Inc. | 17,733 | 2,905,197 | 0.04% |
| CenterPoint Energy, Inc. | 63,188 | 2,004,955 | 0.03% | Digital Realty Trust, Inc. REIT | 31,577 | 5,599,549 | 0.08% |
| CF Industries Holdings, Inc. | 16,827 | 1,435,680 | 0.02% | Discover Financial Services | 23,886 | 4,137,772 | 0.06% |
| CH Robinson Worldwide, Inc. | 10,788 | 1,114,616 | 0.02% | DocuSign, Inc. Class A | 18,774 | 1,688,534 | 0.02% |
| Charles River Laboratories International, Inc. | 4,629 | 854,513 | 0.01% | Dollar General Corp. | 20,215 | 1,532,701 | 0.02% |
| Charles Schwab Corp. | 142,193 | 10,523,704 | 0.15% | Dollar Tree, Inc. | 18,727 | 1,403,401 | 0.02% |
| Charter Communications, Inc. Class A | 8,778 | 3,008,835 | 0.04% | Dominion Energy, Inc. | 81,037 | 4,364,653 | 0.06% |
| Check Point Software Technologies Ltd. | 7,829 | 1,461,674 | 0.02% | Domino's Pizza, Inc. | 3,237 | 1,358,763 | 0.02% |
| | | | | DoorDash, Inc. Class A | 33,668 | 5,647,807 | 0.08% |
| | | | | Dover Corp. | 12,804 | 2,402,030 | 0.04% |
| | | | | Dow, Inc. | 65,559 | 2,630,883 | 0.04% |
| | | | | DR Horton, Inc. | 27,857 | 3,894,966 | 0.06% |
| | | | | DTE Energy Co. | 19,146 | 2,311,879 | 0.03% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Duke Energy Corp. | 73,589 | 7,928,479 | 0.12% | GoDaddy, Inc. Class A | 13,534 | 2,671,206 | 0.04% |
| DuPont de Nemours, Inc. | 39,729 | 3,029,336 | 0.04% | Goldman Sachs Group, Inc. | 29,348 | 16,805,252 | 0.25% |
| Eastman Chemical Co. | 10,876 | 993,196 | 0.01% | Halliburton Co. | 82,465 | 2,242,223 | 0.03% |
| Eaton Corp. plc | 37,626 | 12,486,941 | 0.18% | Hartford Financial Services Group, Inc. | 27,271 | 2,983,447 | 0.04% |
| eBay, Inc. | 45,780 | 2,836,071 | 0.04% | HCA Healthcare, Inc. | 17,929 | 5,381,389 | 0.08% |
| Ecolab, Inc. | 23,489 | 5,503,942 | 0.08% | Healthpeak Properties, Inc. REIT | 72,336 | 1,466,251 | 0.02% |
| Edison International | 36,356 | 2,902,663 | 0.04% | HEICO Corp. | 5,249 | 1,247,897 | 0.02% |
| Edwards Lifesciences Corp. | 57,587 | 4,263,166 | 0.06% | HEICO Corp. Class A | 6,328 | 1,177,514 | 0.02% |
| Electronic Arts, Inc. | 24,977 | 3,654,135 | 0.05% | Hershey Co. | 14,220 | 2,408,157 | 0.04% |
| Elevance Health, Inc. | 22,279 | 8,218,723 | 0.12% | Hess Corp. | 26,740 | 3,556,687 | 0.05% |
| Eli Lilly & Co. | 76,365 | 58,953,780 | 0.87% | Hewlett Packard Enterprise Co. | 124,678 | 2,661,875 | 0.04% |
| Emerson Electric Co. | 54,266 | 6,725,185 | 0.10% | Hilton Worldwide Holdings, Inc. | 23,163 | 5,724,967 | 0.08% |
| Enphase Energy, Inc. | 11,952 | 820,863 | 0.01% | Hologic, Inc. | 21,070 | 1,518,936 | 0.02% |
| Entergy Corp. | 41,193 | 3,123,253 | 0.05% | Home Depot, Inc. | 94,496 | 36,757,999 | 0.54% |
| EOG Resources, Inc. | 54,530 | 6,684,287 | 0.10% | Honeywell International, Inc. | 62,088 | 14,025,058 | 0.21% |
| EPAM Systems, Inc. | 4,993 | 1,167,463 | 0.02% | Hormel Foods Corp. | 28,703 | 900,413 | 0.01% |
| Equifax, Inc. | 11,495 | 2,929,501 | 0.04% | Host Hotels & Resorts, Inc. REIT | 63,133 | 1,106,090 | 0.02% |
| Equinix, Inc. REIT | 9,187 | 8,662,330 | 0.13% | Howmet Aerospace, Inc. | 38,509 | 4,211,729 | 0.06% |
| Equitable Holdings, Inc. | 30,022 | 1,416,138 | 0.02% | HP, Inc. | 90,750 | 2,961,173 | 0.04% |
| Equity LifeStyle Properties, Inc. REIT | 18,490 | 1,231,434 | 0.02% | Hubbell, Inc. Class B | 5,029 | 2,106,598 | 0.03% |
| Equity Residential REIT | 36,110 | 2,591,254 | 0.04% | HubSpot, Inc. | 4,728 | 3,294,329 | 0.05% |
| Essex Property Trust, Inc. REIT | 6,239 | 1,780,860 | 0.03% | Humana, Inc. | 11,290 | 2,864,386 | 0.04% |
| Estee Lauder Cos, Inc. Class A | 21,336 | 1,599,773 | 0.02% | Huntington Bancshares, Inc. | 135,269 | 2,200,827 | 0.03% |
| Everest Group Ltd. | 3,982 | 1,443,316 | 0.02% | Huntington Ingalls Industries, Inc. | 3,550 | 670,844 | 0.01% |
| Every, Inc. | 20,111 | 1,237,832 | 0.02% | ICON plc ADR | 7,512 | 1,575,342 | 0.02% |
| Eversource Energy | 33,012 | 1,895,879 | 0.03% | IDEX Corp. | 7,060 | 1,477,587 | 0.02% |
| Exelon Corp. | 95,374 | 3,589,877 | 0.05% | IDEXX Laboratories, Inc. | 7,640 | 3,158,682 | 0.05% |
| Expedia Group, Inc. | 12,048 | 2,244,904 | 0.03% | Illinois Tool Works, Inc. | 28,131 | 7,132,896 | 0.10% |
| Expeditors International of Washington, Inc. | 13,859 | 1,535,161 | 0.02% | Illumina, Inc. | 15,545 | 2,077,278 | 0.03% |
| Extra Space Storage, Inc. REIT | 20,721 | 3,099,862 | 0.05% | Incyte Corp. | 15,129 | 1,044,960 | 0.02% |
| Exxon Mobil Corp. | 426,969 | 45,929,055 | 0.68% | Ingersoll Rand, Inc. | 38,908 | 3,519,618 | 0.05% |
| F5, Inc. | 5,551 | 1,395,910 | 0.02% | Insulet Corp. | 6,836 | 1,784,675 | 0.03% |
| FactSet Research Systems, Inc. | 3,581 | 1,719,883 | 0.03% | Intel Corp. | 409,360 | 8,207,668 | 0.12% |
| Fair Isaac Corp. | 2,232 | 4,443,756 | 0.07% | Intercontinental Exchange, Inc. | 53,959 | 8,040,431 | 0.12% |
| Fastenal Co. | 53,692 | 3,860,992 | 0.06% | International Business Machines Corp. | 87,398 | 19,212,702 | 0.28% |
| FedEx Corp. | 21,512 | 6,051,971 | 0.09% | International Flavors & Fragrances, Inc. | 23,648 | 1,999,438 | 0.03% |
| Fidelity National Financial, Inc. | 23,560 | 1,322,658 | 0.02% | International Paper Co. | 32,885 | 1,769,871 | 0.03% |
| Fidelity National Information Services, Inc. | 52,328 | 4,226,533 | 0.06% | Interpublic Group of Cos, Inc. | 36,141 | 1,012,671 | 0.01% |
| Fifth Third Bancorp | 62,360 | 2,636,581 | 0.04% | Intuit, Inc. | 26,061 | 16,379,339 | 0.24% |
| First Citizens BancShares, Inc. Class A | 1,160 | 2,451,103 | 0.04% | Intuitive Surgical, Inc. | 33,697 | 17,588,486 | 0.26% |
| First Solar, Inc. | 9,867 | 1,738,960 | 0.03% | Invitation Homes, Inc. REIT | 56,127 | 1,794,380 | 0.03% |
| FirstEnergy Corp. | 54,143 | 2,153,809 | 0.03% | IQVIA Holdings, Inc. | 16,919 | 3,324,753 | 0.05% |
| Fiserv, Inc. | 54,917 | 11,281,050 | 0.17% | Iron Mountain, Inc. REIT | 27,728 | 2,914,490 | 0.04% |
| Flex Ltd. | 37,318 | 1,432,638 | 0.02% | J M Smucker Co. | 9,614 | 1,058,694 | 0.02% |
| Ford Motor Co. | 377,744 | 3,739,666 | 0.06% | Jack Henry & Associates, Inc. | 6,705 | 1,175,387 | 0.02% |
| Fortinet, Inc. | 60,700 | 5,734,936 | 0.08% | Jacobs Solutions, Inc. | 11,672 | 1,559,613 | 0.02% |
| Fortive Corp. | 32,244 | 2,418,300 | 0.04% | JB Hunt Transport Services, Inc. | 7,630 | 1,302,136 | 0.02% |
| Fox Corp. Class A | 18,891 | 917,725 | 0.01% | Johnson & Johnson | 230,030 | 33,266,939 | 0.49% |
| Fox Corp. Class B | 15,980 | 730,925 | 0.01% | Johnson Controls International plc | 62,914 | 4,965,802 | 0.07% |
| Franklin Resources, Inc. | 27,902 | 566,132 | 0.01% | JPMorgan Chase & Co. | 268,063 | 64,257,382 | 0.95% |
| Freeport-McMoRan, Inc. | 136,346 | 5,192,056 | 0.08% | Juniper Networks, Inc. | 30,636 | 1,147,318 | 0.02% |
| Garmin Ltd. | 14,524 | 2,995,720 | 0.04% | Kellanova | 25,597 | 2,072,589 | 0.03% |
| Gartner, Inc. | 7,224 | 3,499,811 | 0.05% | Kenvue, Inc. | 186,205 | 3,975,477 | 0.06% |
| GE HealthCare Technologies, Inc. | 42,757 | 3,342,742 | 0.05% | Keurig Dr Pepper, Inc. | 106,952 | 3,435,298 | 0.05% |
| GE Vernova, Inc. | 25,805 | 8,488,039 | 0.12% | KeyCorp | 85,372 | 1,463,276 | 0.02% |
| Gen Digital, Inc. | 50,553 | 1,384,141 | 0.02% | Keysight Technologies, Inc. | 16,926 | 2,718,823 | 0.04% |
| General Dynamics Corp. | 26,120 | 6,882,359 | 0.10% | Kimberly-Clark Corp. | 32,302 | 4,232,854 | 0.06% |
| General Electric Co. | 102,432 | 17,084,633 | 0.25% | Kimco Realty Corp. REIT | 63,263 | 1,482,252 | 0.02% |
| General Mills, Inc. | 52,462 | 3,345,502 | 0.05% | Kinder Morgan, Inc. | 185,414 | 5,080,344 | 0.07% |
| General Motors Co. | 105,791 | 5,635,487 | 0.08% | KKR & Co., Inc. | 64,505 | 9,540,935 | 0.14% |
| Genuine Parts Co. | 13,838 | 1,615,725 | 0.02% | KLA Corp. | 12,905 | 8,131,699 | 0.12% |
| Gilead Sciences, Inc. | 118,377 | 10,934,483 | 0.16% | | | | |
| Global Payments, Inc. | 24,225 | 2,714,654 | 0.04% | | | | |
| GLOBALFOUNDRIES, Inc. | 10,952 | 469,950 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---------------------------------------|------------------|----------------------------|-----------------------|
| Kraft Heinz Co. | 85,206 | 2,616,676 | 0.04% | News Corp. Class B | 11,450 | 348,424 | 0.01% |
| Kroger Co. | 63,354 | 3,874,097 | 0.06% | NextEra Energy, Inc. | 196,120 | 14,059,843 | 0.21% |
| L3Harris Technologies, Inc. | 18,180 | 3,822,890 | 0.06% | NIKE, Inc. Class B | 114,309 | 8,649,762 | 0.13% |
| Labcorp Holdings, Inc. | 8,023 | 1,839,834 | 0.03% | NiSource, Inc. | 45,318 | 1,665,890 | 0.02% |
| Lam Research Corp. | 123,105 | 8,891,874 | 0.13% | Norfolk Southern Corp. | 21,607 | 5,071,163 | 0.07% |
| Lamb Weston Holdings, Inc. | 13,240 | 884,829 | 0.01% | Northern Trust Corp. | 18,718 | 1,918,595 | 0.03% |
| Las Vegas Sands Corp. | 34,644 | 1,779,316 | 0.03% | Northrop Grumman Corp. | 13,055 | 6,126,581 | 0.09% |
| Leidos Holdings, Inc. | 12,519 | 1,803,487 | 0.03% | NRG Energy, Inc. | 20,248 | 1,826,775 | 0.03% |
| Lennar Corp. Class A | 20,383 | 2,779,630 | 0.04% | NU Holdings Ltd. Class A | 307,883 | 3,189,668 | 0.05% |
| Lennar Corp. Class B | 3,712 | 490,541 | 0.01% | Nucor Corp. | 22,719 | 2,651,534 | 0.04% |
| Liberty Media Corp.-Liberty Formula One Class C | 22,424 | 2,077,808 | 0.03% | NVIDIA Corp. | 2,231,762 | 299,703,319 | 4.41% |
| Linde plc | 45,851 | 19,196,438 | 0.28% | NVR, Inc. | 288 | 2,355,523 | 0.03% |
| Live Nation Entertainment, Inc. | 14,819 | 1,919,061 | 0.03% | NXP Semiconductors NV | 24,304 | 5,051,586 | 0.07% |
| LKQ Corp. | 24,399 | 896,663 | 0.01% | Occidental Petroleum Corp. | 64,747 | 3,199,149 | 0.05% |
| Lockheed Martin Corp. | 20,012 | 9,724,631 | 0.14% | Okta, Inc. Class A | 15,771 | 1,242,755 | 0.02% |
| Loews Corp. | 16,464 | 1,394,336 | 0.02% | Old Dominion Freight Line, Inc. | 18,396 | 3,245,054 | 0.05% |
| Lowe's Cos, Inc. | 54,761 | 13,515,015 | 0.20% | Omnicon Group, Inc. | 18,184 | 1,564,551 | 0.02% |
| LPL Financial Holdings, Inc. | 7,274 | 2,375,034 | 0.04% | ON Semiconductor Corp. | 39,855 | 2,512,858 | 0.04% |
| Lululemon Athletica, Inc. | 11,098 | 4,243,986 | 0.06% | ONEOK, Inc. | 55,590 | 5,581,236 | 0.08% |
| LyondellBasell Industries NV Class A | 25,580 | 1,899,827 | 0.03% | Oracle Corp. | 149,693 | 24,944,842 | 0.37% |
| M&T Bank Corp. | 15,959 | 3,000,452 | 0.04% | O'Reilly Automotive, Inc. | 5,482 | 6,500,556 | 0.10% |
| Marathon Petroleum Corp. | 32,151 | 4,485,065 | 0.07% | Otis Worldwide Corp. | 38,047 | 3,523,533 | 0.05% |
| Markel Group, Inc. | 1,229 | 2,121,537 | 0.03% | PACCAR, Inc. | 48,638 | 5,059,325 | 0.07% |
| Marriott International, Inc. Class A | 22,237 | 6,202,789 | 0.09% | Packaging Corp. of America | 8,174 | 1,840,213 | 0.03% |
| Marsh & McLennan Cos, Inc. | 46,911 | 9,964,366 | 0.15% | Palantir Technologies, Inc. Class A | 191,521 | 14,484,733 | 0.21% |
| Martin Marietta Materials, Inc. | 5,736 | 2,962,644 | 0.04% | Palo Alto Networks, Inc. | 62,029 | 11,286,797 | 0.17% |
| Marvell Technology, Inc. | 81,724 | 9,026,416 | 0.13% | Parker-Hannifin Corp. | 12,072 | 7,678,154 | 0.11% |
| Masco Corp. | 20,222 | 1,467,511 | 0.02% | Paychex, Inc. | 31,019 | 4,349,484 | 0.06% |
| Mastercard, Inc. Class A | 77,567 | 40,844,455 | 0.60% | PayPal Holdings, Inc. | 95,493 | 8,150,328 | 0.12% |
| McCormick & Co., Inc. | 23,773 | 1,812,454 | 0.03% | Pentair plc | 15,326 | 1,542,409 | 0.02% |
| McDonald's Corp. | 68,620 | 19,892,252 | 0.29% | PepsiCo, Inc. | 131,104 | 19,935,674 | 0.29% |
| McKesson Corp. | 12,341 | 7,033,259 | 0.10% | Pfizer, Inc. | 541,352 | 14,362,069 | 0.21% |
| Medtronic plc | 123,470 | 9,862,784 | 0.15% | PG&E Corp. | 201,575 | 4,067,784 | 0.06% |
| MercadoLibre, Inc. | 4,462 | 7,587,363 | 0.11% | Philip Morris International, Inc. | 148,009 | 17,812,883 | 0.26% |
| Merck & Co., Inc. | 242,025 | 24,076,647 | 0.35% | Phillips 66 | 39,240 | 4,470,613 | 0.07% |
| Meta Platforms, Inc. Class A | 208,979 | 122,359,294 | 1.80% | Pinterest, Inc. Class A | 59,023 | 1,711,667 | 0.03% |
| MetLife, Inc. | 55,710 | 4,561,535 | 0.07% | PNC Financial Services Group, Inc. | 37,801 | 7,289,923 | 0.11% |
| Mettler-Toledo International, Inc. | 1,975 | 2,416,768 | 0.04% | Pool Corp. | 3,671 | 1,251,591 | 0.02% |
| MGM Resorts International | 22,036 | 763,547 | 0.01% | PPG Industries, Inc. | 21,438 | 2,560,769 | 0.04% |
| Microchip Technology, Inc. | 50,006 | 2,867,844 | 0.04% | PPL Corp. | 71,413 | 2,318,066 | 0.03% |
| Micro Technology, Inc. | 105,160 | 8,850,266 | 0.13% | Principal Financial Group, Inc. | 21,930 | 1,697,601 | 0.03% |
| Microsoft Corp. | 709,196 | 298,926,114 | 4.40% | Procter & Gamble Co. | 224,732 | 37,676,320 | 0.55% |
| MicroStrategy, Inc. Class A | 15,702 | 4,547,613 | 0.07% | Progressive Corp. | 55,661 | 13,336,932 | 0.20% |
| Mid-America Apartment Communities, Inc. REIT | 11,188 | 1,729,329 | 0.03% | Prologis, Inc. REIT | 87,379 | 9,235,960 | 0.14% |
| Moderna, Inc. | 30,127 | 1,252,681 | 0.02% | Prudential Financial, Inc. | 34,571 | 4,097,701 | 0.06% |
| Molina Healthcare, Inc. | 5,333 | 1,552,170 | 0.02% | PTC, Inc. | 11,537 | 2,121,308 | 0.03% |
| Molson Coors Beverage Co. Class B | 15,919 | 912,477 | 0.01% | Public Service Enterprise Group, Inc. | 47,715 | 4,031,440 | 0.06% |
| Mondelez International, Inc. Class A | 128,101 | 7,651,473 | 0.11% | Public Storage REIT | 15,026 | 4,499,385 | 0.07% |
| MongoDB, Inc. Class A | 6,877 | 1,601,034 | 0.02% | PulteGroup, Inc. | 20,083 | 2,187,039 | 0.03% |
| Monolithic Power Systems, Inc. | 4,567 | 2,702,294 | 0.04% | Pure Storage, Inc. Class A | 29,523 | 1,813,598 | 0.03% |
| Monster Beverage Corp. | 69,810 | 3,669,214 | 0.05% | Qorvo, Inc. | 9,646 | 674,545 | 0.01% |
| Moody's Corp. | 14,928 | 7,066,467 | 0.10% | QUALCOMM, Inc. | 106,427 | 16,349,316 | 0.24% |
| Morgan Stanley | 110,481 | 13,889,671 | 0.20% | Quanta Services, Inc. | 13,845 | 4,375,712 | 0.06% |
| Motorola Solutions, Inc. | 15,580 | 7,201,543 | 0.11% | Quest Diagnostics, Inc. | 10,929 | 1,648,749 | 0.02% |
| MSCI, Inc. Class A | 7,133 | 4,279,871 | 0.06% | Raymond James Financial, Inc. | 17,325 | 2,691,092 | 0.04% |
| Nasdaq, Inc. | 39,038 | 3,018,028 | 0.04% | Realty Income Corp. REIT | 81,395 | 4,347,307 | 0.06% |
| NetApp, Inc. | 19,961 | 2,317,073 | 0.03% | Regency Centers Corp. REIT | 18,754 | 1,386,483 | 0.02% |
| Netflix, Inc. | 40,802 | 36,367,639 | 0.53% | Regeneron Pharmaceuticals, Inc. | 10,050 | 7,158,917 | 0.11% |
| Newmont Corp. | 31,884 | 1,175,378 | 0.02% | Regions Financial Corp. | 85,685 | 2,015,311 | 0.03% |
| Newmont Corp. (XNYS) | 77,486 | 2,884,029 | 0.04% | RenaissanceRe Holdings Ltd. | 4,733 | 1,177,618 | 0.02% |
| Newmont Corp. (XTSE) | 1,352 | 50,312 | 0.00% | Republic Services, Inc. Class A | 19,492 | 3,921,401 | 0.06% |
| News Corp. Class A | 33,358 | 918,679 | 0.01% | ResMed, Inc. | 13,983 | 3,197,772 | 0.05% |
| | | | | Rewity, Inc. | 11,819 | 1,319,119 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Rivian Automotive, Inc. Class A | 78,908 | 1,049,476 | 0.02% | UDR, Inc. REIT | 31,049 | 1,347,837 | 0.02% |
| ROBLOX Corp. Class A | 50,226 | 2,906,076 | 0.04% | Ulta Beauty, Inc. | 4,483 | 1,949,791 | 0.03% |
| Rockwell Automation, Inc. | 11,057 | 3,159,980 | 0.05% | Union Pacific Corp. | 58,193 | 13,270,332 | 0.20% |
| Rollins, Inc. | 26,672 | 1,236,247 | 0.02% | United Airlines Holdings, Inc. | 8,201 | 796,317 | 0.01% |
| Roper Technologies, Inc. | 10,172 | 5,287,914 | 0.08% | United Parcel Service, Inc. Class B | 69,151 | 8,719,941 | 0.13% |
| Ross Stores, Inc. | 30,775 | 4,655,334 | 0.07% | United Rentals, Inc. | 6,276 | 4,421,065 | 0.07% |
| Royal Caribbean Cruises Ltd. | 22,589 | 5,211,056 | 0.08% | UnitedHealth Group, Inc. | 87,729 | 44,378,592 | 0.65% |
| Royalty Pharma plc Class A | 34,924 | 890,911 | 0.01% | Universal Health Services, Inc. Class B | 5,675 | 1,018,209 | 0.02% |
| RTX Corp. | 126,678 | 14,659,178 | 0.22% | US Bancorp | 148,500 | 7,102,755 | 0.10% |
| S&P Global, Inc. | 29,806 | 14,844,282 | 0.22% | Valero Energy Corp. | 30,089 | 3,688,611 | 0.05% |
| Salesforce, Inc. | 88,468 | 29,577,506 | 0.44% | Veeva Systems, Inc. Class A | 14,279 | 3,002,160 | 0.04% |
| SBA Communications Corp. REIT Class A | 10,453 | 2,130,321 | 0.03% | Ventas, Inc. REIT | 40,414 | 2,379,980 | 0.04% |
| Schlumberger NV | 135,953 | 5,212,438 | 0.08% | Veralto Corp. | 23,565 | 2,400,095 | 0.04% |
| Seagate Technology Holdings plc | 19,114 | 1,649,729 | 0.02% | VeriSign, Inc. | 8,308 | 1,719,424 | 0.03% |
| Sempra | 60,823 | 5,335,394 | 0.08% | Verisk Analytics, Inc. Class A | 13,289 | 3,660,189 | 0.05% |
| ServiceNow, Inc. | 19,586 | 20,763,510 | 0.31% | Verizon Communications, Inc. | 401,742 | 16,065,663 | 0.24% |
| Sherwin-Williams Co. | 22,436 | 7,626,669 | 0.11% | Vertex Pharmaceuticals, Inc. | 24,750 | 9,966,825 | 0.15% |
| Simon Property Group, Inc. REIT | 30,804 | 5,304,757 | 0.08% | Vertiv Holdings Co. Class A | 34,201 | 3,885,576 | 0.06% |
| Sirius XM Holdings, Inc. | 23,160 | 528,048 | 0.01% | Viatis, Inc. | 114,625 | 1,427,081 | 0.02% |
| Skyworks Solutions, Inc. | 14,817 | 1,313,972 | 0.02% | VICI Properties, Inc. REIT Class A | 100,286 | 2,929,354 | 0.04% |
| Snap-on, Inc. | 4,968 | 1,686,537 | 0.02% | Visa, Inc. Class A | 150,200 | 47,469,208 | 0.70% |
| Snowflake, Inc. Class A | 30,199 | 4,663,028 | 0.07% | Vistra Corp. | 32,022 | 4,414,873 | 0.07% |
| Southern Co. | 104,107 | 8,570,088 | 0.13% | Vulcan Materials Co. | 12,448 | 3,201,999 | 0.05% |
| Southern Copper Corp. | 8,395 | 765,036 | 0.01% | Walgreens Boots Alliance, Inc. | 64,900 | 605,517 | 0.01% |
| Southwest Airlines Co. | 13,300 | 447,146 | 0.01% | Walmart, Inc. | 413,294 | 37,341,113 | 0.55% |
| Spotify Technology SA | 14,116 | 6,315,216 | 0.09% | Walt Disney Co. | 173,342 | 19,301,632 | 0.28% |
| SS&C Technologies Holdings, Inc. | 21,183 | 1,605,248 | 0.02% | Warner Bros Discovery, Inc. | 236,368 | 2,498,410 | 0.04% |
| Stanley Black & Decker, Inc. | 13,914 | 1,117,155 | 0.02% | Waste Management, Inc. | 38,010 | 7,670,038 | 0.11% |
| Starbucks Corp. | 107,732 | 9,830,545 | 0.14% | Waters Corp. | 5,875 | 2,179,508 | 0.03% |
| State Street Corp. | 28,335 | 2,781,080 | 0.04% | WEC Energy Group, Inc. | 30,621 | 2,879,599 | 0.04% |
| Steel Dynamics, Inc. | 13,919 | 1,587,740 | 0.02% | Wells Fargo & Co. | 318,217 | 22,351,562 | 0.33% |
| STERIS plc | 9,281 | 1,907,802 | 0.03% | Welltower, Inc. REIT | 58,549 | 7,378,930 | 0.11% |
| Stryker Corp. | 34,531 | 12,432,887 | 0.18% | West Pharmaceutical Services, Inc. | 6,874 | 2,251,647 | 0.03% |
| Sun Communities, Inc. REIT | 12,159 | 1,495,192 | 0.02% | Western Digital Corp. | 32,967 | 1,965,822 | 0.03% |
| Super Micro Computer, Inc. | 47,020 | 1,433,170 | 0.02% | Westinghouse Air Brake Technologies Corp. | 16,556 | 3,138,852 | 0.05% |
| Synchrony Financial | 38,160 | 2,480,400 | 0.04% | Westlake Corp. | 3,079 | 353,007 | 0.01% |
| Synopsys, Inc. | 14,422 | 6,999,862 | 0.10% | Weyerhaeuser Co. REIT | 71,937 | 2,025,027 | 0.03% |
| Sysco Corp. | 46,542 | 3,558,601 | 0.05% | Williams Cos, Inc. | 116,177 | 6,287,499 | 0.09% |
| T Rowe Price Group, Inc. | 20,129 | 2,276,389 | 0.03% | Willis Towers Watson plc | 9,431 | 2,954,166 | 0.04% |
| Take-Two Interactive Software, Inc. | 16,718 | 3,077,449 | 0.05% | Workday, Inc. Class A | 20,257 | 5,226,914 | 0.08% |
| Targa Resources Corp. | 20,659 | 3,687,632 | 0.05% | WP Carey, Inc. REIT | 20,727 | 1,129,207 | 0.02% |
| Target Corp. | 43,912 | 5,936,024 | 0.09% | WR Berkley Corp. | 29,714 | 1,738,863 | 0.03% |
| TE Connectivity plc | 29,148 | 4,167,290 | 0.06% | WW Grainger, Inc. | 4,164 | 4,389,064 | 0.06% |
| Teledyne Technologies, Inc. | 4,345 | 2,016,645 | 0.03% | Wynn Resorts Ltd. | 9,743 | 839,457 | 0.01% |
| Teleflex, Inc. | 4,314 | 767,806 | 0.01% | Xcel Energy, Inc. | 54,923 | 3,708,401 | 0.05% |
| Teradyne, Inc. | 14,667 | 1,846,869 | 0.03% | Xylem, Inc. | 22,912 | 2,658,250 | 0.04% |
| Tesla, Inc. | 265,076 | 107,048,292 | 1.57% | Yum! Brands, Inc. | 26,998 | 3,622,052 | 0.05% |
| Texas Instruments, Inc. | 86,598 | 16,237,991 | 0.24% | Zebra Technologies Corp. Class A | 4,792 | 1,850,766 | 0.03% |
| Texas Pacific Land Corp. | 1,739 | 1,923,264 | 0.03% | Zillow Group, Inc. Class A | 4,815 | 341,143 | 0.01% |
| Textron, Inc. | 18,436 | 1,410,170 | 0.02% | Zillow Group, Inc. Class C | 15,206 | 1,126,004 | 0.02% |
| The Campbell's Co. | 18,091 | 757,651 | 0.01% | Zimmer Biomet Holdings, Inc. | 19,079 | 2,015,315 | 0.03% |
| Thermo Fisher Scientific, Inc. | 36,681 | 19,082,557 | 0.28% | Zoetis, Inc. Class A | 43,741 | 7,126,721 | 0.10% |
| TJX Cos, Inc. | 107,995 | 13,046,876 | 0.19% | Zoom Communications, Inc. Class A | 25,954 | 2,118,106 | 0.03% |
| T-Mobile US, Inc. | 45,215 | 9,980,307 | 0.15% | Zscaler, Inc. | 8,954 | 1,615,391 | 0.02% |
| Tractor Supply Co. | 52,385 | 2,779,548 | 0.04% | | | 4,834,860,763 | 71.10% |
| Trade Desk, Inc. Class A | 42,610 | 5,007,953 | 0.07% | Total Equities | | 6,739,241,000 | 99.11% |
| Trane Technologies plc | 21,718 | 8,021,543 | 0.12% | Total Transferable Securities | | 6,739,241,000 | 99.11% |
| TransDigm Group, Inc. | 5,237 | 6,636,745 | 0.10% | | | | |
| TransUnion | 17,801 | 1,650,331 | 0.02% | | | | |
| Travelers Cos, Inc. | 21,643 | 5,213,582 | 0.08% | | | | |
| Trimble, Inc. | 23,402 | 1,653,585 | 0.02% | | | | |
| Truist Financial Corp. | 127,589 | 5,534,811 | 0.08% | | | | |
| Twilio, Inc. Class A | 14,292 | 1,544,679 | 0.02% | | | | |
| Tyler Technologies, Inc. | 3,993 | 2,302,524 | 0.03% | | | | |
| Tyson Foods, Inc. Class A | 27,565 | 1,583,334 | 0.02% | | | | |
| Uber Technologies, Inc. | 194,037 | 11,704,312 | 0.17% | | | | |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets | | | | |
|--|---|--------------------|--|-------------------------------|--------------------|--|----------------------------------|----------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.02%) (30 June 2024: 0.00%) | | | | | | | | |
| Futures (0.02%) (30 June 2024: 0.00%) | | | | | | | | |
| TOPIX Index March 2025 | 28 | ¥769,303,295 | 69,462 | 0.00% | | | | |
| FTSE 100 Index March 2025 | 50 | £4,122,784 | (40,745) | (0.00%) | | | | |
| Euro Stoxx 50 Index March 2025 | 110 | €5,461,212 | (95,382) | (0.00%) | | | | |
| S&P 500 E-mini March 2025 | 151 | \$46,238,959 | (1,424,047) | (0.02%) | | | | |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (1,490,712) | (0.02%) | | | | |
| OTC Financial Derivative Instruments (0.01%) (30 June 2024: (0.00%)) | | | | | | | | |
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets | |
| Forward Currency Exchange Contracts (0.01%) (30 June 2024: (0.00%)) | | | | | | | | |
| USD | 988,956 | AUD | (1,533,586) | Bank of New York Mellon | 19/3/2025 | 39,335 | 0.00% | |
| USD | 5,452,884 | JPY | (844,595,000) | State Street Bank & Trust Co. | 19/3/2025 | 31,560 | 0.00% | |
| USD | 6,411,974 | EUR | (6,142,620) | State Street Bank & Trust Co. | 19/3/2025 | 30,230 | 0.00% | |
| USD | 731,197 | JPY | (110,120,000) | Toronto-Dominion Bank | 19/3/2025 | 24,354 | 0.00% | |
| USD | 1,773,609 | EUR | (1,686,400) | State Street Bank & Trust Co. | 19/3/2025 | 21,560 | 0.00% | |
| USD | 1,051,604 | GBP | (829,100) | Toronto-Dominion Bank | 19/3/2025 | 13,829 | 0.00% | |
| USD | 574,334 | CAD | (808,633) | Toronto-Dominion Bank | 19/3/2025 | 10,515 | 0.00% | |
| USD | 6,296,102 | GBP | (5,023,960) | State Street Bank & Trust Co. | 19/3/2025 | 7,670 | 0.00% | |
| JPY | 27,245,000 | USD | (174,612) | State Street Bank & Trust Co. | 19/3/2025 | 269 | 0.00% | |
| GBP | 163,110 | USD | (203,947) | State Street Bank & Trust Co. | 19/3/2025 | 216 | 0.00% | |
| JPY | 28,045,000 | USD | (179,908) | State Street Bank & Trust Co. | 19/3/2025 | 108 | 0.00% | |
| EUR | 243,600 | USD | (253,724) | State Street Bank & Trust Co. | 19/3/2025 | (641) | (0.00%) | |
| EUR | 298,320 | USD | (310,832) | State Street Bank & Trust Co. | 19/3/2025 | (899) | (0.00%) | |
| EUR | 149,580 | USD | (157,828) | JPMorgan Chase Bank | 19/3/2025 | (2,425) | (0.00%) | |
| GBP | 498,600 | USD | (628,568) | HSBC Bank | 19/3/2025 | (4,476) | (0.00%) | |
| JPY | 54,780,000 | USD | (364,429) | JPMorgan Chase Bank | 19/3/2025 | (12,805) | (0.00%) | |
| GBP | 748,845 | USD | (953,596) | HSBC Bank | 19/3/2025 | (16,275) | (0.00%) | |
| GBP | 7,454,794 | USD | (9,520,107) | Bank of New York Mellon | 19/3/2025 | (189,030) | (0.00%) | |
| EUR | 10,654,656 | USD | (11,326,433) | State Street Bank & Trust Co. | 19/3/2025 | (257,005) | (0.00%) | |
| JPY | 962,947,901 | USD | (6,477,739) | BNP Paribas | 19/3/2025 | (296,726) | (0.01%) | |
| Total OTC Financial Derivative Instruments | | | | | | (600,636) | (0.01%) | |
| Total Investments | | | | | | 6,737,149,652 | 99.08% | |
| | | | | | | Fair Value US Dollars (\$) | % of Total Net Assets | |
| Other Assets and Liabilities | | | | | | | 62,603,073 | 0.92% |
| Net Assets | | | | | | | 6,799,752,725 | 100.00% |
| Analysis of Total Assets | | | | | | US Dollars (\$) | % of Total Assets | |
| (a) | Transferable securities admitted to an official stock exchange listing | | | | | 6,707,999,969 | 98.57% | |
| (b) | Transferable securities dealt in on another regulated market | | | | | 30,484,187 | 0.45% | |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | | 756,844 | 0.01% | |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | | | | | 69,462 | 0.00% | |
| (e) | Total OTC Financial Derivative Instruments | | | | | 179,646 | 0.00% | |
| (f) | Other Assets | | | | | 65,703,931 | 0.97% | |
| Total Assets | | | | | | 6,805,194,039 | 100.00% | |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 6,739,241,000 | 5,535,377,722 |
| Financial Derivative Instruments | 17 | 249,108 | 244,489 |
| Cash | | 52,808,472 | 87,129,400 |
| Receivables: | | | |
| Interest and Dividends | | 5,310,484 | 5,150,699 |
| Capital Shares Issued | | 2,371,597 | 521,225 |
| Investments Sold | | 26,007 | 302,385 |
| Margin Cash Due from Broker | | 4,577,371 | 4,067,204 |
| Cash Collateral | | 610,000 | 10,000 |
| Total Current Assets | | 6,805,194,039 | 5,632,803,124 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 2,340,456 | 266,677 |
| Bank Overdraft | | — | 111 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 2,371,576 | 515,284 |
| Investments Purchased | | — | 35,231 |
| Management Fees Payable | 12 | 729,282 | 510,745 |
| Total Current Liabilities | | 5,441,314 | 1,328,048 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 6,799,752,725 | 5,631,475,076 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating | | | |
| Net Assets | \$3,475,387,544 | \$2,743,778,293 | \$1,143,132,686 |
| Number of Shares Outstanding | 31,680,772 | 26,457,833 | 13,224,819 |
| Net Asset Value Per Share¹ | \$109.70 | \$103.70 | \$86.44 |
| USD Distributing | | | |
| Net Assets | \$3,324,365,181 | \$2,887,696,783 | \$1,978,207,398 |
| Number of Shares Outstanding | 31,236,461 | 28,517,531 | 23,052,628 |
| Net Asset Value Per Share¹ | \$106.43 | \$101.26 | \$85.81 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 1,837,517 | 1,230,129 |
| Dividend Income | | 50,193,014 | 30,113,532 |
| Securities Lending Income | | 400,434 | 252,950 |
| Net Gain on Financial Instruments | | 300,119,288 | 256,192,608 |
| Total Investment Income | | 352,550,253 | 287,789,219 |
| Expenses | | | |
| Management Fees | 12 | 3,891,566 | 1,985,937 |
| Transaction Fees and Commissions | | 385,951 | 299,977 |
| Other Expenses | | 268 | — |
| Total Expenses | | 4,277,785 | 2,285,914 |
| Finance Costs | | | |
| Interest Expense | | 10,382 | 8,911 |
| Distributions | 6 | 21,242,744 | 15,807,034 |
| Total Finance Costs | | 21,253,126 | 15,815,945 |
| Net Investment Income After Finance Costs | | 327,019,342 | 269,687,360 |
| Taxation | 5 | (5,991,875) | (3,720,796) |
| Net Increase in Net Assets | | 321,027,467 | 265,966,564 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 321,027,467 | 265,966,564 |
| Capital Transactions | | |
| Subscriptions | 1,325,044,308 | 908,774,999 |
| Redemptions | (477,794,126) | (198,621,931) |
| Total Capital Transactions | 847,250,182 | 710,153,068 |
| Total Increase for the Period | 1,168,277,649 | 976,119,632 |
| Net Assets | | |
| Beginning of Period | 5,631,475,076 | 3,121,340,084 |
| End of Period | 6,799,752,725 | 4,097,459,716 |

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

Vanguard FTSE Emerging Markets UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark returned 3.80% for the six-month period.
- China, which makes up about 30% of the index, contributed the most to the benchmark's performance. Taiwan also added significantly to performance. India, the benchmark's second-largest market, was the biggest detractor.
- Six of the index's 11 industry sectors posted positive returns. Technology, financials and consumer discretionary added the most to returns. Energy, basic materials and consumer staples detracted the most.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Emerging Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| USD Accumulating | 3.93% | 2.58% | 4.43% |
| Benchmark | 3.80 | 3.01 | 4.87 |
| Tracking Difference* | 0.13 | | |
| USD Distributing | 3.93% | 2.58% | 3.98% |
| Benchmark | 3.80 | 3.01 | 4.30 |
| Tracking Difference* | 0.13 | | |

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Cost | | | Proceeds | |
|--|---------|-----------------|--|-----------|-----------------|
| | Shares | US Dollars (\$) | | Shares | US Dollars (\$) |
| Purchases | | | Sales | | |
| ICICI Bank Ltd. | 571,333 | 8,850,199 | Taiwan Semiconductor Manufacturing Co., Ltd. | 247,000 | 7,492,386 |
| Taiwan Semiconductor Manufacturing Co., Ltd. | 265,000 | 8,273,484 | Tencent Holdings Ltd. | 97,300 | 4,882,082 |
| Saudi Arabian Oil Co. | 548,143 | 4,214,389 | LUKOIL PJSC | 143,768 | 2,499,500 |
| Tencent Holdings Ltd. | 72,600 | 3,760,484 | Shenzhou International Group Holdings Ltd. | 305,792 | 2,491,770 |
| Kotak Mahindra Bank Ltd. | 165,110 | 3,574,960 | Alibaba Group Holding Ltd. | 195,800 | 2,105,035 |
| Xiaomi Corp. Class B | 774,600 | 2,939,264 | Meituan Class B | 87,300 | 1,689,348 |
| Meituan Class B | 155,000 | 2,799,205 | Bharti Airtel Ltd. (XNSE) | 72,614 | 1,480,432 |
| Trip.com Group Ltd. | 39,150 | 2,500,853 | Mahindra & Mahindra Ltd. | 42,427 | 1,477,998 |
| Alibaba Group Holding Ltd. | 192,400 | 2,161,452 | JD.com, Inc. Class A | 77,550 | 1,294,274 |
| JD.com, Inc. Class A | 146,400 | 2,090,107 | Gazprom PJSC | 3,934,758 | 1,262,152 |
| International Games System Co. Ltd. Class C | 78,000 | 2,032,515 | HDFC Bank Ltd. | 59,826 | 1,227,100 |
| BYD Co. Ltd. Class H | 56,000 | 1,802,269 | Reliance Industries Ltd. | 44,535 | 1,195,639 |
| Jentech Precision Industrial Co., Ltd. | 40,000 | 1,776,944 | Vale SA | 125,600 | 1,153,733 |
| King Yuan Electronics Co., Ltd. | 452,000 | 1,567,044 | Novatek PJSC | 399,594 | 1,036,655 |
| Reliance Industries Ltd. | 45,997 | 1,271,800 | CTBC Financial Holding Co., Ltd. | 895,000 | 948,040 |
| HDFC Bank Ltd. | 63,820 | 1,268,338 | Naspers Ltd. Class N | 4,392 | 923,954 |
| Lotes Co., Ltd. | 29,000 | 1,260,698 | Tatneft PJSC | 560,765 | 901,043 |
| Midea Group Co., Ltd. | 141,671 | 1,175,330 | Infosys Ltd. | 38,174 | 873,252 |
| KEI Industries Ltd. | 22,848 | 1,169,450 | Petroleo Brasileiro SA | 116,600 | 760,520 |
| Bajaj Finance Ltd. | 13,564 | 1,096,721 | MediaTek, Inc. | 20,000 | 739,973 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Transferable Securities 99.51% (30 June 2024: 99.96%) | | | | | | | |
| Equities 99.51% (30 June 2024: 99.96%) | | | | | | | |
| Brazil 4.02% (30 June 2024: 4.95%) | | | | | | | |
| Allos SA | 186,100 | 545,541 | 0.02% | Itau Unibanco Holding SA | 177,200 | 771,576 | 0.03% |
| Alpargatas SA - Preference Shares | 94,275 | 97,055 | 0.00% | Itau Unibanco Holding SA - Preference Shares | 1,914,856 | 9,524,920 | 0.31% |
| Alupar Investimento SA | 51,132 | 218,669 | 0.01% | Itausa SA - Preference Shares | 2,272,142 | 3,247,573 | 0.11% |
| Ambev SA | 1,749,803 | 3,325,216 | 0.11% | JBS SA | 445,525 | 2,617,829 | 0.09% |
| Atacadao SA | 221,796 | 194,947 | 0.01% | Klabin SA | 352,720 | 1,324,588 | 0.04% |
| Auren Energia SA | 143,773 | 204,098 | 0.01% | Localiza Rent a Car SA | 393,363 | 2,050,275 | 0.07% |
| Automob Participacoes SA | 172,547 | 9,496 | 0.00% | Lojas Renner SA | 420,033 | 824,041 | 0.03% |
| B3 SA - Brasil Bolsa Balcao | 2,132,600 | 3,562,474 | 0.12% | M Dias Branco SA | 48,100 | 156,107 | 0.00% |
| Banco Bradesco SA | 599,725 | 1,032,896 | 0.03% | Magazine Luiza SA | 140,379 | 147,699 | 0.00% |
| Banco Bradesco SA - Preference Shares | 2,051,100 | 3,838,021 | 0.13% | Marfrig Global Foods SA | 126,100 | 347,610 | 0.01% |
| Banco BTG Pactual SA | 460,844 | 2,029,016 | 0.07% | Metalurgica Gerdau SA - Preference Shares | 253,300 | 420,263 | 0.01% |
| Banco do Brasil SA | 675,200 | 2,641,628 | 0.09% | Multiplan Empreendimentos Imobiliarios SA | 127,981 | 436,695 | 0.01% |
| Banco Santander Brasil SA | 142,800 | 550,595 | 0.02% | Natura & Co. Holding SA | 393,028 | 811,777 | 0.03% |
| BB Seguridade Participacoes SA | 262,514 | 1,537,389 | 0.05% | Neoenergia SA | 100,500 | 307,624 | 0.01% |
| Bradespar SA - Preference Shares | 109,947 | 295,074 | 0.01% | Petroleo Brasileiro SA | 1,466,298 | 9,353,870 | 0.31% |
| Braskem SA - Preference Shares Class A | 66,500 | 124,650 | 0.00% | Petroleo Brasileiro SA - Preference Shares | 2,162,800 | 12,669,737 | 0.42% |
| BRF SA | 253,855 | 1,042,072 | 0.03% | Porto Seguro SA | 72,900 | 431,298 | 0.01% |
| Caixa Seguridade Participacoes SA | 176,500 | 407,120 | 0.01% | PRIO SA | 314,600 | 2,044,593 | 0.07% |
| CCR SA | 449,121 | 739,345 | 0.02% | Raia Drogasil SA | 553,120 | 1,969,721 | 0.06% |
| Centrais Eletricas Brasileiras SA | 509,215 | 2,813,197 | 0.09% | Rede D'Or Sao Luiz SA | 341,674 | 1,405,886 | 0.05% |
| Centrais Eletricas Brasileiras SA - Preference Shares | 100,000 | 612,511 | 0.02% | Rumo SA | 485,464 | 1,401,892 | 0.05% |
| Compania de Saneamento Basico do Estado de Sao Paulo SABESP | 182,200 | 2,610,083 | 0.09% | Santos Brasil Participacoes SA | 252,300 | 536,222 | 0.02% |
| Compania Energetica de Minas Gerais | 22,230 | 52,644 | 0.00% | Sao Martinho SA | 60,300 | 227,033 | 0.01% |
| Compania Energetica de Minas Gerais - Preference Shares | 641,724 | 1,154,051 | 0.04% | Sendas Distribuidora SA | 541,348 | 493,341 | 0.02% |
| Compania Paranaense de Energia - Copel | 300,958 | 401,417 | 0.01% | SLC Agricola SA | 89,860 | 254,546 | 0.01% |
| Compania Paranaense de Energia - Copel - Preference Shares Class B | 424,400 | 628,578 | 0.02% | Smartfit Escola de Ginastica e Danca SA | 48,850 | 134,107 | 0.00% |
| Compania Siderurgica Nacional SA | 250,800 | 359,686 | 0.01% | Smartfit Escola de Ginastica e Danca SA - Rights Issue 4/2/2025 | 917 | 128 | 0.00% |
| Cosan SA | 467,160 | 617,047 | 0.02% | Suzano SA | 266,246 | 2,662,525 | 0.09% |
| CPFL Energia SA | 76,600 | 391,689 | 0.01% | Telefonica Brasil SA | 170,686 | 1,292,195 | 0.04% |
| CSN Mineracao SA | 195,000 | 162,557 | 0.00% | TIM SA | 326,900 | 766,207 | 0.02% |
| Embraer SA | 289,800 | 2,635,846 | 0.09% | TOTVS SA | 199,565 | 864,113 | 0.03% |
| Energisa SA | 132,422 | 781,948 | 0.03% | Transmissora Alianca de Energia Eletrica SA | 87,866 | 467,359 | 0.01% |
| Eneva SA | 118,768 | 202,437 | 0.01% | Ultrapar Participacoes SA | 320,900 | 824,865 | 0.03% |
| Engie Brasil Energia SA | 64,450 | 370,351 | 0.01% | Unipar Carbocloro SA - Preference Shares Class B | 22,555 | 174,442 | 0.01% |
| Equatorial Energia SA | 382,940 | 1,698,415 | 0.06% | Usinas Siderurgicas de Minas Gerais SA Usiminas | 55,700 | 47,966 | 0.00% |
| Gerdau SA - Preference Shares | 542,864 | 1,594,010 | 0.05% | Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A | 198,653 | 171,068 | 0.01% |
| GPS Participacoes e Empreendimentos SA | 192,200 | 434,934 | 0.01% | Vale SA | 1,442,801 | 12,739,836 | 0.42% |
| Grupo Mateus SA | 181,300 | 187,526 | 0.01% | Vamos Locacao de Caminhoes Maquinas e Equipamentos SA | 149,864 | 115,227 | 0.00% |
| Hapvida Participacoes e Investimentos SA | 1,862,649 | 672,355 | 0.02% | Vibra Energia SA | 440,235 | 1,271,282 | 0.04% |
| Hypera SA | 164,700 | 482,275 | 0.02% | WEG SA | 589,236 | 5,033,140 | 0.17% |
| Intelbras SA Industria de Telecommunicacao Eletronica Brasileira | 30,900 | 63,922 | 0.00% | | | 122,083,581 | 4.02% |
| Isa Energia Brasil sa - Preference Shares | 112,663 | 419,624 | 0.01% | Chile 0.53% (30 June 2024: 0.55%) | | | |
| | | | | Aguas Andinas SA Class A | 999,661 | 301,047 | 0.01% |
| | | | | Banco de Chile | 17,238,739 | 1,959,568 | 0.07% |
| | | | | Banco de Credito e Inversiones SA | 37,314 | 1,035,536 | 0.03% |
| | | | | Banco Itau Chile SA | 30,848 | 315,296 | 0.01% |
| | | | | Banco Santander Chile | 25,667,493 | 1,220,756 | 0.04% |
| | | | | Cencosud SA | 512,272 | 1,133,203 | 0.04% |
| | | | | Cencosud Shopping SA | 206,137 | 322,515 | 0.01% |
| | | | | Colbun SA | 2,921,742 | 361,353 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Compania Cervecerias Unidas SA | 55,213 | 318,662 | 0.01% | Anhui Conch Cement Co., Ltd. Class H | 451,500 | 1,155,494 | 0.04% |
| Compania Sud Americana de Vapores SA | 7,392,383 | 399,156 | 0.01% | Anhui Expressway Co., Ltd. Class A | 27,300 | 65,633 | 0.00% |
| Embotelladora Andina SA - Preference Shares Class B | 144,106 | 438,321 | 0.01% | Anhui Expressway Co., Ltd. Class H | 154,000 | 212,525 | 0.01% |
| Empresas CMPC SA | 461,469 | 724,272 | 0.02% | Anhui Gujing Distillery Co., Ltd. Class A | 11,800 | 278,545 | 0.01% |
| Empresas Copec SA | 188,007 | 1,149,186 | 0.04% | Anhui Gujing Distillery Co., Ltd. Class B | 49,600 | 715,208 | 0.02% |
| Enel Americas SA | 7,782,085 | 682,725 | 0.02% | Anhui Jianghuai Automobile Group Corp., Ltd. Class A | 68,100 | 347,851 | 0.01% |
| Enel Chile SA | 10,161,716 | 587,515 | 0.02% | Anhui Kouzi Distillery Co., Ltd. Class A | 7,900 | 42,225 | 0.00% |
| Falabella SA | 310,397 | 1,097,052 | 0.04% | Anhui Xinhua Media Co., Ltd. Class A | 67,500 | 67,486 | 0.00% |
| Latam Airlines Group SA | 80,797,891 | 1,115,462 | 0.04% | Anhui Yingjia Distillery Co., Ltd. Class A | 6,000 | 44,084 | 0.00% |
| Plaza SA | 377,911 | 619,424 | 0.02% | Anhui Zhongding Sealing Parts Co., Ltd. Class A | 40,500 | 72,378 | 0.00% |
| Quinenco SA | 100,570 | 331,382 | 0.01% | Anjoy Foods Group Co., Ltd. Class A | 9,100 | 100,997 | 0.00% |
| Sociedad Quimica y Minera de Chile SA - Preference Shares Class B | 53,607 | 1,972,817 | 0.07% | Anker Innovations Technology Co., Ltd. Class A | 5,590 | 74,346 | 0.00% |
| | | 16,085,248 | 0.53% | ANTA Sports Products Ltd. | 494,000 | 4,950,843 | 0.16% |
| China 30.65% (30 June 2024: 28.08%) | | | | Apeloa Pharmaceutical Co., Ltd. Class A | 27,300 | 60,464 | 0.00% |
| 360 Security Technology, Inc. Class A | 204,100 | 287,739 | 0.01% | APT Medical, Inc. Class A | 2,263 | 114,770 | 0.00% |
| 37 Interactive Entertainment Network Technology Group Co., Ltd. Class A | 44,800 | 95,440 | 0.00% | ASR Microelectronics Co., Ltd. Class A | 7,156 | 52,723 | 0.00% |
| 3peak, Inc. Class A | 2,066 | 26,031 | 0.00% | Asymchem Laboratories Tianjin Co., Ltd. Class A | 6,500 | 67,368 | 0.00% |
| 3SBio, Inc. | 761,500 | 596,029 | 0.02% | Autel Intelligent Technology Corp., Ltd. Class A | 5,732 | 30,575 | 0.00% |
| Accelink Technologies Co., Ltd. Class A | 19,600 | 139,281 | 0.01% | Autobio Diagnostics Co., Ltd. Class A | 6,600 | 39,232 | 0.00% |
| ACM Research Shanghai, Inc. Class A | 4,307 | 58,666 | 0.00% | Autohome, Inc. ADR | 21,123 | 548,142 | 0.02% |
| ADAMA Ltd. Class A | 21,400 | 19,472 | 0.00% | Autohome, Inc. Class A | 16,496 | 106,074 | 0.00% |
| Addsino Co., Ltd. Class A | 41,900 | 41,720 | 0.00% | Avary Holding Shenzhen Co., Ltd. Class A | 24,300 | 120,747 | 0.00% |
| Advanced Micro-Fabrication Equipment, Inc. China Class A | 17,694 | 455,901 | 0.02% | AVIC Chengdu UAS Co., Ltd. Class A | 8,814 | 48,359 | 0.00% |
| AECC Aero-Engine Control Co., Ltd. Class A | 35,000 | 106,027 | 0.00% | AVIC Industry-Finance Holdings Co., Ltd. Class A | 284,751 | 140,795 | 0.01% |
| AECC Aviation Power Co., Ltd. Class A | 75,000 | 423,449 | 0.01% | AviChina Industry & Technology Co., Ltd. Class H | 1,015,000 | 504,367 | 0.02% |
| Agricultural Bank of China Ltd. Class A | 2,353,300 | 1,711,724 | 0.06% | AVICOPTER plc Class A | 15,000 | 78,785 | 0.00% |
| Agricultural Bank of China Ltd. Class H | 12,192,000 | 6,953,000 | 0.23% | BAIC BluePark New Energy Technology Co., Ltd. Class A | 182,425 | 198,788 | 0.01% |
| Aier Eye Hospital Group Co., Ltd. Class A | 277,574 | 500,968 | 0.02% | BAIC Motor Corp., Ltd. Class H | 901,000 | 278,375 | 0.01% |
| Air China Ltd. Class A | 306,264 | 329,980 | 0.01% | Baidu, Inc. Class A | 880,958 | 9,378,952 | 0.31% |
| Air China Ltd. Class H | 644,000 | 426,960 | 0.01% | Baimtec Material Co., Ltd. Class A | 9,733 | 74,030 | 0.00% |
| Aisino Corp. Class A | 37,400 | 46,409 | 0.00% | Baiyin Nonferrous Group Co., Ltd. Class A | 166,600 | 63,086 | 0.00% |
| Akeso, Inc. | 283,000 | 2,211,407 | 0.07% | Bank of Beijing Co., Ltd. Class A | 602,400 | 504,633 | 0.02% |
| Alibaba Group Holding Ltd. | 6,714,936 | 71,229,955 | 2.35% | Bank of Changsha Co., Ltd. Class A | 106,200 | 128,600 | 0.01% |
| Alibaba Health Information Technology Ltd. | 2,382,000 | 1,018,060 | 0.03% | Bank of Chengdu Co., Ltd. Class A | 40,700 | 94,855 | 0.00% |
| Alibaba Pictures Group Ltd. | 5,420,000 | 331,426 | 0.01% | Bank of China Ltd. Class A | 1,212,100 | 909,715 | 0.03% |
| All Winner Technology Co., Ltd. Class A | 13,300 | 70,218 | 0.00% | Bank of China Ltd. Class H | 33,192,000 | 16,963,580 | 0.56% |
| Alpha Group Class A | 35,900 | 42,299 | 0.00% | Bank of Communications Co., Ltd. Class A | 1,074,800 | 1,137,533 | 0.04% |
| Aluminum Corp. of China Ltd. Class A | 428,300 | 428,796 | 0.02% | Bank of Communications Co., Ltd. Class H | 2,943,000 | 2,420,944 | 0.08% |
| Aluminum Corp. of China Ltd. Class H | 1,528,000 | 883,209 | 0.03% | Bank of Guiyang Co., Ltd. Class A | 66,200 | 54,103 | 0.00% |
| Amlogic Shanghai Co., Ltd. Class A | 9,446 | 88,368 | 0.00% | Bank of Hangzhou Co., Ltd. Class A | 172,500 | 343,285 | 0.01% |
| An Hui Wenergy Co., Ltd. Class A | 50,000 | 53,872 | 0.00% | | | | |
| Angang Steel Co., Ltd. Class A | 157,130 | 51,367 | 0.00% | | | | |
| Angang Steel Co., Ltd. Class H | 528,200 | 99,956 | 0.00% | | | | |
| Angel Yeast Co., Ltd. Class A | 24,100 | 118,342 | 0.00% | | | | |
| Angelalign Technology, Inc. | 17,200 | 130,418 | 0.01% | | | | |
| Anhui Anke Biotechnology Group Co., Ltd. Class A | 91,120 | 107,237 | 0.00% | | | | |
| Anhui Conch Cement Co., Ltd. Class A | 131,900 | 427,240 | 0.02% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Bank of Jiangsu Co., Ltd. Class A | 497,260 | 665,136 | 0.02% | Beijing Tong Ren Tang Co., Ltd. Class A | 41,412 | 228,960 | 0.01% |
| Bank of Nanjing Co., Ltd. Class A | 303,400 | 440,129 | 0.02% | Beijing Ultrapower Software Co., Ltd. Class A | 47,800 | 75,462 | 0.00% |
| Bank of Ningbo Co., Ltd. Class A | 197,990 | 655,607 | 0.02% | Beijing United Information Technology Co., Ltd. Class A | 21,953 | 79,481 | 0.00% |
| Bank of Qingdao Co., Ltd. Class A | 148,700 | 78,588 | 0.00% | Beijing Urban Construction Investment & Development Co., Ltd. Class A | 75,300 | 52,309 | 0.00% |
| Bank of Shanghai Co., Ltd. Class A | 407,175 | 507,478 | 0.02% | Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A | 11,923 | 114,431 | 0.00% |
| Bank of Suzhou Co., Ltd. Class A | 53,500 | 59,100 | 0.00% | Beijing Yanjing Brewery Co., Ltd. Class A | 74,500 | 122,179 | 0.00% |
| Bank of Xi'an Co., Ltd. Class A | 151,500 | 74,496 | 0.00% | Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A | 4,000 | 19,740 | 0.00% |
| Bank of Zhengzhou Co., Ltd. Class A | 100,103 | 28,634 | 0.00% | Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A | 27,220 | 38,449 | 0.00% |
| Baoji Titanium Industry Co., Ltd. Class A | 19,500 | 75,567 | 0.00% | Beijing-Shanghai High Speed Railway Co., Ltd. Class A | 787,798 | 661,014 | 0.02% |
| Baoshan Iron & Steel Co., Ltd. Class A | 530,900 | 506,204 | 0.02% | Beiqi Foton Motor Co., Ltd. Class A | 158,100 | 54,053 | 0.00% |
| BBMG Corp. Class A | 380,000 | 92,134 | 0.00% | Bestechnic Shanghai Co., Ltd. Class A | 4,383 | 194,251 | 0.01% |
| BBMG Corp. Class H | 607,000 | 62,513 | 0.00% | Bethel Automotive Safety Systems Co., Ltd. Class A | 13,160 | 79,930 | 0.00% |
| BeiGene Ltd. | 309,100 | 4,345,255 | 0.14% | Betta Pharmaceuticals Co., Ltd. Class A | 4,700 | 34,526 | 0.00% |
| BeiGene Ltd. Class A | 3,463 | 75,953 | 0.00% | BGI Genomics Co., Ltd. Class A | 15,700 | 89,754 | 0.00% |
| Beijing Capital Development Co., Ltd. Class A | 41,400 | 14,831 | 0.00% | Bilibili, Inc. Class Z | 112,994 | 2,065,558 | 0.07% |
| Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A | 171,030 | 76,412 | 0.00% | Bloomage Biotechnology Corp., Ltd. Class A | 8,582 | 59,664 | 0.00% |
| Beijing Capital International Airport Co., Ltd. Class H | 736,000 | 265,295 | 0.01% | Blue Moon Group Holdings Ltd. | 574,500 | 229,269 | 0.01% |
| Beijing Dabeinong Technology Group Co., Ltd. Class A | 94,500 | 55,736 | 0.00% | Bluefocus Intelligent Communications Group Co., Ltd. Class A | 84,000 | 106,180 | 0.00% |
| Beijing Easpring Material Technology Co., Ltd. Class A | 12,300 | 67,485 | 0.00% | Bluestar Adisseo Co. Class A | 27,900 | 47,694 | 0.00% |
| Beijing E-Hualu Information Technology Co., Ltd. Class A | 15,400 | 49,085 | 0.00% | BOC International China Co., Ltd. Class A | 24,900 | 37,851 | 0.00% |
| Beijing Enlight Media Co., Ltd. Class A | 89,400 | 114,954 | 0.00% | BOE Technology Group Co., Ltd. Class A | 937,800 | 560,777 | 0.02% |
| Beijing Enterprises Holdings Ltd. | 186,500 | 641,038 | 0.02% | BOE Technology Group Co., Ltd. Class B | 368,489 | 129,029 | 0.01% |
| Beijing Enterprises Water Group Ltd. | 1,501,011 | 485,011 | 0.02% | Bosideng International Holdings Ltd. | 1,622,000 | 810,170 | 0.03% |
| Beijing Jetsen Technology Co., Ltd. Class A | 64,100 | 51,252 | 0.00% | Bright Dairy & Food Co., Ltd. Class A | 29,700 | 34,549 | 0.00% |
| Beijing Jingneng Clean Energy Co., Ltd. Class H | 680,000 | 168,951 | 0.01% | Brilliance China Automotive Holdings Ltd. | 1,094,000 | 537,990 | 0.02% |
| Beijing Kingsoft Office Software, Inc. Class A | 13,343 | 520,507 | 0.02% | BTG Hotels Group Co., Ltd. Class A | 29,000 | 57,949 | 0.00% |
| Beijing New Building Materials plc Class A | 53,798 | 222,110 | 0.01% | BYD Co., Ltd. Class A | 50,500 | 1,944,334 | 0.06% |
| Beijing Orient National Communication Science & Technology Co., Ltd. Class A | 31,900 | 40,845 | 0.00% | BYD Co., Ltd. Class H | 433,635 | 14,882,574 | 0.49% |
| Beijing Originwater Technology Co., Ltd. Class A | 76,265 | 52,564 | 0.00% | BYD Electronic International Co., Ltd. | 301,500 | 1,632,101 | 0.05% |
| Beijing Roborock Technology Co., Ltd. Class A | 5,084 | 151,859 | 0.01% | By-health Co., Ltd. Class A | 39,700 | 65,162 | 0.00% |
| Beijing Shiji Information Technology Co., Ltd. Class A | 82,683 | 80,414 | 0.00% | C&D International Investment Group Ltd. | 278,000 | 467,392 | 0.02% |
| Beijing Shougang Co., Ltd. Class A | 235,200 | 97,713 | 0.00% | C&S Paper Co., Ltd. Class A | 26,900 | 24,953 | 0.00% |
| Beijing Shunxin Agriculture Co., Ltd. Class A | 21,200 | 56,223 | 0.00% | Caida Securities Co., Ltd. Class A | 69,200 | 66,924 | 0.00% |
| Beijing Sinnet Technology Co., Ltd. Class A | 67,500 | 134,145 | 0.01% | Caitong Securities Co., Ltd. Class A | 165,880 | 184,600 | 0.01% |
| Beijing SL Pharmaceutical Co., Ltd. Class A | 33,200 | 33,781 | 0.00% | Cambricon Technologies Corp., Ltd. Class A | 11,480 | 1,028,923 | 0.03% |
| Beijing Tiantan Biological Products Corp., Ltd. Class A | 59,740 | 166,815 | 0.01% | Camel Group Co., Ltd. Class A | 30,940 | 34,937 | 0.00% |
| | | | | Canmax Technologies Co., Ltd. Class A | 20,800 | 65,305 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| CanSino Biologics, Inc. Class A | 2,956 | 24,581 | 0.00% | China Energy Engineering Corp., Ltd. Class H | 1,562,000 | 207,115 | 0.01% |
| CanSino Biologics, Inc. Class H | 33,600 | 136,252 | 0.01% | China Enterprise Co., Ltd. Class A | 127,956 | 48,976 | 0.00% |
| Capital Securities Co., Ltd. Class A | 26,700 | 80,011 | 0.00% | China Everbright Bank Co., Ltd. Class A | 1,259,400 | 663,880 | 0.02% |
| Cathay Biotech, Inc. Class A | 9,715 | 51,344 | 0.00% | China Everbright Bank Co., Ltd. Class H | 1,215,000 | 472,364 | 0.02% |
| CCOOP Group Co., Ltd. Class A | 595,300 | 279,750 | 0.01% | China Everbright Environment Group Ltd. | 1,468,814 | 731,765 | 0.03% |
| CECEP Solar Energy Co., Ltd. Class A | 98,000 | 63,540 | 0.00% | China Everbright Ltd. | 362,000 | 246,989 | 0.01% |
| CECEP Wind-Power Corp. Class A | 130,960 | 56,547 | 0.00% | China Feihe Ltd. | 1,547,000 | 1,085,376 | 0.04% |
| Central China Securities Co., Ltd. Class A | 88,000 | 51,782 | 0.00% | China Film Co., Ltd. Class A | 33,768 | 53,401 | 0.00% |
| Central China Securities Co., Ltd. Class H | 446,000 | 98,755 | 0.00% | China Galaxy Securities Co., Ltd. Class A | 197,600 | 409,923 | 0.01% |
| CETC Cyberspace Security Technology Co., Ltd. Class A | 18,999 | 42,053 | 0.00% | China Galaxy Securities Co., Ltd. Class H | 1,464,000 | 1,336,229 | 0.04% |
| CGN Power Co., Ltd. Class A | 256,200 | 144,127 | 0.01% | China Gas Holdings Ltd. | 1,197,894 | 1,044,000 | 0.04% |
| CGN Power Co., Ltd. Class H | 4,463,000 | 1,637,440 | 0.05% | China Great Wall Securities Co., Ltd. Class A | 78,800 | 88,015 | 0.00% |
| Changchun High-Tech Industry Group Co., Ltd. Class A | 10,800 | 146,285 | 0.01% | China Greatwall Technology Group Co., Ltd. Class A | 91,200 | 180,996 | 0.01% |
| Changjiang Securities Co., Ltd. Class A | 165,514 | 153,757 | 0.01% | China Green Electricity Investment of Tianjin Co., Ltd. Class A | 45,100 | 56,026 | 0.00% |
| Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A | 6,900 | 125,453 | 0.01% | China Hongqiao Group Ltd. | 1,113,500 | 1,685,742 | 0.06% |
| Chaozhou Three-Circle Group Co., Ltd. Class A | 55,200 | 289,553 | 0.01% | China International Capital Corp., Ltd. Class A | 27,800 | 127,574 | 0.01% |
| Chengdu XGimi Technology Co., Ltd. | 2,031 | 27,117 | 0.00% | China International Capital Corp., Ltd. Class H | 582,800 | 961,836 | 0.03% |
| Chengdu Xingrong Environment Co., Ltd. Class A | 72,000 | 74,437 | 0.00% | China International Marine Containers Group Co., Ltd. Class A | 12,000 | 12,700 | 0.00% |
| Chengxin Lithium Group Co., Ltd. Class A | 23,900 | 44,860 | 0.00% | China International Marine Containers Group Co., Ltd. Class H | 321,400 | 223,840 | 0.01% |
| Chifeng Jilong Gold Mining Co., Ltd. Class A | 32,300 | 68,678 | 0.00% | China Jinmao Holdings Group Ltd. | 2,854,000 | 360,059 | 0.01% |
| China Baoan Group Co., Ltd. Class A | 79,739 | 99,382 | 0.00% | China Jushi Co., Ltd. Class A | 121,490 | 188,486 | 0.01% |
| China Bohai Bank Co., Ltd. Class H | 1,134,000 | 129,926 | 0.01% | China Lesso Group Holdings Ltd. | 391,000 | 174,663 | 0.01% |
| China Cinda Asset Management Co., Ltd. Class H | 3,363,000 | 549,825 | 0.02% | China Life Insurance Co., Ltd. Class H | 2,949,000 | 5,573,069 | 0.18% |
| China CITIC Bank Corp., Ltd. Class A | 668,500 | 635,583 | 0.02% | China Literature Ltd. | 165,000 | 535,276 | 0.02% |
| China CITIC Bank Corp., Ltd. Class H | 3,711,854 | 2,566,012 | 0.09% | China Longyuan Power Group Corp., Ltd. Class H | 1,337,000 | 1,108,437 | 0.04% |
| China CITIC Financial Asset Management Co., Ltd. Class H | 5,850,000 | 489,511 | 0.02% | China Medical System Holdings Ltd. | 512,329 | 497,954 | 0.02% |
| China Coal Energy Co., Ltd. Class A | 136,200 | 225,964 | 0.01% | China Meheco Group Co., Ltd. Class A | 35,000 | 52,918 | 0.00% |
| China Coal Energy Co., Ltd. Class H | 850,000 | 1,016,549 | 0.03% | China Mengniu Dairy Co., Ltd. | 1,208,221 | 2,731,269 | 0.09% |
| China Common | 1,754,000 | 2 | 0.00% | China Merchants Bank Co., Ltd. Class A | 569,500 | 3,048,607 | 0.10% |
| China Communications Services Corp., Ltd. Class H | 932,000 | 547,110 | 0.02% | China Merchants Bank Co., Ltd. Class H | 1,501,506 | 7,731,801 | 0.26% |
| China Conch Venture Holdings Ltd. | 557,500 | 479,419 | 0.02% | China Merchants Energy Shipping Co., Ltd. Class A | 262,600 | 229,281 | 0.01% |
| China Construction Bank Corp. Class A | 237,700 | 284,599 | 0.01% | China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A | 172,400 | 327,587 | 0.01% |
| China Construction Bank Corp. Class H | 37,029,000 | 30,889,478 | 1.02% | China Merchants Port Group Co., Ltd. Class A | 7,500 | 20,912 | 0.00% |
| China CSSC Holdings Ltd. Class A | 129,500 | 634,315 | 0.02% | China Merchants Port Holdings Co., Ltd. | 488,000 | 869,460 | 0.03% |
| China Eastern Airlines Corp., Ltd. Class A | 362,700 | 197,616 | 0.01% | China Merchants Property Operation & Service Co., Ltd. Class A | 23,700 | 34,122 | 0.00% |
| China Eastern Airlines Corp., Ltd. Class H | 756,000 | 252,067 | 0.01% | China Merchants Securities Co., Ltd. Class A | 206,440 | 538,771 | 0.02% |
| China Energy Engineering Corp., Ltd. Class A | 1,164,799 | 363,330 | 0.01% | China Merchants Securities Co., Ltd. Class H | 175,000 | 360,455 | 0.01% |
| | | | | China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A | 251,217 | 350,400 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| China Minsheng Banking Corp., Ltd. Class A | 995,600 | 560,080 | 0.02% | China Resources Microelectronics Ltd. Class A | 28,194 | 181,227 | 0.01% |
| China Minsheng Banking Corp., Ltd. Class H | 2,552,380 | 1,130,309 | 0.04% | China Resources Mixc Lifestyle Services Ltd. | 232,800 | 866,113 | 0.03% |
| China National Accord Medicines Corp., Ltd. Class A | 17,550 | 69,923 | 0.00% | China Resources Pharmaceutical Group Ltd. | 679,500 | 498,606 | 0.02% |
| China National Accord Medicines Corp., Ltd. Class B | 29,640 | 54,679 | 0.00% | China Resources Power Holdings Co., Ltd. | 780,000 | 1,895,790 | 0.06% |
| China National Building Material Co., Ltd. Class H | 1,842,600 | 839,707 | 0.03% | China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A | 37,390 | 225,822 | 0.01% |
| China National Chemical Engineering Co., Ltd. Class A | 182,600 | 206,191 | 0.01% | China Ruyi Holdings Ltd. | 3,087,600 | 973,825 | 0.03% |
| China National Medicines Corp., Ltd. Class A | 14,600 | 68,053 | 0.00% | China Shenhua Energy Co., Ltd. Class A | 198,300 | 1,174,431 | 0.04% |
| China National Nuclear Power Co., Ltd. Class A | 462,300 | 656,785 | 0.02% | China Shenhua Energy Co., Ltd. Class H | 1,332,000 | 5,761,520 | 0.19% |
| China National Software & Service Co., Ltd. Class A | 25,090 | 159,566 | 0.01% | China South Publishing & Media Group Co., Ltd. Class A | 48,900 | 99,978 | 0.00% |
| China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A | 47,500 | 31,962 | 0.00% | China Southern Airlines Co., Ltd. Class A | 329,100 | 290,930 | 0.01% |
| China Northern Rare Earth Group High-Tech Co., Ltd. Class A | 103,000 | 297,713 | 0.01% | China Southern Airlines Co., Ltd. Class H | 688,000 | 361,362 | 0.01% |
| China Oilfield Services Ltd. Class A | 46,100 | 95,760 | 0.00% | China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A | 56,500 | 32,169 | 0.00% |
| China Oilfield Services Ltd. Class H | 743,290 | 673,635 | 0.02% | China State Construction Engineering Corp., Ltd. Class A | 1,208,000 | 987,264 | 0.03% |
| China Overseas Land & Investment Ltd. | 1,513,000 | 2,415,206 | 0.08% | China State Construction International Holdings Ltd. | 689,250 | 1,087,829 | 0.04% |
| China Pacific Insurance Group Co., Ltd. Class A | 193,936 | 900,271 | 0.03% | China Suntien Green Energy Corp., Ltd. Class H | 710,000 | 336,356 | 0.01% |
| China Pacific Insurance Group Co., Ltd. Class H | 1,018,200 | 3,303,142 | 0.11% | China Taiping Insurance Holdings Co., Ltd. | 572,836 | 856,900 | 0.03% |
| China Petroleum & Chemical Corp. Class A | 1,201,500 | 1,093,240 | 0.04% | China Three Gorges Renewables Group Co., Ltd. Class A | 741,000 | 441,077 | 0.02% |
| China Petroleum & Chemical Corp. Class H | 9,628,600 | 5,515,904 | 0.18% | China Tourism Group Duty Free Corp., Ltd. Class A | 60,799 | 554,947 | 0.02% |
| China Power International Development Ltd. | 1,829,805 | 746,720 | 0.03% | China Tourism Group Duty Free Corp., Ltd. Class H | 39,600 | 270,697 | 0.01% |
| China Railway Group Ltd. Class A | 634,700 | 552,439 | 0.02% | China Tower Corp., Ltd. Class H | 18,623,777 | 2,685,217 | 0.09% |
| China Railway Group Ltd. Class H | 1,550,000 | 790,170 | 0.03% | China Traditional Chinese Medicine Holdings Co., Ltd. | 1,036,048 | 308,096 | 0.01% |
| China Railway Hi-tech Industry Co., Ltd. Class A | 85,900 | 94,307 | 0.00% | China TransInfo Technology Co., Ltd. Class A | 17,900 | 24,723 | 0.00% |
| China Railway Signal & Communication Corp., Ltd. Class A | 154,402 | 131,657 | 0.01% | China United Network Communications Ltd. Class A | 825,500 | 597,072 | 0.02% |
| China Railway Signal & Communication Corp., Ltd. Class H | 698,800 | 312,159 | 0.01% | China Vanke Co., Ltd. Class A | 348,399 | 344,531 | 0.01% |
| China Rare Earth Resources & Technology Co., Ltd. Class A | 25,300 | 96,665 | 0.00% | China Vanke Co., Ltd. Class H | 836,444 | 569,621 | 0.02% |
| China Reinsurance Group Corp. Class H | 2,878,000 | 322,332 | 0.01% | China West Construction Group Co., Ltd. Class A | 21,500 | 19,270 | 0.00% |
| China Resources Beer Holdings Co., Ltd. | 617,516 | 2,007,258 | 0.07% | China World Trade Center Co., Ltd. Class A | 15,500 | 51,642 | 0.00% |
| China Resources Boya Biopharmaceutical Group Co., Ltd. Class A | 10,077 | 41,563 | 0.00% | China XD Electric Co., Ltd. Class A | 157,795 | 163,136 | 0.01% |
| China Resources Building Materials Technology Holdings Ltd. | 918,000 | 187,903 | 0.01% | China Yangtze Power Co., Ltd. Class A | 670,096 | 2,697,179 | 0.09% |
| China Resources Double Crane Pharmaceutical Co., Ltd. Class A | 25,100 | 67,695 | 0.00% | China Zhenhua Group Science & Technology Co., Ltd. Class A | 14,400 | 82,714 | 0.00% |
| China Resources Gas Group Ltd. | 361,300 | 1,430,233 | 0.05% | China Zhesang Bank Co., Ltd. Class A | 240,890 | 95,483 | 0.00% |
| China Resources Land Ltd. | 1,087,619 | 3,157,308 | 0.10% | China Zhesang Bank Co., Ltd. Class H | 938,000 | 268,071 | 0.01% |
| | | | | Chinalin Securities Co., Ltd. Class A | 34,200 | 71,414 | 0.00% |
| | | | | Chinese Universe Publishing & Media Group Co., Ltd. Class A | 40,600 | 69,404 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Chongqing Brewery Co., Ltd. Class A | 15,200 | 130,478 | 0.01% | CSC Financial Co., Ltd. Class H | 355,000 | 448,780 | 0.02% |
| Chongqing Changan Automobile Co., Ltd. Class A | 198,338 | 360,934 | 0.01% | CSG Holding Co., Ltd. Class A | 195,200 | 140,388 | 0.01% |
| Chongqing Changan Automobile Co., Ltd. Class B | 777,486 | 360,320 | 0.01% | CSG Holding Co., Ltd. Class B | 244,855 | 71,868 | 0.00% |
| Chongqing Department Store Co., Ltd. Class A | 7,100 | 28,288 | 0.00% | CSI Solar Co., Ltd. Class A | 42,225 | 72,239 | 0.00% |
| Chongqing Fuling Zhacai Group Co., Ltd. Class A | 27,950 | 53,795 | 0.00% | CSPC Innovation Pharmaceutical Co., Ltd. Class A | 39,000 | 141,253 | 0.01% |
| Chongqing Rural Commercial Bank Co., Ltd. Class A | 185,100 | 152,538 | 0.01% | CSPC Pharmaceutical Group Ltd. | 3,495,564 | 2,150,992 | 0.07% |
| Chongqing Rural Commercial Bank Co., Ltd. Class H | 898,000 | 537,555 | 0.02% | CSSC Science & Technology Co., Ltd. Class A | 45,300 | 86,694 | 0.00% |
| Chongqing Taiji Industry Group Co., Ltd. Class A | 11,600 | 39,059 | 0.00% | Daan Gene Co., Ltd. Class A | 31,052 | 24,024 | 0.00% |
| Chongqing Water Group Co., Ltd. Class A | 30,458 | 20,329 | 0.00% | Daqin Railway Co., Ltd. Class A | 486,700 | 449,476 | 0.02% |
| Chongqing Zhifei Biological Products Co., Ltd. Class A | 69,350 | 248,438 | 0.01% | Daqo New Energy Corp. ADR | 15,738 | 305,947 | 0.01% |
| Cinda Securities Co., Ltd. Class A | 42,500 | 86,719 | 0.00% | DaShenLin Pharmaceutical Group Co., Ltd. Class A | 12,337 | 25,308 | 0.00% |
| CITIC Heavy Industries Co., Ltd. Class A | 166,500 | 95,253 | 0.00% | Datang International Power Generation Co., Ltd. Class A | 327,600 | 127,176 | 0.01% |
| CITIC Ltd. | 2,488,000 | 2,949,875 | 0.10% | Datang International Power Generation Co., Ltd. Class H | 920,000 | 170,547 | 0.01% |
| CITIC Metal Co., Ltd. Class A | 55,900 | 55,279 | 0.00% | DHC Software Co., Ltd. Class A | 90,600 | 89,594 | 0.00% |
| Citic Pacific Special Steel Group Co., Ltd. Class A | 146,675 | 227,959 | 0.01% | Dian Diagnostics Group Co., Ltd. Class A | 14,700 | 22,726 | 0.00% |
| CITIC Securities Co., Ltd. Class A | 339,130 | 1,347,466 | 0.05% | Digital China Information Service Group Co., Ltd. Class A | 13,400 | 20,443 | 0.00% |
| CITIC Securities Co., Ltd. Class H | 663,046 | 1,822,364 | 0.06% | Do-Fluoride New Materials Co., Ltd. Class A | 24,080 | 39,360 | 0.00% |
| CMOC Group Ltd. Class A | 274,200 | 248,373 | 0.01% | Dong-E-E-Jiao Co., Ltd. Class A | 20,000 | 170,864 | 0.01% |
| CMOC Group Ltd. Class H | 1,494,000 | 1,009,726 | 0.03% | Dongfang Electric Corp., Ltd. Class A | 116,900 | 253,019 | 0.01% |
| CMST Development Co., Ltd. Class A | 60,400 | 52,490 | 0.00% | Dongfang Electric Corp., Ltd. Class H | 90,600 | 113,134 | 0.00% |
| CNGR Advanced Material Co., Ltd. Class A | 24,540 | 120,736 | 0.00% | DongFeng Automobile Co., Ltd. Class A | 72,700 | 72,982 | 0.00% |
| CNOOC Energy Technology & Services Ltd. Class A | 160,900 | 93,583 | 0.00% | Dongfeng Motor Group Co., Ltd. Class H | 910,000 | 435,791 | 0.02% |
| CNPC Capital Co., Ltd. Class A | 115,500 | 108,397 | 0.00% | Dongguan Development Holdings Co., Ltd. Class A | 10,600 | 15,435 | 0.00% |
| COFCO Sugar Holding Co., Ltd. Class A | 54,200 | 75,377 | 0.00% | Dongguan Yiheda Automation Co., Ltd. Class A | 13,080 | 44,042 | 0.00% |
| Contemporary Amperex Technology Co., Ltd. Class A | 122,878 | 4,452,162 | 0.15% | Dongxing Securities Co., Ltd. Class A | 92,198 | 138,269 | 0.01% |
| COSCO SHIPPING Development Co., Ltd. Class A | 400,300 | 142,312 | 0.01% | Double Medical Technology, Inc. Class A | 3,900 | 16,383 | 0.00% |
| COSCO SHIPPING Development Co., Ltd. Class H | 1,156,000 | 154,769 | 0.01% | East Buy Holding Ltd. | 172,000 | 398,118 | 0.01% |
| COSCO SHIPPING Energy Transportation Co., Ltd. Class A | 124,700 | 197,033 | 0.01% | East Money Information Co., Ltd. Class A | 434,654 | 1,528,675 | 0.05% |
| COSCO SHIPPING Energy Transportation Co., Ltd. Class H | 464,000 | 371,537 | 0.01% | Eastern Air Logistics Co., Ltd. Class A | 47,900 | 110,069 | 0.00% |
| COSCO SHIPPING Holdings Co., Ltd. Class A | 354,130 | 747,669 | 0.03% | Eastroc Beverage Group Co., Ltd. Class A | 4,030 | 136,421 | 0.01% |
| COSCO SHIPPING Holdings Co., Ltd. Class H | 1,096,150 | 1,806,232 | 0.06% | Easyhome New Retail Group Co., Ltd. Class A | 87,300 | 42,452 | 0.00% |
| COSCO SHIPPING Ports Ltd. | 478,000 | 283,061 | 0.01% | Ecovacs Robotics Co., Ltd. Class A | 16,400 | 104,992 | 0.00% |
| Country Garden Holdings Co., Ltd. | 5,515,818 | 206,631 | 0.01% | Empyrean Technology Co., Ltd. Class A | 6,182 | 101,974 | 0.00% |
| Country Garden Services Holdings Co., Ltd. | 860,144 | 611,229 | 0.02% | ENN Energy Holdings Ltd. | 298,500 | 2,146,155 | 0.07% |
| CRRC Corp., Ltd. Class A | 671,600 | 766,602 | 0.03% | ENN Natural Gas Co., Ltd. Class A | 93,200 | 275,227 | 0.01% |
| CRRC Corp., Ltd. Class H | 1,585,000 | 1,022,258 | 0.03% | Eoptolink Technology, Inc. Ltd. Class A | 15,800 | 248,745 | 0.01% |
| CSC Financial Co., Ltd. Class A | 131,300 | 460,529 | 0.02% | Eternal Asia Supply Chain Management Ltd. Class A | 50,400 | 30,824 | 0.00% |
| | | | | Eve Energy Co., Ltd. Class A | 59,866 | 381,140 | 0.01% |
| | | | | Everbright Securities Co., Ltd. Class A | 119,800 | 295,522 | 0.01% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Everbright Securities Co., Ltd. Class H | 79,800 | 82,184 | 0.00% | Giant Biogene Holding Co., Ltd. | 177,600 | 1,140,872 | 0.04% |
| Everdisplay Optonics Shanghai Co., Ltd. Class A | 298,883 | 94,451 | 0.00% | Giant Network Group Co., Ltd. Class A | 61,600 | 106,477 | 0.00% |
| Eyebright Medical Technology Beijing Co., Ltd. Class A | 4,705 | 58,339 | 0.00% | GigaDevice Semiconductor, Inc. Class A | 19,640 | 285,712 | 0.01% |
| Fangda Carbon New Material Co., Ltd. Class A | 172,560 | 113,528 | 0.00% | Ginlong Technologies Co., Ltd. Class A | 9,900 | 82,353 | 0.00% |
| Far East Horizon Ltd. | 686,000 | 500,727 | 0.02% | Glarun Technology Co., Ltd. Class A | 31,800 | 86,328 | 0.00% |
| Farasis Energy Gan Zhou Co., Ltd. Class A | 18,472 | 29,187 | 0.00% | GoerTek, Inc. Class A | 97,087 | 341,322 | 0.01% |
| FAW Jiefang Group Co., Ltd. Class A | 59,500 | 66,458 | 0.00% | Goke Microelectronics Co., Ltd. Class A | 4,300 | 39,096 | 0.00% |
| Fiberhome Telecommunication Technologies Co., Ltd. Class A | 32,500 | 86,147 | 0.00% | Goldwind Science & Technology Co., Ltd. Class A | 110,699 | 155,761 | 0.01% |
| Financial Street Holdings Co., Ltd. Class A | 61,600 | 27,354 | 0.00% | Goldwind Science & Technology Co., Ltd. Class H | 222,994 | 187,743 | 0.01% |
| First Capital Securities Co., Ltd. Class A | 99,100 | 112,713 | 0.00% | Goneo Group Co., Ltd. Class A | 16,592 | 158,744 | 0.01% |
| Flat Glass Group Co., Ltd. Class A | 46,200 | 123,909 | 0.01% | GoodWe Technologies Co., Ltd. Class A | 4,803 | 26,758 | 0.00% |
| Flat Glass Group Co., Ltd. Class H | 179,000 | 251,634 | 0.01% | Gotion High-tech Co., Ltd. Class A | 53,700 | 155,215 | 0.01% |
| Focus Media Information Technology Co., Ltd. Class A | 451,000 | 431,864 | 0.02% | Grandjoy Holdings Group Co., Ltd. Class A | 120,798 | 50,021 | 0.00% |
| Foshan Haitian Flavouring & Food Co., Ltd. Class A | 132,834 | 830,495 | 0.03% | Great Wall Motor Co., Ltd. Class A | 93,500 | 335,334 | 0.01% |
| Fosun International Ltd. | 770,704 | 450,440 | 0.02% | Great Wall Motor Co., Ltd. Class H | 897,500 | 1,578,261 | 0.05% |
| Founder Securities Co., Ltd. Class A | 221,899 | 251,777 | 0.01% | Gree Electric Appliances, Inc. of Zhuhai Class A | 108,497 | 671,687 | 0.02% |
| Foxconn Industrial Internet Co., Ltd. Class A | 342,300 | 1,002,445 | 0.03% | Greenland Holdings Corp., Ltd. Class A | 410,500 | 117,422 | 0.00% |
| Fujian Funeng Co., Ltd. Class A | 41,600 | 56,494 | 0.00% | Greentown China Holdings Ltd. | 454,000 | 541,203 | 0.02% |
| Fujian Kuncai Material Technology Co., Ltd. Class A | 15,680 | 41,114 | 0.00% | GRG Banking Equipment Co., Ltd. Class A | 76,299 | 121,180 | 0.00% |
| Fujian Sunner Development Co., Ltd. Class A | 38,200 | 75,344 | 0.00% | Guangdong Baolihua New Energy Stock Co., Ltd. Class A | 58,400 | 35,637 | 0.00% |
| Full Truck Alliance Co., Ltd. ADR | 294,817 | 3,189,920 | 0.11% | Guangdong Electric Power Development Co., Ltd. Class A | 103,900 | 64,110 | 0.00% |
| Fushun Special Steel Co., Ltd. Class A | 50,800 | 40,133 | 0.00% | Guangdong Electric Power Development Co., Ltd. Class B | 168,820 | 43,900 | 0.00% |
| Fuyao Glass Industry Group Co., Ltd. Class A | 58,700 | 498,928 | 0.02% | Guangdong Golden Dragon Development, Inc. Class A | 12,000 | 24,714 | 0.00% |
| Fuyao Glass Industry Group Co., Ltd. Class H | 240,800 | 1,734,404 | 0.06% | Guangdong Haid Group Co., Ltd. Class A | 46,900 | 313,348 | 0.01% |
| GalaxyCore, Inc. Class A | 73,029 | 133,693 | 0.01% | Guangdong HEC Technology Holding Co., Ltd. Class A | 95,038 | 146,153 | 0.01% |
| Gan & Lee Pharmaceuticals Co., Ltd. Class A | 11,500 | 69,080 | 0.00% | Guangdong Investment Ltd. | 1,172,000 | 1,012,380 | 0.03% |
| Ganfeng Lithium Group Co., Ltd. Class A | 57,320 | 273,346 | 0.01% | Guangdong Kinlong Hardware Products Co., Ltd. Class A | 6,200 | 19,204 | 0.00% |
| Ganfeng Lithium Group Co., Ltd. Class H | 133,920 | 346,525 | 0.01% | Guangdong South New Media Co., Ltd. Class A | 5,800 | 31,925 | 0.00% |
| G-bits Network Technology Xiamen Co., Ltd. Class A | 1,500 | 44,713 | 0.00% | Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A | 18,200 | 37,186 | 0.00% |
| GCL System Integration Technology Co., Ltd. Class A | 123,100 | 44,770 | 0.00% | Guanghui Energy Co., Ltd. Class A | 180,800 | 165,741 | 0.01% |
| GCL Technology Holdings Ltd. | 8,209,000 | 1,141,320 | 0.04% | Guangshen Railway Co., Ltd. Class A | 274,600 | 128,295 | 0.01% |
| GD Power Development Co., Ltd. Class A | 478,599 | 298,574 | 0.01% | Guangshen Railway Co., Ltd. Class H | 392,000 | 109,002 | 0.00% |
| GDS Holdings Ltd. Class A | 304,824 | 894,700 | 0.03% | Guangxi Guiguan Electric Power Co., Ltd. Class A | 125,630 | 116,364 | 0.00% |
| Geely Automobile Holdings Ltd. | 2,332,500 | 4,450,035 | 0.15% | Guangxi Liugong Machinery Co., Ltd. Class A | 34,000 | 55,852 | 0.00% |
| GEM Co., Ltd. Class A | 126,900 | 112,873 | 0.00% | Guangzhou Automobile Group Co., Ltd. Class A | 88,400 | 112,464 | 0.00% |
| Gemdale Corp. Class A | 131,800 | 78,633 | 0.00% | | | | |
| Genscript Biotech Corp. | 510,000 | 646,039 | 0.02% | | | | |
| GF Securities Co., Ltd. Class A | 162,700 | 359,241 | 0.01% | | | | |
| GF Securities Co., Ltd. Class H | 463,800 | 629,310 | 0.02% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Guangzhou Automobile Group Co., Ltd. Class H | 1,069,200 | 469,361 | 0.02% | Haitong Securities Co., Ltd. Class H | 1,354,416 | 1,194,363 | 0.04% |
| Guangzhou Baiyun International Airport Co., Ltd. Class A | 39,700 | 51,913 | 0.00% | Hangzhou Binjiang Real Estate Group Co., Ltd. Class A | 71,400 | 83,737 | 0.00% |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A | 44,700 | 173,040 | 0.01% | Hangzhou Chang Chuan Technology Co., Ltd. Class A | 14,700 | 88,362 | 0.00% |
| Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H | 84,000 | 196,809 | 0.01% | Hangzhou First Applied Material Co., Ltd. Class A | 35,604 | 71,775 | 0.00% |
| Guangzhou Development Group, Inc. Class A | 67,800 | 59,290 | 0.00% | Hangzhou GreatStar Industrial Co., Ltd. | 26,469 | 116,635 | 0.00% |
| Guangzhou Great Power Energy & Technology Co., Ltd. Class A | 10,300 | 39,438 | 0.00% | Hangzhou Iron & Steel Co. Class A | 99,900 | 65,044 | 0.00% |
| Guangzhou Haige Communications Group, Inc. Co. Class A | 83,400 | 124,734 | 0.01% | Hangzhou Lion Microelectronics Co., Ltd. Class A | 20,628 | 69,598 | 0.00% |
| Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A | 13,500 | 50,624 | 0.00% | Hangzhou Oxygen Plant Group Co., Ltd. Class A | 18,400 | 54,637 | 0.00% |
| Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A | 22,900 | 115,132 | 0.00% | Hangzhou Robam Appliances Co., Ltd. Class A | 29,200 | 85,235 | 0.00% |
| Guangzhou Tinci Materials Technology Co., Ltd. Class A | 65,120 | 174,919 | 0.01% | Hangzhou Shunwang Technology Co., Ltd. Class A | 19,300 | 44,192 | 0.00% |
| Guangzhou Wondfo Biotech Co., Ltd. Class A | 7,930 | 24,206 | 0.00% | Hangzhou Silan Microelectronics Co., Ltd. Class A | 39,300 | 139,288 | 0.01% |
| Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A | 61,782 | 59,076 | 0.00% | Hangzhou Tigermed Consulting Co., Ltd. Class A | 25,650 | 190,833 | 0.01% |
| Guangzhou Zhujiang Brewery Co., Ltd. Class A | 44,900 | 60,486 | 0.00% | Hangzhou Tigermed Consulting Co., Ltd. Class H | 54,300 | 215,300 | 0.01% |
| Guizhou Panjiang Refined Coal Co., Ltd. Class A | 55,400 | 38,410 | 0.00% | Han's Laser Technology Industry Group Co., Ltd. Class A | 18,900 | 64,360 | 0.00% |
| Guizhou Xinbang Pharmaceutical Co., Ltd. Class A | 73,400 | 45,491 | 0.00% | Hansoh Pharmaceutical Group Co., Ltd. | 382,000 | 849,769 | 0.03% |
| Guobo Electronics Co., Ltd. Class A | 15,846 | 106,539 | 0.00% | Haohua Chemical Science & Technology Co., Ltd. Class A | 18,500 | 72,851 | 0.00% |
| Guolian Securities Co., Ltd. Class A | 40,800 | 75,137 | 0.00% | Harbin Boshi Automation Co., Ltd. Class A | 30,000 | 69,468 | 0.00% |
| Guosen Securities Co., Ltd. Class A | 172,719 | 263,496 | 0.01% | Harbin Hatou Investment Co., Ltd. Class A | 87,800 | 87,902 | 0.00% |
| Guosheng Financial Holding, Inc. Class A | 60,800 | 108,407 | 0.00% | Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A | 19,800 | 61,599 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class A | 209,100 | 531,188 | 0.02% | Hefei Meiya Optoelectronic Technology, Inc. Class A | 22,750 | 45,925 | 0.00% |
| Guotai Junan Securities Co., Ltd. Class H | 299,200 | 429,852 | 0.02% | Heilongjiang Agriculture Co., Ltd. Class A | 50,300 | 101,059 | 0.00% |
| Guoyuan Securities Co., Ltd. Class A | 105,460 | 120,091 | 0.00% | Henan Shenhua Coal Industry & Electricity Power Co., Ltd. Class A | 59,200 | 136,277 | 0.01% |
| H World Group Ltd. | 749,010 | 2,507,001 | 0.08% | Henan Shuanghui Investment & Development Co., Ltd. Class A | 90,500 | 320,014 | 0.01% |
| Haidilao International Holding Ltd. | 608,000 | 1,244,498 | 0.04% | Hengan International Group Co., Ltd. | 229,500 | 663,273 | 0.02% |
| Haier Smart Home Co., Ltd. Class A | 183,599 | 711,988 | 0.02% | Hengdian Group DMEGC Magnetics Co., Ltd. Class A | 43,600 | 76,967 | 0.00% |
| Haier Smart Home Co., Ltd. Class H | 902,600 | 3,195,373 | 0.11% | Hengli Petrochemical Co., Ltd. Class A | 86,600 | 181,068 | 0.01% |
| Hainan Airlines Holding Co., Ltd. Class A | 1,129,073 | 261,449 | 0.01% | Hengtong Optic-electric Co., Ltd. Class A | 73,600 | 172,634 | 0.01% |
| Hainan Airport Infrastructure Co., Ltd. Class A | 350,461 | 180,446 | 0.01% | Hengyi Petrochemical Co., Ltd. Class A | 98,200 | 84,001 | 0.00% |
| Hainan Drinda New Energy Technology Co., Ltd. Class A | 7,100 | 49,419 | 0.00% | Hesteel Co., Ltd. Class A | 444,100 | 133,687 | 0.01% |
| Hainan Mining Co., Ltd. Class A | 67,800 | 65,477 | 0.00% | Hisense Home Appliances Group Co., Ltd. Class A | 43,500 | 171,239 | 0.01% |
| Haisco Pharmaceutical Group Co., Ltd. Class A | 19,900 | 90,128 | 0.00% | Hisense Home Appliances Group Co., Ltd. Class H | 151,000 | 477,224 | 0.02% |
| Haitian International Holdings Ltd. | 237,000 | 643,761 | 0.02% | Hisense Visual Technology Co., Ltd. Class A | 24,300 | 66,000 | 0.00% |
| Haitong Securities Co., Ltd. Class A | 268,300 | 406,388 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Hithink RoyalFlush Information Network Co., Ltd. Class A | 14,200 | 556,085 | 0.02% | Humanwell Healthcare Group Co., Ltd. Class A | 49,600 | 157,958 | 0.01% |
| HLA Group Corp., Ltd. Class A | 129,134 | 131,922 | 0.01% | Hunan Gold Corp., Ltd. Class A | 43,500 | 93,204 | 0.00% |
| Hongta Securities Co., Ltd. Class A | 73,500 | 84,998 | 0.00% | Hunan Valin Steel Co., Ltd. Class A | 186,100 | 105,959 | 0.00% |
| Hopson Development Holdings Ltd. | 425,438 | 170,330 | 0.01% | Hunan Yuneng New Energy Battery Material Co., Ltd. Class A | 6,400 | 39,508 | 0.00% |
| Hoshine Silicon Industry Co., Ltd. Class A | 15,692 | 118,756 | 0.00% | Hundsun Technologies, Inc. Class A | 58,304 | 222,288 | 0.01% |
| Hoymiles Power Electronics, Inc. Class A | 2,711 | 41,595 | 0.00% | Hwatsing Technology Co., Ltd. Class A | 3,592 | 79,747 | 0.00% |
| Hoyuan Green Energy Co., Ltd. Class A | 13,554 | 30,001 | 0.00% | Hygeia Healthcare Holdings Co., Ltd. | 148,931 | 273,400 | 0.01% |
| Hua Hong Semiconductor Ltd. | 224,576 | 625,914 | 0.02% | Hygon Information Technology Co., Ltd. Class A | 62,946 | 1,284,299 | 0.04% |
| Huaan Securities Co., Ltd. Class A | 97,200 | 80,233 | 0.00% | Hytera Communications Corp., Ltd. Class A | 42,700 | 82,649 | 0.00% |
| Huabao Flavours & Fragrances Co., Ltd. Class A | 3,700 | 8,764 | 0.00% | IEIT Systems Co., Ltd. Class A | 37,392 | 264,237 | 0.01% |
| Huadian Power International Corp., Ltd. Class A | 171,900 | 131,357 | 0.01% | Iflytek Co., Ltd. Class A | 64,700 | 425,840 | 0.01% |
| Huadian Power International Corp., Ltd. Class H | 670,000 | 345,007 | 0.01% | Imeik Technology Development Co., Ltd. Class A | 6,300 | 156,610 | 0.01% |
| Huadong Medicine Co., Ltd. Class A | 56,600 | 266,752 | 0.01% | Industrial & Commercial Bank of China Ltd. Class A | 2,184,100 | 2,058,704 | 0.07% |
| Huafon Chemical Co., Ltd. Class A | 91,500 | 101,951 | 0.00% | Industrial & Commercial Bank of China Ltd. Class H | 31,124,000 | 20,875,011 | 0.69% |
| Huagong Tech Co., Ltd. Class A | 36,400 | 214,686 | 0.01% | Industrial Bank Co., Ltd. Class A | 568,400 | 1,483,422 | 0.05% |
| Huabei Mining Holdings Co., Ltd. Class A | 76,458 | 146,532 | 0.01% | Industrial Securities Co., Ltd. Class A | 295,210 | 251,722 | 0.01% |
| Huaihe Energy Group Co., Ltd. Class A | 128,800 | 69,650 | 0.00% | Ingenic Semiconductor Co., Ltd. Class A | 9,800 | 91,039 | 0.00% |
| Hualan Biological Engineering, Inc. Class A | 55,373 | 127,091 | 0.01% | Inmyshow Digital Technology Group Co., Ltd. Class A | 37,200 | 26,349 | 0.00% |
| Huali Industrial Group Co., Ltd. Class A | 8,104 | 86,819 | 0.00% | Inner Mongolia BaoTou Steel Union Co., Ltd. Class A | 1,083,164 | 274,424 | 0.01% |
| Huaneng Lancang River Hydropower, Inc. Class A | 190,300 | 246,510 | 0.01% | Inner Mongolia Dian Tou Energy Corp., Ltd. Class A | 75,900 | 202,428 | 0.01% |
| Huaneng Power International, Inc. Class A | 200,600 | 184,984 | 0.01% | Inner Mongolia ERDOS Resources Co., Ltd. Class A | 87,797 | 116,720 | 0.00% |
| Huaneng Power International, Inc. Class H | 1,676,000 | 923,446 | 0.03% | Inner Mongolia ERDOS Resources Co., Ltd. Class B | 146,464 | 129,328 | 0.01% |
| Huapont Life Sciences Co., Ltd. Class A | 115,300 | 70,988 | 0.00% | Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A | 202,700 | 145,229 | 0.01% |
| Huatai Securities Co., Ltd. Class A | 217,600 | 521,363 | 0.02% | Inner Mongolia MengDian HuaNeng Thermal Power Corp., Ltd. Class A | 146,200 | 86,228 | 0.00% |
| Huatai Securities Co., Ltd. Class H | 514,622 | 869,192 | 0.03% | Inner Mongolia Yili Industrial Group Co., Ltd. Class A | 186,617 | 767,159 | 0.03% |
| Huaxi Securities Co., Ltd. Class A | 34,400 | 38,938 | 0.00% | Inner Mongolia Yitai Coal Co., Ltd. Class B | 392,500 | 809,728 | 0.03% |
| Huaxia Bank Co., Ltd. Class A | 431,615 | 470,917 | 0.02% | Inner Mongolia Yuan Xing Energy Co., Ltd. Class A | 118,800 | 90,457 | 0.00% |
| Huaxia Eye Hospital Group Co., Ltd. Class A | 9,900 | 25,675 | 0.00% | Innovent Biologics, Inc. | 579,843 | 2,732,028 | 0.09% |
| Huaxin Cement Co., Ltd. Class A | 34,600 | 57,026 | 0.00% | Intco Medical Technology Co., Ltd. Class A | 16,020 | 55,164 | 0.00% |
| Huaxin Cement Co., Ltd. Class H | 123,400 | 124,386 | 0.01% | iQIYI, Inc. ADR | 188,731 | 379,349 | 0.01% |
| Huayu Automotive Systems Co., Ltd. Class A | 105,800 | 253,782 | 0.01% | iRay Technology Co., Ltd. Class A | 3,332 | 43,375 | 0.00% |
| Hubei Biocause Pharmaceutical Co., Ltd. Class A | 112,979 | 71,867 | 0.00% | IRICO Display Devices Co., Ltd. Class A | 76,100 | 85,206 | 0.00% |
| Hubei Energy Group Co., Ltd. Class A | 181,717 | 123,265 | 0.00% | Isoftstone Information Technology Group Co., Ltd. Class A | 28,100 | 224,716 | 0.01% |
| Hubei Jumpcan Pharmaceutical Co., Ltd. Class A | 21,600 | 85,559 | 0.00% | J&T Global Express Ltd. | 2,669,600 | 2,106,688 | 0.07% |
| Hubei Xingfa Chemicals Group Co., Ltd. Class A | 30,300 | 89,561 | 0.00% | JA Solar Technology Co., Ltd. Class A | 94,800 | 177,552 | 0.01% |
| Huizhou Desay Sv Automotive Co., Ltd. Class A | 13,600 | 203,977 | 0.01% | Jafron Biomedical Co., Ltd. Class A | 21,480 | 85,844 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Jason Furniture Hangzhou Co., Ltd. Class A | 20,980 | 78,816 | 0.00% | Jizhong Energy Resources Co., Ltd. Class A | 89,800 | 77,305 | 0.00% |
| JCET Group Co., Ltd. Class A | 47,200 | 262,697 | 0.01% | JL Mag Rare-Earth Co., Ltd. Class A | 17,920 | 43,644 | 0.00% |
| JCHX Mining Management Co., Ltd. Class A | 14,468 | 71,537 | 0.00% | Joincare Pharmaceutical Group Industry Co., Ltd. Class A | 56,100 | 86,120 | 0.00% |
| JD Health International, Inc. | 401,300 | 1,451,674 | 0.05% | Joynn Laboratories China Co., Ltd. Class A | 23,704 | 53,694 | 0.00% |
| JD Logistics, Inc. | 661,467 | 1,089,963 | 0.04% | Joynn Laboratories China Co., Ltd. Class H | 34,131 | 41,082 | 0.00% |
| JD.com, Inc. Class A | 1,008,884 | 17,663,376 | 0.58% | Jointo Energy Investment Co., Ltd. Hebei Class A | 59,200 | 45,641 | 0.00% |
| Jiangling Motors Corp., Ltd. Class A | 17,200 | 54,940 | 0.00% | Jointown Pharmaceutical Group Co., Ltd. Class A | 136,968 | 95,522 | 0.00% |
| Jiangsu Broadcasting Cable Information Network Corp., Ltd. Class A | 147,480 | 67,297 | 0.00% | Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A | 23,299 | 69,883 | 0.00% |
| Jiangsu Cnano Technology Co., Ltd. Class A | 8,844 | 46,753 | 0.00% | Joyoung Co., Ltd. Class A | 16,200 | 22,861 | 0.00% |
| Jiangsu Eastern Shenghong Co., Ltd. Class A | 148,200 | 165,732 | 0.01% | JOYY, Inc. ADR | 11,551 | 483,409 | 0.02% |
| Jiangsu Expressway Co., Ltd. Class A | 36,200 | 75,492 | 0.00% | Juewei Food Co., Ltd. Class A | 5,000 | 11,197 | 0.00% |
| Jiangsu Expressway Co., Ltd. Class H | 542,000 | 598,660 | 0.02% | Juneyao Airlines Co., Ltd. Class A | 75,600 | 141,077 | 0.01% |
| Jiangsu Financial Leasing Co., Ltd. Class A | 100,300 | 71,316 | 0.00% | J-Yuan Trust Co., Ltd. Class A | 238,400 | 113,655 | 0.00% |
| Jiangsu Guoxin Corp., Ltd. Class A | 46,600 | 48,685 | 0.00% | Kaishan Group Co., Ltd. Class A | 21,100 | 26,212 | 0.00% |
| Jiangsu Hengli Hydraulic Co., Ltd. Class A | 35,344 | 254,049 | 0.01% | Kanzhun Ltd. ADR | 144,283 | 1,991,105 | 0.07% |
| Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A | 178,756 | 1,117,605 | 0.04% | KE Holdings, Inc. ADR | 236,425 | 4,354,949 | 0.14% |
| Jiangsu King's Luck Brewery JSC Ltd. Class A | 37,321 | 229,930 | 0.01% | Keboda Technology Co., Ltd. Class A | 4,800 | 40,406 | 0.00% |
| Jiangsu Linyang Energy Co., Ltd. Class A | 60,300 | 58,070 | 0.00% | Keda Industrial Group Co., Ltd. Class A | 46,700 | 49,617 | 0.00% |
| Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A | 28,200 | 93,533 | 0.00% | Kingboard Holdings Ltd. | 288,700 | 694,252 | 0.02% |
| Jiangsu Pacific Quartz Co., Ltd. Class A | 12,900 | 50,482 | 0.00% | Kingboard Laminates Holdings Ltd. | 452,055 | 419,585 | 0.01% |
| Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A | 53,200 | 83,624 | 0.00% | KingClean Electric Co., Ltd. Class A | 10,400 | 32,086 | 0.00% |
| Jiangsu Yanghe Distillery Co., Ltd. Class A | 45,794 | 521,034 | 0.02% | Kingdee International Software Group Co., Ltd. | 1,155,000 | 1,268,308 | 0.04% |
| Jiangsu Yangnong Chemical Co., Ltd. Class A | 11,220 | 88,443 | 0.00% | Kingfa Sci & Tech Co., Ltd. Class A | 61,600 | 72,495 | 0.00% |
| Jiangsu Yoke Technology Co., Ltd. Class A | 12,100 | 95,511 | 0.00% | Kingnet Network Co., Ltd. Class A | 60,900 | 112,899 | 0.00% |
| Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A | 33,400 | 166,010 | 0.01% | Kingsoft Corp., Ltd. | 333,200 | 1,443,390 | 0.05% |
| Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A | 7,440 | 4,429 | 0.00% | Kuashou Technology Class B | 1,115,100 | 5,935,850 | 0.20% |
| Jiangsu Zhongtian Technology Co., Ltd. Class A | 98,300 | 191,740 | 0.01% | Kuang-Chi Technologies Co., Ltd. Class A | 66,900 | 435,581 | 0.02% |
| Jiangxi Copper Co., Ltd. Class A | 53,787 | 151,218 | 0.01% | Kunlun Energy Co., Ltd. | 1,474,000 | 1,593,934 | 0.05% |
| Jiangxi Copper Co., Ltd. Class H | 494,000 | 792,389 | 0.03% | Kunlun Tech Co., Ltd. Class A | 38,100 | 199,699 | 0.01% |
| Jiangxi Special Electric Motor Co., Ltd. Class A | 46,400 | 46,833 | 0.00% | Kweichow Moutai Co., Ltd. Class A | 34,850 | 7,234,407 | 0.24% |
| Jilin Aodong Pharmaceutical Group Co., Ltd. Class A | 65,078 | 153,088 | 0.01% | Lakala Payment Co., Ltd. Class A | 21,100 | 50,871 | 0.00% |
| Jinduicheng Molybdenum Co., Ltd. Class A | 47,600 | 65,226 | 0.00% | Lao Feng Xiang Co., Ltd. Class A | 4,100 | 30,308 | 0.00% |
| Jinko Solar Co., Ltd. Class A | 191,907 | 185,856 | 0.01% | Lao Feng Xiang Co., Ltd. Class B | 96,450 | 342,783 | 0.01% |
| Jinneng Holding Shanxi Electric Power Co., Ltd. Class A | 131,900 | 45,455 | 0.00% | Laobaixing Pharmacy Chain JSC Class A | 13,036 | 29,068 | 0.00% |
| Jinxin Fertility Group Ltd. | 944,000 | 326,902 | 0.01% | LB Group Co., Ltd. Class A | 68,000 | 163,667 | 0.01% |
| Jiuguai Liqueur Co., Ltd. Class A | 9,200 | 69,700 | 0.00% | Lee & Man Paper Manufacturing Ltd. | 477,000 | 147,989 | 0.01% |
| Jiumaojiu International Holdings Ltd. | 379,000 | 167,350 | 0.01% | Legend Holdings Corp. Class H | 214,100 | 219,393 | 0.01% |
| | | | | Lens Technology Co., Ltd. Class A | 142,400 | 424,785 | 0.01% |
| | | | | Leo Group Co., Ltd. Class A | 143,500 | 60,398 | 0.00% |
| | | | | Lepu Medical Technology Beijing Co., Ltd. Class A | 56,200 | 86,809 | 0.00% |
| | | | | Levima Advanced Materials Corp. Class A | 14,700 | 27,572 | 0.00% |
| | | | | Leyard Optoelectronic Co., Ltd. Class A | 89,400 | 78,422 | 0.00% |
| | | | | Li Auto, Inc. Class A | 467,450 | 5,653,606 | 0.19% |
| | | | | Li Ning Co., Ltd. | 871,139 | 1,845,911 | 0.06% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| LianChuang Electronic Technology Co., Ltd. Class A | 19,110 | 24,468 | 0.00% | Nanjing Hanrui Cobalt Co., Ltd. Class A | 9,400 | 43,239 | 0.00% |
| Liaoning Cheng Da Co., Ltd. Class A | 61,200 | 86,279 | 0.00% | Nanjing Iron & Steel Co., Ltd. Class A | 181,900 | 116,204 | 0.00% |
| Liaoning Port Co., Ltd. Class A | 608,500 | 143,391 | 0.01% | Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A | 28,628 | 51,746 | 0.00% |
| Lingyi iTech Guangdong Co. Class A | 217,600 | 237,118 | 0.01% | Nanjing Securities Co., Ltd. Class A | 59,000 | 69,596 | 0.00% |
| Livzon Pharmaceutical Group, Inc. Class A | 24,238 | 125,457 | 0.01% | NARI Technology Co., Ltd. Class A | 224,613 | 771,605 | 0.03% |
| Livzon Pharmaceutical Group, Inc. Class H | 66,907 | 237,294 | 0.01% | National Silicon Industry Group Co., Ltd. Class A | 73,607 | 188,692 | 0.01% |
| Longfor Group Holdings Ltd. | 931,200 | 1,198,772 | 0.04% | NAURA Technology Group Co., Ltd. Class A | 14,500 | 772,254 | 0.03% |
| LONGi Green Energy Technology Co., Ltd. Class A | 223,608 | 478,496 | 0.02% | NavInfo Co., Ltd. Class A | 59,799 | 78,521 | 0.00% |
| Longshine Technology Group Co., Ltd. Class A | 24,000 | 39,883 | 0.00% | NetEase, Inc. | 713,090 | 12,704,981 | 0.42% |
| Loongson Technology Corp., Ltd. Class A | 11,354 | 204,578 | 0.01% | New China Life Insurance Co., Ltd. Class A | 54,900 | 371,658 | 0.01% |
| Luenmei Quantum Co., Ltd. Class A | 29,000 | 22,634 | 0.00% | New China Life Insurance Co., Ltd. Class H | 289,404 | 879,245 | 0.03% |
| Lufax Holding Ltd. ADR | 79,019 | 188,855 | 0.01% | New Hope Liuhe Co., Ltd. Class A | 130,300 | 159,381 | 0.01% |
| Luoyang Xinqianglian Sewing Bearing Co., Ltd. Class A | 6,460 | 16,815 | 0.00% | New Oriental Education & Technology Group, Inc. | 603,290 | 3,801,652 | 0.13% |
| Luxi Chemical Group Co., Ltd. Class A | 43,200 | 68,788 | 0.00% | Newland Digital Technology Co., Ltd. Class A | 29,900 | 81,251 | 0.00% |
| Luxshare Precision Industry Co., Ltd. Class A | 195,922 | 1,087,759 | 0.04% | Nexchip Semiconductor Corp. Class A | 34,740 | 110,445 | 0.00% |
| Luye Pharma Group Ltd. | 841,000 | 234,936 | 0.01% | Nine Dragons Paper Holdings Ltd. | 658,000 | 266,827 | 0.01% |
| Luzhou Laojiao Co., Ltd. Class A | 39,900 | 680,444 | 0.02% | Ninestar Corp. Class A | 44,400 | 170,367 | 0.01% |
| Maanshan Iron & Steel Co., Ltd. Class A | 169,600 | 71,384 | 0.00% | Ningbo Deye Technology Co., Ltd. Class A | 18,559 | 214,371 | 0.01% |
| Maanshan Iron & Steel Co., Ltd. Class H | 288,000 | 54,501 | 0.00% | Ningbo Joyson Electronic Corp. Class A | 33,820 | 72,187 | 0.00% |
| Maccura Biotechnology Co., Ltd. Class A | 10,800 | 19,418 | 0.00% | Ningbo Orient Wires & Cables Co., Ltd. Class A | 20,000 | 143,159 | 0.01% |
| Mango Excellent Media Co., Ltd. Class A | 57,728 | 211,443 | 0.01% | Ningbo Ronbay New Energy Technology Co., Ltd. Class A | 11,163 | 47,973 | 0.00% |
| Maxscend Microelectronics Co., Ltd. Class A | 13,760 | 168,123 | 0.01% | Ningbo Sanxing Medical Electric Co., Ltd. Class A | 30,200 | 126,534 | 0.01% |
| Meihua Holdings Group Co., Ltd. Class A | 77,200 | 105,471 | 0.00% | Ningbo Shanshan Co., Ltd. Class A | 56,000 | 56,828 | 0.00% |
| Meinian Onehealth Healthcare Holdings Co., Ltd. Class A | 102,160 | 63,872 | 0.00% | Ningbo Tuopu Group Co., Ltd. Class A | 49,355 | 329,414 | 0.01% |
| Meituan Class B | 2,179,463 | 42,562,650 | 1.40% | Ningbo Zhoushan Port Co., Ltd. Class A | 293,300 | 153,811 | 0.01% |
| Metallurgical Corp. of China Ltd. Class A | 386,400 | 173,687 | 0.01% | Ningxia Baofeng Energy Group Co., Ltd. Class A | 65,703 | 150,710 | 0.01% |
| Metallurgical Corp. of China Ltd. Class H | 1,121,000 | 236,670 | 0.01% | NIO, Inc. Class A | 598,734 | 2,682,296 | 0.09% |
| Microport Scientific Corp. Class A | 403,700 | 332,088 | 0.01% | Nongfu Spring Co., Ltd. Class H | 691,000 | 3,020,031 | 0.10% |
| Micro-Tech Nanjing Co., Ltd. Class A | 5,957 | 54,844 | 0.00% | North Huajin Chemical Industries Co., Ltd. Class A | 36,700 | 23,945 | 0.00% |
| Midea Group Co., Ltd. | 141,671 | 1,377,872 | 0.05% | North Industries Group Red Arrow Co., Ltd. Class A | 20,000 | 39,365 | 0.00% |
| Ming Yang Smart Energy Group Ltd. Class A | 61,400 | 105,463 | 0.00% | Northeast Securities Co., Ltd. Class A | 79,600 | 86,089 | 0.00% |
| MINISO Group Holding Ltd. | 186,816 | 1,131,533 | 0.04% | Offcn Education Technology Co., Ltd. Class A | 54,785 | 25,372 | 0.00% |
| Minmetals Capital Co., Ltd. Class A | 88,200 | 77,490 | 0.00% | Offshore Oil Engineering Co., Ltd. Class A | 137,100 | 102,150 | 0.00% |
| Minmetals New Energy Materials(Hunan) Co., Ltd. | 26,852 | 19,458 | 0.00% | OFILM Group Co., Ltd. Class A | 85,200 | 139,031 | 0.01% |
| Mint Group Ltd. | 298,000 | 580,045 | 0.02% | Oppein Home Group, Inc. Class A | 5,600 | 52,587 | 0.00% |
| Montage Technology Co., Ltd. Class A | 35,619 | 329,433 | 0.01% | Oppl Lighting Co., Ltd. Class A | 8,900 | 19,942 | 0.00% |
| Montnets Cloud Technology Group Co., Ltd. Class A | 35,200 | 51,830 | 0.00% | ORG Technology Co., Ltd. Class A | 68,800 | 53,136 | 0.00% |
| Muyuan Foods Co., Ltd. Class A | 150,159 | 786,231 | 0.03% | Orient Securities Co., Ltd. Class A | 231,520 | 333,018 | 0.01% |
| NanJi E-Commerce Co., Ltd. Class A | 66,900 | 40,095 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Orient Securities Co., Ltd. Class H | 296,800 | 193,334 | 0.01% | Range Intelligent Computing Technology Group Co., Ltd. Class A | 14,200 | 100,502 | 0.00% |
| Oriental Energy Co., Ltd. Class A | 39,000 | 50,413 | 0.00% | Raytron Technology Co., Ltd. Class A | 11,286 | 72,268 | 0.00% |
| Oriental Pearl Group Co., Ltd. Class A | 71,300 | 75,364 | 0.00% | Red Star Macalline Group Corp., Ltd. Class A | 39,600 | 17,315 | 0.00% |
| Ourpalm Co., Ltd. Class A | 70,800 | 53,041 | 0.00% | Red Star Macalline Group Corp., Ltd. Class H | 209,948 | 48,109 | 0.00% |
| Ovctek China, Inc. Class A | 23,140 | 59,729 | 0.00% | Remegen Co., Ltd. Class A | 6,895 | 28,279 | 0.00% |
| Pacific Securities Co., Ltd. Class A | 120,900 | 70,154 | 0.00% | Remegen Co., Ltd. Class H | 57,000 | 105,665 | 0.00% |
| Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A | 219,900 | 86,265 | 0.00% | RiseSun Real Estate Development Co., Ltd. Class A | 102,700 | 23,082 | 0.00% |
| PDD Holdings, Inc. ADR | 279,873 | 27,144,882 | 0.89% | RLX Technology, Inc. ADR | 296,634 | 640,729 | 0.02% |
| People.cn Co., Ltd. Class A | 26,525 | 79,631 | 0.00% | Rockchip Electronics Co., Ltd. Class A | 3,500 | 52,470 | 0.00% |
| People's Insurance Co. Group of China Ltd. Class A | 308,700 | 320,411 | 0.01% | Rongsheng Petrochemical Co., Ltd. Class A | 269,550 | 332,279 | 0.01% |
| People's Insurance Co. Group of China Ltd. Class H | 3,184,000 | 1,586,272 | 0.05% | SAIC Motor Corp., Ltd. Class A | 234,423 | 662,892 | 0.02% |
| Perfect World Co., Ltd. Class A | 41,250 | 58,042 | 0.00% | Sailun Group Co., Ltd. Class A | 74,600 | 145,613 | 0.01% |
| PetroChina Co., Ltd. Class A | 682,899 | 831,590 | 0.03% | Sanan Optoelectronics Co., Ltd. Class A | 132,700 | 219,977 | 0.01% |
| PetroChina Co., Ltd. Class H | 8,340,000 | 6,559,955 | 0.22% | Sangfor Technologies, Inc. Class A | 5,300 | 41,438 | 0.00% |
| Pharmaron Beijing Co., Ltd. Class A | 36,025 | 126,111 | 0.01% | Sansteel Minguang Co., Ltd. Fujian Class A | 52,300 | 23,651 | 0.00% |
| Pharmaron Beijing Co., Ltd. Class H | 123,883 | 224,866 | 0.01% | Sansure Biotech, Inc. Class A | 24,911 | 77,025 | 0.00% |
| PICC Property & Casualty Co., Ltd. Class H | 2,671,274 | 4,216,018 | 0.14% | Sany Heavy Equipment International Holdings Co., Ltd. | 360,000 | 209,013 | 0.01% |
| Ping An Bank Co., Ltd. Class A | 520,900 | 830,148 | 0.03% | Sany Heavy Industry Co., Ltd. Class A | 226,300 | 507,992 | 0.02% |
| Ping An Healthcare & Technology Co., Ltd. | 236,789 | 188,993 | 0.01% | Sany Renewable Energy Co., Ltd. Class A | 17,150 | 72,137 | 0.00% |
| Ping An Insurance Group Co. of China Ltd. Class A | 295,745 | 2,120,953 | 0.07% | Satellite Chemical Co., Ltd. Class A | 87,714 | 224,497 | 0.01% |
| Ping An Insurance Group Co. of China Ltd. Class H | 2,569,500 | 15,232,523 | 0.50% | SDIC Capital Co., Ltd. Class A | 150,700 | 154,364 | 0.01% |
| Pingdingshan Tianan Coal Mining Co., Ltd. Class A | 50,600 | 69,061 | 0.00% | SDIC Power Holdings Co., Ltd. Class A | 201,793 | 456,828 | 0.02% |
| Piotech, Inc. Class A | 6,825 | 142,859 | 0.01% | Sealand Securities Co., Ltd. Class A | 105,690 | 61,616 | 0.00% |
| Polaris Bay Group Co., Ltd. Class A | 69,800 | 70,356 | 0.00% | Seazen Group Ltd. | 1,022,122 | 239,479 | 0.01% |
| Poly Developments & Holdings Group Co., Ltd. Class A | 344,799 | 416,116 | 0.01% | Seazen Holdings Co., Ltd. Class A | 66,199 | 107,844 | 0.00% |
| Poly Property Services Co., Ltd. Class H | 58,400 | 228,549 | 0.01% | SenseTime Group, Inc. Class B | 9,609,000 | 1,843,139 | 0.06% |
| Pop Mart International Group Ltd. | 273,800 | 3,159,929 | 0.10% | Seres Group Co., Ltd. Class A | 42,900 | 779,463 | 0.03% |
| Porton Pharma Solutions Ltd. Class A | 18,600 | 39,954 | 0.00% | SF Holding Co., Ltd. Class A | 131,199 | 720,196 | 0.02% |
| Postal Savings Bank of China Co., Ltd. Class A | 635,700 | 491,831 | 0.02% | SG Micro Corp. Class A | 11,960 | 133,227 | 0.01% |
| Postal Savings Bank of China Co., Ltd. Class H | 4,248,000 | 2,504,630 | 0.08% | Shaanxi Coal Industry Co., Ltd. Class A | 276,508 | 876,057 | 0.03% |
| Power Construction Corp. of China Ltd. Class A | 532,100 | 395,732 | 0.01% | Shaanxi Energy Investment Co., Ltd. Class A | 51,900 | 65,604 | 0.00% |
| Pylon Technologies Co., Ltd. Class A | 6,699 | 36,545 | 0.00% | Shaanxi International Trust Co., Ltd. Class A | 69,700 | 33,799 | 0.00% |
| Qi An Xin Technology Group, Inc. Class A | 8,471 | 30,958 | 0.00% | Shan Xi Hua Yang Group New Energy Co., Ltd. Class A | 100,050 | 96,623 | 0.00% |
| Qifu Technology, Inc. ADR | 43,107 | 1,654,447 | 0.06% | Shandong Buchang Pharmaceuticals Co., Ltd. Class A | 11,000 | 23,674 | 0.00% |
| Qingdao Hanhe Cable Co., Ltd. Class A | 50,700 | 23,411 | 0.00% | Shandong Chenming Paper Holdings Ltd. Class B | 507,900 | 67,999 | 0.00% |
| Qingdao Port International Co., Ltd. Class A | 63,600 | 78,921 | 0.00% | Shandong Chenming Paper Holdings Ltd. Class H | 104,000 | 16,735 | 0.00% |
| Qingdao Port International Co., Ltd. Class H | 197,000 | 162,308 | 0.01% | Shandong Denghai Seeds Co., Ltd. Class A | 23,000 | 34,117 | 0.00% |
| Qingdao TGOOD Electric Co., Ltd. Class A | 30,500 | 91,190 | 0.00% | Shandong Gold Mining Co., Ltd. Class A | 108,517 | 334,501 | 0.01% |
| Qinghai Salt Lake Industry Co., Ltd. Class A | 159,299 | 357,156 | 0.01% | Shandong Gold Mining Co., Ltd. Class H | 208,800 | 337,609 | 0.01% |
| Quzhou Xin'an Development Co., Ltd. Class A | 211,000 | 85,073 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Shandong Himile Mechanical Science & Technology Co., Ltd. Class A | 29,700 | 203,043 | 0.01% | Shanghai Industrial Holdings Ltd. | 179,000 | 272,834 | 0.01% |
| Shandong Hi-speed Co., Ltd. Class A | 75,100 | 105,159 | 0.00% | Shanghai International Airport Co., Ltd. Class A | 75,300 | 350,268 | 0.01% |
| Shandong Hualu Hengsheng Chemical Co., Ltd. Class A | 63,728 | 187,586 | 0.01% | Shanghai International Port Group Co., Ltd. Class A | 317,315 | 264,519 | 0.01% |
| Shandong Humon Smelting Co., Ltd. Class A | 23,200 | 31,917 | 0.00% | Shanghai Jinjiang International Hotels Co., Ltd. Class A | 31,300 | 114,516 | 0.00% |
| Shandong Linglong Tyre Co., Ltd. Class A | 18,000 | 44,231 | 0.00% | Shanghai Jinjiang International Hotels Co., Ltd. Class B | 57,400 | 86,674 | 0.00% |
| Shandong Nanshan Aluminum Co., Ltd. Class A | 322,200 | 171,600 | 0.01% | Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class A | 26,500 | 40,067 | 0.00% |
| Shandong Pharmaceutical Glass Co., Ltd. Class A | 12,700 | 44,579 | 0.00% | Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B | 95,000 | 79,230 | 0.00% |
| Shandong Publishing & Media Co., Ltd. Class A | 48,600 | 75,136 | 0.00% | Shanghai Junshi Biosciences Co., Ltd. Class A | 21,673 | 80,681 | 0.00% |
| Shandong Sun Paper Industry JSC Ltd. Class A | 63,200 | 128,010 | 0.01% | Shanghai Junshi Biosciences Co., Ltd. Class H | 68,400 | 101,967 | 0.00% |
| Shandong Weigao Group Medical Polymer Co., Ltd. Class H | 906,400 | 536,749 | 0.02% | Shanghai Lingang Holdings Corp., Ltd. Class A | 43,560 | 59,927 | 0.00% |
| Shanghai Aerospace Automobile Electromechanical Co., Ltd. Class A | 67,400 | 73,262 | 0.00% | Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A | 90,300 | 121,031 | 0.00% |
| Shanghai Aiko Solar Energy Co., Ltd. Class A | 42,280 | 63,465 | 0.00% | Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B | 384,504 | 192,252 | 0.01% |
| Shanghai AJ Group Co., Ltd. Class A | 32,600 | 22,957 | 0.00% | Shanghai M&G Stationery, Inc. Class A | 11,300 | 46,561 | 0.00% |
| Shanghai Allist Pharmaceuticals Co., Ltd. Class A | 11,918 | 97,240 | 0.00% | Shanghai Mechanical & Electrical Industry Co., Ltd. Class A | 35,300 | 86,164 | 0.00% |
| Shanghai Awinic Technology Co., Ltd. Class A | 6,536 | 62,159 | 0.00% | Shanghai Mechanical & Electrical Industry Co., Ltd. Class B | 117,681 | 132,156 | 0.01% |
| Shanghai Bailian Group Co., Ltd. Class B | 70,500 | 47,799 | 0.00% | Shanghai Moons' Electric Co., Ltd. Class A | 12,700 | 93,414 | 0.00% |
| Shanghai Bairun Investment Holding Group Co., Ltd. Class A | 26,960 | 102,860 | 0.00% | Shanghai Pharmaceuticals Holding Co., Ltd. Class A | 75,900 | 217,108 | 0.01% |
| Shanghai Baosight Software Co., Ltd. Class A | 34,161 | 136,151 | 0.01% | Shanghai Pharmaceuticals Holding Co., Ltd. Class H | 369,000 | 599,486 | 0.02% |
| Shanghai Baosight Software Co., Ltd. Class B | 311,183 | 499,449 | 0.02% | Shanghai Pudong Development Bank Co., Ltd. Class A | 838,748 | 1,175,607 | 0.04% |
| Shanghai BOCHU Electronic Technology Corp., Ltd. Class A | 5,651 | 149,521 | 0.01% | Shanghai Putailai New Energy Technology Co., Ltd. Class A | 59,402 | 128,732 | 0.01% |
| Shanghai Construction Group Co., Ltd. Class A | 222,500 | 80,314 | 0.00% | Shanghai RAAS Blood Products Co., Ltd. Class A | 195,500 | 192,265 | 0.01% |
| Shanghai Dazhong Public Utilities Group Co., Ltd. Class A | 58,000 | 35,156 | 0.00% | Shanghai Rural Commercial Bank Co., Ltd. Class A | 95,600 | 110,816 | 0.00% |
| Shanghai Electric Group Co., Ltd. Class A | 250,500 | 276,722 | 0.01% | Shanghai SMI Holding Co., Ltd. Class A | 115,900 | 70,252 | 0.00% |
| Shanghai Electric Group Co., Ltd. Class H | 1,114,000 | 405,850 | 0.01% | Shanghai Stonehill Technology Co., Ltd. Class A | 206,255 | 111,535 | 0.00% |
| Shanghai Electric Power Co., Ltd. Class A | 85,500 | 106,795 | 0.00% | Shanghai Tunnel Engineering Co., Ltd. Class A | 71,200 | 69,731 | 0.00% |
| Shanghai Flyco Electrical Appliance Co., Ltd. Class A | 7,400 | 41,851 | 0.00% | Shanghai United Imaging Healthcare Co., Ltd. Class A | 3,714 | 63,945 | 0.00% |
| Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A | 56,700 | 191,922 | 0.01% | Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B | 97,000 | 74,981 | 0.00% |
| Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H | 233,624 | 424,664 | 0.01% | Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A | 109,300 | 95,730 | 0.00% |
| Shanghai Fudan Microelectronics Group Co., Ltd. Class A | 5,451 | 28,504 | 0.00% | Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A | 41,100 | 150,035 | 0.01% |
| Shanghai Fudan Microelectronics Group Co., Ltd. Class H | 93,000 | 181,021 | 0.01% | Shanghai Zhenhua Heavy Industries Co., Ltd. Class B | 464,425 | 109,140 | 0.00% |
| Shanghai Huayi Group Co., Ltd. Class B | 66,300 | 35,802 | 0.00% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Shanjin International Gold Co., Ltd. Class A | 95,960 | 200,900 | 0.01% | Shenzhen International Holdings Ltd. | 578,250 | 539,694 | 0.02% |
| Shanxi Coal International Energy Group Co., Ltd. Class A | 60,900 | 98,133 | 0.00% | Shenzhen Investment Ltd. | 889,890 | 99,667 | 0.00% |
| Shanxi Coking Coal Energy Group Co., Ltd. Class A | 146,370 | 164,284 | 0.01% | Shenzhen Kaifa Technology Co., Ltd. Class A | 41,300 | 107,223 | 0.00% |
| Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A | 78,400 | 153,351 | 0.01% | Shenzhen Kangtai Biological Products Co., Ltd. Class A | 31,000 | 72,417 | 0.00% |
| Shanxi Meijin Energy Co., Ltd. Class A | 115,000 | 70,646 | 0.00% | Shenzhen Kedali Industry Co., Ltd. Class A | 6,000 | 79,831 | 0.00% |
| Shanxi Securities Co., Ltd. Class A | 93,730 | 80,178 | 0.00% | Shenzhen Kingdom Sci-Tech Co., Ltd. Class A | 21,299 | 50,016 | 0.00% |
| Shanxi Taigang Stainless Steel Co., Ltd. Class A | 152,200 | 72,145 | 0.00% | Shenzhen Kinwong Electronic Co., Ltd. Class A | 27,080 | 102,691 | 0.00% |
| Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A | 35,670 | 895,017 | 0.03% | Shenzhen Kstar Science & Technology Co., Ltd. Class A | 13,200 | 40,509 | 0.00% |
| Shanying International Holding Co., Ltd. Class A | 103,700 | 27,685 | 0.00% | Shenzhen Longsys Electronics Co., Ltd. Class A | 8,600 | 100,742 | 0.00% |
| Shede Spirits Co., Ltd. Class A | 6,100 | 54,781 | 0.00% | Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A | 34,199 | 1,187,870 | 0.04% |
| Shenergy Co., Ltd. Class A | 145,600 | 188,210 | 0.01% | Shenzhen MTC Co., Ltd. Class A | 130,500 | 102,743 | 0.00% |
| Shenghe Resources Holding Co., Ltd. Class A | 44,000 | 61,611 | 0.00% | Shenzhen Neptunus Bioengineering Co., Ltd. Class A | 49,300 | 17,124 | 0.00% |
| Shengyi Technology Co., Ltd. Class A | 71,800 | 235,209 | 0.01% | Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A | 6,000 | 57,904 | 0.00% |
| Shennan Circuits Co., Ltd. Class A | 5,318 | 90,547 | 0.00% | Shenzhen Overseas Chinese Town Co., Ltd. Class A | 243,300 | 88,485 | 0.00% |
| Shenwan Hongyuan Group Co., Ltd. Class A | 573,511 | 417,937 | 0.01% | Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A | 24,200 | 101,955 | 0.00% |
| Shenwan Hongyuan Group Co., Ltd. Class H | 730,400 | 217,203 | 0.01% | Shenzhen SC New Energy Technology Corp. Class A | 7,700 | 66,297 | 0.00% |
| Shenyang Xingqi Pharmaceutical Co., Ltd. Class A | 7,300 | 69,386 | 0.00% | Shenzhen SED Industry Co., Ltd. Class A | 34,700 | 83,376 | 0.00% |
| Shenzhen Agricultural Power Group Co., Ltd. Class A | 28,200 | 26,927 | 0.00% | Shenzhen Senior Technology Material Co., Ltd. Class A | 48,500 | 64,213 | 0.00% |
| Shenzhen Airport Co., Ltd. Class A | 57,700 | 54,151 | 0.00% | Shenzhen Sunway Communication Co., Ltd. Class A | 29,400 | 101,878 | 0.00% |
| Shenzhen Aisidi Co., Ltd. Class A | 6,700 | 14,848 | 0.00% | Shenzhen Transsion Holdings Co., Ltd. Class A | 33,276 | 430,596 | 0.02% |
| Shenzhen Capchem Technology Co., Ltd. Class A | 21,540 | 109,849 | 0.00% | Shenzhen Yan Tian Port Holding Co., Ltd. Class A | 73,700 | 48,889 | 0.00% |
| Shenzhen Dynanonic Co., Ltd. Class A | 6,624 | 33,276 | 0.00% | Shenzhen YUTO Packaging Technology Co., Ltd. Class A | 19,100 | 70,505 | 0.00% |
| Shenzhen Energy Group Co., Ltd. Class A | 116,380 | 102,723 | 0.00% | Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A | 78,400 | 50,085 | 0.00% |
| Shenzhen Everwin Precision Technology Co., Ltd. Class A | 34,917 | 77,239 | 0.00% | Shida Shinghwa Advanced Material Group Co., Ltd. Class A | 4,500 | 21,453 | 0.00% |
| Shenzhen Expressway Corp., Ltd. Class A | 59,300 | 108,883 | 0.00% | Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A | 50,500 | 138,537 | 0.01% |
| Shenzhen Expressway Corp., Ltd. Class H | 240,000 | 226,160 | 0.01% | Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A | 48,240 | 105,200 | 0.00% |
| Shenzhen Gas Corp., Ltd. Class A | 53,600 | 51,545 | 0.00% | Shougang Fushan Resources Group Ltd. | 758,466 | 245,078 | 0.01% |
| Shenzhen Goodix Technology Co., Ltd. Class A | 13,600 | 149,199 | 0.01% | Siasun Robot & Automation Co., Ltd. Class A | 48,100 | 117,605 | 0.00% |
| Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A | 31,900 | 46,450 | 0.00% | SICC Co., Ltd. Class A | 8,160 | 56,908 | 0.00% |
| Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H | 39,500 | 20,137 | 0.00% | Sichuan Biokin Pharmaceutical Co., Ltd. Class A | 3,140 | 82,004 | 0.00% |
| Shenzhen Huaqiang Industry Co., Ltd. Class A | 34,700 | 105,875 | 0.00% | Sichuan Changhong Electric Co., Ltd. Class A | 144,700 | 190,200 | 0.01% |
| Shenzhen Infogem Technologies Co., Ltd. Class A | 20,100 | 104,723 | 0.00% | Sichuan Chuantou Energy Co., Ltd. Class A | 116,898 | 274,670 | 0.01% |
| Shenzhen Inovance Technology Co., Ltd. Class A | 73,834 | 589,143 | 0.02% | Sichuan Hebang Biotechnology Co., Ltd. Class A | 221,500 | 61,549 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Sichuan Kelun Pharmaceutical Co., Ltd. Class A | 45,899 | 187,122 | 0.01% | Suoifeiya Home Collection Co., Ltd. Class A | 8,300 | 19,423 | 0.00% |
| Sichuan Kelun-Biotech Biopharmaceutical Co., Ltd. | 13,400 | 281,699 | 0.01% | SUPCON Technology Co., Ltd. Class A | 22,221 | 150,339 | 0.01% |
| Sichuan New Energy Power Co., Ltd. Class A | 35,700 | 51,934 | 0.00% | Suzhou Anjie Technology Co., Ltd. Class A | 23,400 | 50,743 | 0.00% |
| Sichuan Road & Bridge Group Co., Ltd. Class A | 199,432 | 197,761 | 0.01% | Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A | 44,300 | 176,198 | 0.01% |
| Sichuan Swellfun Co., Ltd. Class A | 13,911 | 101,412 | 0.00% | Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A | 47,600 | 23,147 | 0.00% |
| Sichuan Teway Food Group Co., Ltd. Class A | 46,536 | 84,559 | 0.00% | Suzhou Maxwell Technologies Co., Ltd. Class A | 7,571 | 108,437 | 0.00% |
| Sichuan Yuhua Industrial Group Co., Ltd. Class A | 26,100 | 41,595 | 0.00% | Suzhou Nanomicro Technology Co., Ltd. Class A | 9,164 | 21,969 | 0.00% |
| Sieyuan Electric Co., Ltd. Class A | 20,400 | 202,013 | 0.01% | Suzhou Novosense Microelectronics Co., Ltd. Class A | 4,711 | 83,613 | 0.00% |
| Sino Biopharmaceutical Ltd. Sinolink Securities Co., Ltd. Class A | 3,836,500 | 1,580,443 | 0.05% | Suzhou TFC Optical Communication Co., Ltd. Class A | 16,800 | 209,065 | 0.01% |
| Sinoma International Engineering Co. Class A | 91,800 | 118,540 | 0.00% | Taiji Computer Corp., Ltd. Class A | 21,179 | 68,313 | 0.00% |
| Sinoma Science & Technology Co., Ltd. Class A | 53,188 | 94,763 | 0.00% | TAL Education Group ADR | 166,381 | 1,667,138 | 0.06% |
| Sinomine Resource Group Co., Ltd. Class A | 25,800 | 124,757 | 0.01% | Tangshan Jidong Cement Co., Ltd. Class A | 65,800 | 46,875 | 0.00% |
| Sinopec Engineering Group Co., Ltd. Class H | 548,500 | 475,210 | 0.02% | TangShan Port Group Co., Ltd. Class A | 130,200 | 83,531 | 0.00% |
| Sinopec Oilfield Service Corp. Class A | 333,300 | 92,615 | 0.00% | Tangshan Sanyou Chemical Industries Co., Ltd. Class A | 41,800 | 30,746 | 0.00% |
| Sinopec Oilfield Service Corp. Class H | 756,000 | 63,260 | 0.00% | Tasly Pharmaceutical Group Co., Ltd. Class A | 35,200 | 69,331 | 0.00% |
| Sinopec Shanghai Petrochemical Co., Ltd. Class A | 104,600 | 43,028 | 0.00% | TBEA Co., Ltd. Class A | 146,500 | 254,227 | 0.01% |
| Sinopec Shanghai Petrochemical Co., Ltd. Class H | 1,802,000 | 278,375 | 0.01% | TCL Technology Group Corp. Class A | 507,854 | 347,954 | 0.01% |
| Sinopharm Group Co., Ltd. Class H | 511,400 | 1,402,277 | 0.05% | TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A | 113,750 | 137,433 | 0.01% |
| Sinosoft Co., Ltd. Class A | 9,660 | 28,553 | 0.00% | Tencent Holdings Ltd. | 2,452,411 | 131,650,614 | 4.33% |
| Sinotrans Ltd. Class A | 182,600 | 133,067 | 0.01% | Tencent Music Entertainment Group ADR | 290,028 | 3,291,818 | 0.11% |
| Sinotrans Ltd. Class H | 735,000 | 347,254 | 0.01% | Thunder Software Technology Co., Ltd. Class A | 14,000 | 113,579 | 0.00% |
| Sinotruk Hong Kong Ltd. | 272,500 | 799,825 | 0.03% | Tian Di Science & Technology Co., Ltd. Class A | 98,900 | 83,253 | 0.00% |
| Skshu Paint Co., Ltd. Class A | 13,132 | 76,200 | 0.00% | Tianfeng Securities Co., Ltd. Class A | 204,000 | 124,487 | 0.01% |
| Skyworth Digital Co., Ltd. Class A | 18,700 | 40,551 | 0.00% | Tianjin 712 Communication & Broadcasting Co., Ltd. Class A | 7,700 | 20,421 | 0.00% |
| Smooore International Holdings Ltd. | 743,000 | 1,272,137 | 0.04% | Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A | 96,800 | 49,972 | 0.00% |
| Songcheng Performance Development Co., Ltd. Class A | 79,660 | 100,802 | 0.00% | Tianma Microelectronics Co., Ltd. Class A | 63,700 | 78,351 | 0.00% |
| SooChow Securities Co., Ltd. Class A | 165,695 | 176,043 | 0.01% | Tianqi Lithium Corp. Class A | 42,700 | 191,936 | 0.01% |
| Southwest Securities Co., Ltd. Class A | 144,400 | 91,854 | 0.00% | Tianqi Lithium Corp. Class H | 43,400 | 134,369 | 0.01% |
| Spring Airlines Co., Ltd. Class A | 26,500 | 208,167 | 0.01% | Tianshan Aluminum Group Co., Ltd. Class A | 46,400 | 49,740 | 0.00% |
| StarPower Semiconductor Ltd. Class A | 5,040 | 61,662 | 0.00% | TianShan Material Co., Ltd. Class A | 60,600 | 46,720 | 0.00% |
| State Grid Yingda Co., Ltd. Class A | 105,700 | 79,331 | 0.00% | Tianshui Huatian Technology Co., Ltd. Class A | 79,900 | 126,356 | 0.01% |
| STO Express Co., Ltd. Class A | 42,699 | 58,917 | 0.00% | Tingyi Cayman Islands Holding Corp. | 734,491 | 956,887 | 0.03% |
| Sun Art Retail Group Ltd. | 788,500 | 251,737 | 0.01% | Titan Wind Energy Suzhou Co., Ltd. Class A | 42,000 | 45,252 | 0.00% |
| Sungrow Power Supply Co., Ltd. Class A | 61,780 | 621,292 | 0.02% | Toly Bread Co., Ltd. Class A | 7,291 | 6,555 | 0.00% |
| Sunny Optical Technology Group Co., Ltd. | 259,500 | 2,300,037 | 0.08% | Tongcheng Travel Holdings Ltd. | 475,200 | 1,113,375 | 0.04% |
| Sunresin New Materials Co., Ltd. Class A | 15,800 | 103,023 | 0.00% | | | | |
| Sunwoda Electronic Co., Ltd. Class A | 52,300 | 158,934 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| TongFu Microelectronics Co., Ltd. Class A | 46,000 | 185,153 | 0.01% | Weihai Guangwei Composites Co., Ltd. Class A | 17,760 | 83,823 | 0.00% |
| Tonghua Dongbao Pharmaceutical Co., Ltd. Class A | 48,200 | 52,917 | 0.00% | Wens Foodstuff Group Co., Ltd. Class A | 187,464 | 421,580 | 0.01% |
| Tongkun Group Co., Ltd. Class A | 62,900 | 101,099 | 0.00% | Western Mining Co., Ltd. Class A | 84,200 | 184,308 | 0.01% |
| Tongling Nonferrous Metals Group Co., Ltd. Class A | 342,063 | 150,496 | 0.01% | Western Securities Co., Ltd. Class A | 126,799 | 140,763 | 0.01% |
| Tongwei Co., Ltd. Class A | 132,400 | 398,742 | 0.01% | Western Superconducting Technologies Co., Ltd. Class A | 16,727 | 97,562 | 0.00% |
| Topchoice Medical Corp. Class A | 11,900 | 71,969 | 0.00% | Will Semiconductor Co., Ltd. Shanghai Class A | 34,030 | 483,971 | 0.02% |
| Topsec Technologies Group, Inc. Class A | 21,200 | 18,626 | 0.00% | Wingtech Technology Co., Ltd. Class A | 37,400 | 197,558 | 0.01% |
| Topsports International Holdings Ltd. | 1,141,000 | 437,719 | 0.02% | Winner Medical Co., Ltd. Class A | 7,840 | 44,937 | 0.00% |
| Towngas Smart Energy Co., Ltd. | 458,913 | 189,049 | 0.01% | Winning Health Technology Group Co., Ltd. Class A | 63,210 | 61,647 | 0.00% |
| Transfar Zhilian Co., Ltd. Class A | 34,700 | 21,411 | 0.00% | Wintime Energy Group Co., Ltd. Class A | 551,000 | 128,340 | 0.01% |
| TravelSky Technology Ltd. Class H | 377,000 | 504,741 | 0.02% | Wolong Electric Group Co., Ltd. Class A | 29,300 | 68,605 | 0.00% |
| Trina Solar Co., Ltd. Class A | 61,701 | 162,205 | 0.01% | Wonders Information Co., Ltd. Class A | 25,800 | 27,903 | 0.00% |
| Trip.com Group Ltd. | 245,949 | 17,097,492 | 0.56% | Wuchan Zhongda Group Co., Ltd. Class A | 162,600 | 112,069 | 0.00% |
| Tsinghua Tongfang Co., Ltd. Class A | 60,800 | 58,883 | 0.00% | Wuhan Guide Infrared Co., Ltd. Class A | 131,116 | 132,697 | 0.01% |
| Tsingtao Brewery Co., Ltd. Class A | 20,000 | 220,445 | 0.01% | Wuliangye Yibin Co., Ltd. Class A | 109,200 | 2,083,003 | 0.07% |
| Tsingtao Brewery Co., Ltd. Class H | 245,081 | 1,792,056 | 0.06% | WUS Printed Circuit Kunshan Co., Ltd. Class A | 59,580 | 321,780 | 0.01% |
| Unigroup Guoxin Microelectronics Co., Ltd. Class A | 26,539 | 232,693 | 0.01% | WuXi AppTec Co., Ltd. Class A | 68,968 | 517,060 | 0.02% |
| Uni-President China Holdings Ltd. | 494,000 | 496,674 | 0.02% | WuXi AppTec Co., Ltd. Class H | 130,912 | 952,185 | 0.03% |
| Unisplendour Corp., Ltd. Class A | 38,560 | 146,172 | 0.01% | Wuxi Autowell Technology Co., Ltd. Class A | 6,041 | 35,638 | 0.00% |
| United Nova Technology Co., Ltd. Class A | 116,045 | 81,088 | 0.00% | Wuxi Biologics Cayman, Inc. | 1,369,101 | 3,094,950 | 0.10% |
| Universal Scientific Industrial Shanghai Co., Ltd. Class A | 14,600 | 32,813 | 0.00% | XCMG Construction Machinery Co., Ltd. Class A | 352,300 | 380,541 | 0.01% |
| Valiant Co., Ltd. Class A | 42,500 | 69,468 | 0.00% | Xiamen C & D, Inc. Class A | 76,000 | 108,904 | 0.00% |
| Vanchip Tianjin Technology Co., Ltd. Class A | 11,004 | 50,152 | 0.00% | Xiamen Faratronic Co., Ltd. Class A | 6,000 | 97,190 | 0.00% |
| Verisilicon Microelectronics Shanghai Co., Ltd. Class A | 20,077 | 143,382 | 0.01% | Xiamen Intretech, Inc. Class A | 7,480 | 15,955 | 0.00% |
| Vipshop Holdings Ltd. ADR | 137,723 | 1,855,129 | 0.06% | Xiamen ITG Group Corp., Ltd. Class A | 43,500 | 39,343 | 0.00% |
| Visual China Group Co., Ltd. Class A | 7,200 | 20,419 | 0.00% | Xiamen Tungsten Co., Ltd. Class A | 35,400 | 92,918 | 0.00% |
| Walvax Biotechnology Co., Ltd. Class A | 48,100 | 79,146 | 0.00% | Xi'An Shaangu Power Co., Ltd. Class A | 58,500 | 69,325 | 0.00% |
| Wanda Film Holding Co., Ltd. Class A | 77,700 | 128,486 | 0.01% | Xiangcai Co., Ltd. Class A | 103,500 | 101,505 | 0.00% |
| Wangfujing Group Co., Ltd. Class A | 24,600 | 51,636 | 0.00% | Xiaomi Corp. Class B | 6,442,800 | 28,614,577 | 0.94% |
| Wangsu Science & Technology Co., Ltd. Class A | 48,100 | 69,252 | 0.00% | Xinfengming Group Co., Ltd. Class A | 7,100 | 10,764 | 0.00% |
| Wanhua Chemical Group Co., Ltd. Class A | 85,200 | 828,035 | 0.03% | Xinhua Winshare Publishing & Media Co., Ltd. Class A | 20,700 | 44,690 | 0.00% |
| Want Want China Holdings Ltd. | 1,635,000 | 959,790 | 0.03% | Xinhua Winshare Publishing & Media Co., Ltd. Class H | 134,000 | 203,554 | 0.01% |
| Wanxiang Qianchao Co., Ltd. Class A | 61,500 | 51,519 | 0.00% | Xinjiang Daqo New Energy Co., Ltd. Class A | 28,530 | 93,811 | 0.00% |
| Weibo Corp. ADR | 30,180 | 288,219 | 0.01% | Xinxing Ductile Iron Pipes Co., Ltd. Class A | 83,600 | 43,727 | 0.00% |
| Weichai Power Co., Ltd. Class A | 179,200 | 334,406 | 0.01% | Xinyi Solar Holdings Ltd. | 1,736,000 | 701,735 | 0.02% |
| Weichai Power Co., Ltd. Class H | 780,400 | 1,193,513 | 0.04% | Xizang Zhufeng Resources Co., Ltd. Class A | 21,600 | 31,393 | 0.00% |
| Weifu High-Technology Group Co., Ltd. Class A | 30,800 | 79,208 | 0.00% | XPeng, Inc. Class A | 510,518 | 3,065,888 | 0.10% |
| Weifu High-Technology Group Co., Ltd. Class B | 42,800 | 70,195 | 0.00% | Xtep International Holdings Ltd. | 521,000 | 378,277 | 0.01% |
| | | | | Xuji Electric Co., Ltd. Class A | 40,000 | 149,997 | 0.01% |
| | | | | Yadea Group Holdings Ltd. | 464,000 | 772,940 | 0.03% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Yangling Metron New Material, Inc. Class A | 10,000 | 27,174 | 0.00% | Yunnan Copper Co., Ltd. Class A | 54,600 | 90,659 | 0.00% |
| Yango Group Co., Ltd. | 113,099 | — | 0.00% | Yunnan Energy New Material Co., Ltd. Class A | 21,507 | 93,715 | 0.00% |
| Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A | 3,700 | 15,064 | 0.00% | Yunnan Tin Co., Ltd. Class A | 39,900 | 76,251 | 0.00% |
| Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H | 76,500 | 120,344 | 0.00% | Yunnan Yuntianhua Co., Ltd. Class A | 64,999 | 197,436 | 0.01% |
| Yangzhou Yangjie Electronic Technology Co., Ltd. Class A | 12,900 | 76,470 | 0.00% | Yutong Bus Co., Ltd. Class A | 65,500 | 235,359 | 0.01% |
| Yangzijiang Financial Holding Ltd. | 994,700 | 302,595 | 0.01% | Zai Lab Ltd. | 378,450 | 1,018,236 | 0.03% |
| Yangzijiang Shipbuilding Holdings Ltd. | 1,018,000 | 2,231,212 | 0.07% | Zangge Mining Co., Ltd. Class A | 44,199 | 166,947 | 0.01% |
| Yankuang Energy Group Co., Ltd. Class A | 145,185 | 280,225 | 0.01% | ZEEKR Intelligent Technology Holding Ltd. ADR | 8,466 | 240,265 | 0.01% |
| Yankuang Energy Group Co., Ltd. Class H | 1,234,200 | 1,422,008 | 0.05% | Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A | 17,300 | 505,462 | 0.02% |
| Yantai Changyu Pioneer Wine Co., Ltd. Class B | 102,420 | 108,512 | 0.00% | Zhaojin Mining Industry Co., Ltd. Class H | 587,500 | 828,919 | 0.03% |
| Yantai Eddie Precision Machinery Co., Ltd. Class A | 22,440 | 51,626 | 0.00% | Zhefu Holding Group Co., Ltd. Class A | 122,100 | 51,890 | 0.00% |
| Yantai Jereh Oilfield Services Group Co., Ltd. Class A | 31,100 | 156,697 | 0.01% | Zhejiang China Commodities City Group Co., Ltd. Class A | 154,800 | 282,758 | 0.01% |
| Yealink Network Technology Corp., Ltd. Class A | 29,165 | 153,343 | 0.01% | Zhejiang Chint Electrics Co., Ltd. Class A | 37,398 | 119,252 | 0.00% |
| Yifan Pharmaceutical Co., Ltd. Class A | 25,300 | 36,943 | 0.00% | Zhejiang Crystal-Optech Co., Ltd. Class A | 26,499 | 80,203 | 0.00% |
| Yifeng Pharmacy Chain Co., Ltd. Class A | 33,218 | 109,181 | 0.00% | Zhejiang Dahua Technology Co., Ltd. Class A | 94,699 | 206,386 | 0.01% |
| Yihai International Holding Ltd. | 194,000 | 376,614 | 0.01% | Zhejiang Daily Digital Culture Group Co., Ltd. Class A | 31,700 | 45,165 | 0.00% |
| Yihai Kerry Arawana Holdings Co., Ltd. Class A | 55,400 | 246,080 | 0.01% | Zhejiang Dingli Machinery Co., Ltd. Class A | 9,900 | 87,005 | 0.00% |
| Yili Chuanning Biotechnology Co., Ltd. Class A | 49,200 | 79,481 | 0.00% | Zhejiang Expressway Co., Ltd. Class H | 665,840 | 479,154 | 0.02% |
| Yixintang Pharmaceutical Group Co., Ltd. Class A | 16,500 | 29,262 | 0.00% | Zhejiang Hailiang Co., Ltd. Class A | 31,600 | 46,271 | 0.00% |
| Yonfer Agricultural Technology Co., Ltd. Class A | 24,705 | 43,881 | 0.00% | Zhejiang HangKe Technology, Inc. Co. Class A | 8,612 | 20,951 | 0.00% |
| Yonghui Superstores Co., Ltd. Class A | 279,900 | 241,717 | 0.01% | Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A | 31,506 | 22,144 | 0.00% |
| YongXing Special Materials Technology Co., Ltd. Class A | 12,090 | 62,117 | 0.00% | Zhejiang Huace Film & Television Co., Ltd. Class A | 43,000 | 42,288 | 0.00% |
| Yonyou Network Technology Co., Ltd. Class A | 99,650 | 145,644 | 0.01% | Zhejiang Huahai Pharmaceutical Co., Ltd. Class A | 43,432 | 105,718 | 0.00% |
| Youngor Fashion Co., Ltd. Class A | 155,800 | 188,874 | 0.01% | Zhejiang Huayou Cobalt Co., Ltd. Class A | 57,142 | 227,743 | 0.01% |
| Youngu Co., Ltd. Class A | 6,400 | 27,809 | 0.00% | Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A | 36,600 | 159,033 | 0.01% |
| Youzu Interactive Co., Ltd. Class A | 12,800 | 16,302 | 0.00% | Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A | 20,700 | 38,572 | 0.00% |
| YTO Express Group Co., Ltd. Class A | 78,700 | 152,115 | 0.01% | Zhejiang Juhua Co., Ltd. Class A | 83,900 | 275,648 | 0.01% |
| Yuan Longping High-tech Agriculture Co., Ltd. Class A | 26,100 | 39,711 | 0.00% | Zhejiang Leapmotor Technology Co., Ltd. | 265,500 | 1,112,523 | 0.04% |
| Yuexiu Property Co., Ltd. | 679,389 | 445,174 | 0.02% | Zhejiang Longsheng Group Co., Ltd. Class A | 64,000 | 89,704 | 0.00% |
| Yum China Holdings, Inc. | 145,964 | 7,031,421 | 0.23% | Zhejiang Medicine Co., Ltd. Class A | 18,700 | 40,398 | 0.00% |
| YUNDA Holding Group Co., Ltd. Class A | 33,808 | 34,630 | 0.00% | Zhejiang NHU Co., Ltd. Class A | 96,932 | 290,076 | 0.01% |
| Yunnan Aluminium Co., Ltd. Class A | 93,600 | 172,500 | 0.01% | Zhejiang Runtu Co., Ltd. Class A | 27,200 | 24,860 | 0.00% |
| Yunnan Baiyao Group Co., Ltd. Class A | 48,460 | 395,720 | 0.01% | Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A | 53,750 | 172,126 | 0.01% |
| Yunnan Botanee Bio-Technology Group Co., Ltd. Class A | 11,800 | 68,616 | 0.00% | Zhejiang Semir Garment Co., Ltd. Class A | 29,700 | 28,399 | 0.00% |
| Yunnan Chihong Zinc&Germanium Co., Ltd. Class A | 115,800 | 87,858 | 0.00% | Zhejiang Shuanghuan Driveline Co., Ltd. Class A | 14,100 | 58,808 | 0.00% |
| | | | | Zhejiang Supor Co., Ltd. Class A | 9,172 | 66,477 | 0.00% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A | 46,700 | 120,543 | 0.00% | Egypt 0.05% (30 June 2024: 0.06%) | | | |
| Zhejiang Wanliyang Co., Ltd. Class A | 31,200 | 26,349 | 0.00% | Commercial International Bank - Egypt (CIB) GDR | 994,854 | 1,536,416 | 0.05% |
| Zhejiang Weiming Environment Protection Co., Ltd. Class A | 25,688 | 75,684 | 0.00% | | | 1,536,416 | 0.05% |
| Zhejiang Weixing New Building Materials Co., Ltd. Class A | 49,400 | 84,986 | 0.00% | Greece 0.61% (30 June 2024: 0.61%) | | | |
| Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A | 11,900 | 32,937 | 0.00% | Aegean Airlines SA | 15,899 | 166,610 | 0.01% |
| Zhejiang Yongtai Technology Co., Ltd. Class A | 24,400 | 29,713 | 0.00% | Aktor SA Holding Co. Technical & Energy Projects | 13,333 | 67,306 | 0.00% |
| Zhejiang Zheneng Electric Power Co., Ltd. Class A | 255,300 | 196,826 | 0.01% | Alpha Services & Holdings SA | 876,814 | 1,468,140 | 0.05% |
| Zhengzhou Coal Mining Machinery Group Co., Ltd. Class A | 38,100 | 67,362 | 0.00% | Athens International Airport SA | 26,306 | 217,919 | 0.01% |
| Zheshang Securities Co., Ltd. Class A | 113,200 | 188,731 | 0.01% | Athens Water Supply & Sewage Co., SA | 15,592 | 95,420 | 0.00% |
| ZhongAn Online P&C Insurance Co., Ltd. Class H | 302,800 | 459,192 | 0.02% | Autohellas Tourist & Trading SA | 6,150 | 64,830 | 0.00% |
| Zhongji Innolight Co., Ltd. Class A | 28,098 | 472,708 | 0.02% | Cenergy Holdings SA | 23,361 | 228,357 | 0.01% |
| Zhongjin Gold Corp., Ltd. Class A | 132,300 | 216,791 | 0.01% | Ellaktor SA | 31,736 | 73,284 | 0.00% |
| Zhongshan Broad Ocean Motor Co., Ltd. Class A | 36,300 | 29,024 | 0.00% | Eurobank Ergasias Services & Holdings SA | 1,004,798 | 2,320,244 | 0.08% |
| Zhongshan Public Utilities Group Co., Ltd. Class A | 40,900 | 51,421 | 0.00% | FF Group | 12,460 | — | 0.00% |
| Zhongsheng Group Holdings Ltd. | 248,000 | 445,688 | 0.02% | GEK TERNA SA | 25,000 | 478,401 | 0.02% |
| Zhongtai Securities Co., Ltd. Class A | 62,000 | 55,485 | 0.00% | Hellenic Telecommunications Organization SA | 73,292 | 1,129,301 | 0.04% |
| Zhuhai Huaafa Properties Co., Ltd. Class A | 45,800 | 35,934 | 0.00% | HELLENiQ ENERGY Holdings SA | 38,255 | 299,475 | 0.01% |
| Zhuzhou CRRC Times Electric Co., Ltd. Class A | 17,912 | 116,917 | 0.00% | Holding Co. ADMIE IPTO SA | 49,130 | 131,001 | 0.00% |
| Zhuzhou CRRC Times Electric Co., Ltd. Class H | 209,200 | 883,342 | 0.03% | Intralot SA-Integrated Information Systems & Gaming Services | 83,333 | 90,433 | 0.00% |
| Zhuzhou Hongda Electronics Corp., Ltd. Class A | 7,800 | 33,042 | 0.00% | JUMBO SA | 42,954 | 1,136,880 | 0.04% |
| Zhuzhou Kibing Group Co., Ltd. Class A | 51,900 | 39,659 | 0.00% | LAMDA Development SA | 28,457 | 215,405 | 0.01% |
| Zijin Mining Group Co., Ltd. Class A | 573,700 | 1,181,549 | 0.04% | Motlen Energy & Metals SA | 42,604 | 1,478,783 | 0.05% |
| Zijin Mining Group Co., Ltd. Class H | 2,362,000 | 4,299,549 | 0.14% | Motor Oil Hellas Corinth Refineries SA | 22,905 | 489,542 | 0.02% |
| ZJLD Group, Inc. | 176,800 | 154,542 | 0.01% | National Bank of Greece SA | 328,451 | 2,605,250 | 0.09% |
| Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A | 256,800 | 252,900 | 0.01% | OPAP SA | 73,104 | 1,188,477 | 0.04% |
| Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H | 556,600 | 408,424 | 0.01% | Optima bank SA | 23,563 | 315,729 | 0.01% |
| ZTE Corp. Class A | 125,999 | 693,368 | 0.02% | Piraeus Financial Holdings SA | 400,989 | 1,598,613 | 0.05% |
| ZTE Corp. Class H | 291,720 | 914,447 | 0.03% | Piraeus Port Authority SA | 4,825 | 149,889 | 0.00% |
| | | 931,032,489 | 30.65% | Public Power Corp. SA | 80,494 | 1,028,558 | 0.03% |
| | | | | Quest Holdings SA | 8,005 | 49,652 | 0.00% |
| | | | | Sarantis SA | 9,955 | 112,155 | 0.00% |
| | | | | Terna Energy SA | 22,640 | 467,468 | 0.02% |
| | | | | Titan Cement International SA | 15,084 | 627,903 | 0.02% |
| | | | | Viohalco SA | 17,232 | 97,070 | 0.00% |
| | | | | | | 18,392,095 | 0.61% |
| | | | | Hungary 0.27% (30 June 2024: 0.27%) | | | |
| | | | | Magyar Telekom Telecommunications plc ADR | 126,521 | 405,747 | 0.01% |
| | | | | MOL Hungarian Oil & Gas plc | 158,225 | 1,087,328 | 0.04% |
| | | | | Opus Global Nyrt | 135,988 | 172,868 | 0.00% |
| | | | | OTP Bank Nyrt | 94,415 | 5,154,936 | 0.17% |
| | | | | Richter Gedeon Nyrt | 56,941 | 1,490,669 | 0.05% |
| | | | | | | 8,311,548 | 0.27% |
| | | | | Iceland 0.12% (30 June 2024: 0.11%) | | | |
| | | | | Alvotech SA | 30,800 | 393,423 | 0.01% |
| | | | | Arion Banki HF | 550,239 | 661,269 | 0.02% |
| | | | | Eimskipafelag Islands hf | 41,007 | 113,318 | 0.00% |
| | | | | Festi hf | 116,647 | 238,398 | 0.01% |
| | | | | Hagar hf | 417,952 | 318,818 | 0.01% |
| | | | | Hampidjan HF | 139,057 | 102,571 | 0.00% |
| | | | | Islandsbanki HF | 496,791 | 443,308 | 0.02% |
| | | | | Kvika banki hf | 1,628,167 | 240,194 | 0.01% |
| | | | | Marel HF | 233,044 | 1,016,297 | 0.03% |
| | | | | Reitir fasteignafelag hf | 278,806 | 234,746 | 0.01% |
| | | | | | | 3,762,342 | 0.12% |
| Colombia 0.11% (30 June 2024: 0.11%) | | | | | | | |
| Bancolombia SA - Preference Shares | 180,906 | 1,444,607 | 0.05% | | | | |
| Cementos Argos SA | 242,690 | 561,892 | 0.02% | | | | |
| Ecopetrol SA | 1,894,541 | 720,311 | 0.02% | | | | |
| Interconexion Electrica SA ESP | 162,789 | 617,081 | 0.02% | | | | |
| | | 3,343,891 | 0.11% | | | | |
| Czech Republic 0.14% (30 June 2024: 0.14%) | | | | | | | |
| CEZ A.S. | 62,996 | 2,479,734 | 0.08% | | | | |
| Colt CZ Group SE | 5,163 | 142,072 | 0.01% | | | | |
| Komerční Banka A.S. | 28,926 | 1,009,533 | 0.03% | | | | |
| Moneta Money Bank A.S. | 117,351 | 597,568 | 0.02% | | | | |
| | | 4,228,907 | 0.14% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| India 22.02% (30 June 2024: 23.43%) | | | | | | | |
| 3M India Ltd. | 1,081 | 383,758 | 0.01% | Dixon Technologies India Ltd. | 14,995 | 3,141,491 | 0.10% |
| Aarti Industries Ltd. | 82,636 | 395,788 | 0.01% | DLF Ltd. | 247,481 | 2,384,513 | 0.08% |
| ABB India Ltd. | 20,658 | 1,667,878 | 0.05% | Dr Lal PathLabs Ltd. | 13,789 | 483,246 | 0.02% |
| ACC Ltd. | 31,066 | 744,775 | 0.02% | Dr Reddy's Laboratories Ltd. | 238,494 | 3,867,941 | 0.13% |
| Adani Energy Solutions Ltd. | 148,138 | 1,394,973 | 0.05% | Eicher Motors Ltd. | 54,785 | 3,085,577 | 0.10% |
| Adani Enterprises Ltd. | 123,183 | 3,638,279 | 0.12% | Emami Ltd. | 78,551 | 551,191 | 0.02% |
| Adani Green Energy Ltd. | 121,247 | 1,473,849 | 0.05% | Embassy Office Parks REIT | 351,181 | 1,515,702 | 0.05% |
| Adani Ports & Special Economic Zone Ltd. | 291,755 | 4,195,349 | 0.14% | Endurance Technologies Ltd. | 13,510 | 339,282 | 0.01% |
| Adani Power Ltd. | 458,137 | 2,833,197 | 0.09% | Escorts Kubota Ltd. | 13,268 | 516,462 | 0.02% |
| Adani Total Gas Ltd. | 108,586 | 965,258 | 0.03% | Exide Industries Ltd. | 188,759 | 918,399 | 0.03% |
| Adani Wilmar Ltd. | 63,954 | 230,115 | 0.01% | Federal Bank Ltd. | 732,969 | 1,712,441 | 0.06% |
| Aditya Birla Capital Ltd. | 319,549 | 663,704 | 0.02% | FSN E-Commerce Ventures Ltd. | 550,304 | 1,052,609 | 0.03% |
| AIA Engineering Ltd. | 14,975 | 595,169 | 0.02% | GAIL India Ltd. | 1,039,234 | 2,318,236 | 0.08% |
| Alkem Laboratories Ltd. | 20,422 | 1,343,891 | 0.04% | GE Vernova T&D India Ltd. | 50,001 | 1,212,388 | 0.04% |
| Ambuja Cements Ltd. | 318,545 | 1,993,563 | 0.07% | General Insurance Corp. of India | 122,052 | 633,328 | 0.02% |
| APL Apollo Tubes Ltd. | 77,415 | 1,418,067 | 0.05% | GlaxoSmithKline Pharmaceuticals Ltd. | 17,024 | 447,773 | 0.01% |
| Apollo Hospitals Enterprise Ltd. | 39,530 | 3,368,906 | 0.11% | Glenmark Pharmaceuticals Ltd. | 60,435 | 1,135,868 | 0.04% |
| Ashok Leyland Ltd. | 570,980 | 1,470,571 | 0.05% | GMR Airports Ltd. | 1,432,553 | 1,314,524 | 0.04% |
| Asian Paints Ltd. | 180,012 | 4,796,781 | 0.16% | Godrej Consumer Products Ltd. | 144,787 | 1,829,925 | 0.06% |
| Astral Ltd. | 46,514 | 897,668 | 0.03% | Godrej Industries Ltd. | 28,415 | 387,059 | 0.01% |
| AU Small Finance Bank Ltd. | 145,270 | 948,685 | 0.03% | Godrej Properties Ltd. | 43,579 | 1,418,381 | 0.05% |
| Aurobindo Pharma Ltd. | 104,065 | 1,622,108 | 0.05% | Grasim Industries Ltd. | 147,082 | 4,196,489 | 0.14% |
| Avenue Supermarts Ltd. | 59,513 | 2,475,962 | 0.08% | Gujarat Fluorochemicals Ltd. | 15,500 | 754,164 | 0.02% |
| Axis Bank Ltd. | 904,892 | 11,253,315 | 0.37% | Gujarat Gas Ltd. | 86,271 | 502,528 | 0.02% |
| Bajaj Auto Ltd. | 26,555 | 2,729,081 | 0.09% | Havells India Ltd. | 96,747 | 1,892,931 | 0.06% |
| Bajaj Finance Ltd. | 110,577 | 8,812,450 | 0.29% | HCL Technologies Ltd. | 417,873 | 9,358,657 | 0.31% |
| Bajaj Finserv Ltd. | 151,890 | 2,782,015 | 0.09% | HDFC Asset Management Co., Ltd. | 40,174 | 1,970,392 | 0.06% |
| Bajaj Holdings & Investment Ltd. | 10,602 | 1,471,999 | 0.05% | HDFC Bank Ltd. | 2,228,211 | 46,140,764 | 1.52% |
| Balkrishna Industries Ltd. | 32,487 | 1,104,267 | 0.04% | HDFC Life Insurance Co., Ltd. | 391,222 | 2,819,682 | 0.09% |
| Bandhan Bank Ltd. | 299,468 | 556,375 | 0.02% | Hero MotoCorp Ltd. | 51,473 | 2,501,451 | 0.08% |
| Bank of Baroda | 419,738 | 1,179,343 | 0.04% | Hindalco Industries Ltd. | 547,689 | 3,853,998 | 0.13% |
| Bank of India | 360,895 | 429,548 | 0.01% | Hindustan Aeronautics Ltd. | 74,797 | 3,650,442 | 0.12% |
| Bank of Maharashtra | 610,335 | 372,059 | 0.01% | Hindustan Petroleum Corp., Ltd. | 363,727 | 1,736,560 | 0.06% |
| Bata India Ltd. | 28,245 | 453,596 | 0.01% | Hindustan Unilever Ltd. | 350,814 | 9,534,585 | 0.31% |
| Bayer CropScience Ltd. | 5,457 | 353,816 | 0.01% | Hindustan Zinc Ltd. | 146,669 | 760,638 | 0.02% |
| Berger Paints India Ltd. | 120,520 | 631,432 | 0.02% | Hitachi Energy India Ltd. | 4,086 | 687,836 | 0.02% |
| Bharat Dynamics Ltd. | 36,357 | 476,833 | 0.02% | Honeywell Automation India Ltd. | 876 | 429,294 | 0.01% |
| Bharat Electronics Ltd. | 1,417,880 | 4,854,962 | 0.16% | Housing & Urban Development Corp., Ltd. | 190,754 | 522,952 | 0.02% |
| Bharat Forge Ltd. | 101,450 | 1,539,873 | 0.05% | ICICI Bank Ltd. | 1,808,375 | 27,071,631 | 0.89% |
| Bharat Heavy Electricals Ltd. | 509,345 | 1,364,778 | 0.04% | ICICI Lombard General Insurance Co., Ltd. | 94,745 | 1,978,425 | 0.07% |
| Bharat Petroleum Corp., Ltd. | 791,926 | 2,705,158 | 0.09% | ICICI Prudential Life Insurance Co., Ltd. | 152,138 | 1,163,687 | 0.04% |
| Bharti Airtel Ltd. | 4,213 | 57,939 | 0.00% | IDBI Bank Ltd. | 213,397 | 190,656 | 0.01% |
| Bharti Airtel Ltd. (XNSE) | 1,034,798 | 19,190,849 | 0.63% | IDFC First Bank Ltd. | 1,464,562 | 1,080,112 | 0.04% |
| Bharti Hexacom Ltd. | 29,699 | 505,392 | 0.02% | Indian Bank | 110,912 | 686,546 | 0.02% |
| Biocon Ltd. | 183,804 | 784,369 | 0.03% | Indian Hotels Co., Ltd. Class A | 328,300 | 3,365,110 | 0.11% |
| Bosch Ltd. | 3,405 | 1,356,221 | 0.04% | Indian Oil Corp., Ltd. | 1,617,794 | 2,577,662 | 0.08% |
| Britannia Industries Ltd. | 46,803 | 2,603,682 | 0.09% | Indian Railway Catering & Tourism Corp., Ltd. | 120,113 | 1,103,992 | 0.04% |
| Canara Bank | 739,381 | 864,660 | 0.03% | Indian Railway Finance Corp., Ltd. | 688,743 | 1,198,993 | 0.04% |
| Castrol India Ltd. | 198,453 | 457,620 | 0.01% | Indian Renewable Energy Development Agency Ltd. | 267,543 | 672,656 | 0.02% |
| Central Bank of India Ltd. | 200,630 | 124,928 | 0.00% | Indraprastha Gas Ltd. | 134,987 | 655,354 | 0.02% |
| CG Power & Industrial Solutions Ltd. | 252,065 | 2,143,386 | 0.07% | Indus Towers Ltd. | 546,620 | 2,182,298 | 0.07% |
| Cholamandalam Investment & Finance Co., Ltd. | 163,304 | 2,262,141 | 0.07% | Info Edge India Ltd. | 30,659 | 3,107,396 | 0.10% |
| Cipla Ltd. | 213,346 | 3,810,206 | 0.13% | Infosys Ltd. | 1,388,311 | 30,486,046 | 1.00% |
| Coal India Ltd. | 901,402 | 4,044,602 | 0.13% | InterGlobe Aviation Ltd. | 72,599 | 3,861,926 | 0.13% |
| Cochin Shipyard Ltd. | 27,613 | 496,293 | 0.02% | Ipca Laboratories Ltd. | 56,196 | 1,112,712 | 0.04% |
| Coforge Ltd. | 25,041 | 2,826,298 | 0.09% | IRB Infrastructure Developers Ltd. | 1,096,286 | 732,959 | 0.02% |
| Colgate-Palmolive India Ltd. | 53,289 | 1,668,531 | 0.05% | | | | |
| Container Corp. Of India Ltd. | 112,299 | 1,033,614 | 0.03% | | | | |
| Coromandel International Ltd. | 49,615 | 1,089,471 | 0.04% | | | | |
| Cummins India Ltd. | 53,073 | 2,029,592 | 0.07% | | | | |
| Dabur India Ltd. | 226,950 | 1,343,986 | 0.04% | | | | |
| Dalmia Bharat Ltd. | 31,781 | 656,027 | 0.02% | | | | |
| Deepak Nitrite Ltd. | 27,245 | 793,765 | 0.03% | | | | |
| Divi's Laboratories Ltd. | 50,747 | 3,615,025 | 0.12% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| ITC Ltd. | 1,183,120 | 6,683,693 | 0.22% | Rail Vikas Nigam Ltd. | 225,165 | 1,111,705 | 0.04% |
| Jindal Stainless Ltd. | 125,430 | 1,024,376 | 0.03% | Rajesh Exports Ltd. | 53,491 | 144,090 | 0.00% |
| Jindal Steel & Power Ltd. | 152,727 | 1,660,283 | 0.05% | RBL Bank Ltd. | 181,182 | 334,371 | 0.01% |
| Jio Financial Services Ltd. | 1,233,278 | 4,302,815 | 0.14% | REC Ltd. | 496,224 | 2,902,096 | 0.10% |
| JSW Energy Ltd. | 209,088 | 1,569,496 | 0.05% | Relaxo Footwears Ltd. | 27,457 | 198,839 | 0.01% |
| JSW Infrastructure Ltd. | 89,300 | 331,692 | 0.01% | Reliance Industries Ltd. | 2,629,448 | 37,330,015 | 1.23% |
| JSW Steel Ltd. | 398,255 | 4,193,566 | 0.14% | Samvardhana Motherhood International Ltd. | 1,102,529 | 2,010,504 | 0.07% |
| Jubilant Foodworks Ltd. | 142,534 | 1,195,528 | 0.04% | SBI Cards & Payment Services Ltd. | 119,917 | 929,838 | 0.03% |
| Kalyan Jewellers India Ltd. | 152,359 | 1,363,625 | 0.04% | SBI Life Insurance Co., Ltd. | 166,918 | 2,710,812 | 0.09% |
| Kansai Nerolac Paints Ltd. | 79,751 | 246,853 | 0.01% | Schaeffler India Ltd. | 15,786 | 627,983 | 0.02% |
| KEI Industries Ltd. | 22,848 | 1,184,022 | 0.04% | Shree Cement Ltd. | 5,343 | 1,603,529 | 0.05% |
| Kotak Mahindra Bank Ltd. | 354,175 | 7,388,699 | 0.24% | Shriram Finance Ltd. | 101,340 | 3,419,853 | 0.11% |
| KPIT Technologies Ltd. | 65,598 | 1,122,266 | 0.04% | Siemens Ltd. | 35,099 | 2,679,579 | 0.09% |
| L&T Finance Ltd. | 347,978 | 551,270 | 0.02% | SJVN Ltd. | 291,747 | 355,799 | 0.01% |
| L&T Technology Services Ltd. | 10,491 | 580,515 | 0.02% | Solar Industries India Ltd. | 9,471 | 1,082,275 | 0.04% |
| Larsen & Toubro Ltd. | 266,639 | 11,235,814 | 0.37% | Sona Blw Precision Forgings Ltd. | 154,078 | 1,070,454 | 0.04% |
| Laurus Labs Ltd. | 153,092 | 1,077,731 | 0.04% | SRF Ltd. | 57,100 | 1,492,598 | 0.05% |
| LIC Housing Finance Ltd. | 115,108 | 804,080 | 0.03% | Star Health & Allied Insurance Co., Ltd. | 86,982 | 482,540 | 0.02% |
| Linde India Ltd. | 8,813 | 617,228 | 0.02% | State Bank of India | 706,439 | 6,559,503 | 0.22% |
| Lloyds Metals & Energy Ltd. | 48,235 | 694,027 | 0.02% | Steel Authority of India Ltd. | 568,272 | 750,915 | 0.02% |
| LTIMindtree Ltd. | 36,264 | 2,366,058 | 0.08% | Sun Pharmaceutical Industries Ltd. | 429,221 | 9,457,138 | 0.31% |
| Lupin Ltd. | 95,537 | 2,628,743 | 0.09% | Sun TV Network Ltd. | 37,646 | 300,482 | 0.01% |
| MacroTech Developers Ltd. | 103,143 | 1,673,877 | 0.05% | Sundaram Finance Ltd. | 26,713 | 1,292,907 | 0.04% |
| Mahindra & Mahindra Financial Services Ltd. | 231,505 | 716,442 | 0.02% | Supreme Industries Ltd. | 25,730 | 1,412,684 | 0.05% |
| Mahindra & Mahindra Ltd. | 348,506 | 12,240,936 | 0.40% | Suzlon Energy Ltd. | 4,656,850 | 3,384,377 | 0.11% |
| Mangalore Refinery & Petrochemicals Ltd. | 81,458 | 141,206 | 0.00% | Syngene International Ltd. | 65,103 | 652,789 | 0.02% |
| Mankind Pharma Ltd. | 37,230 | 1,252,571 | 0.04% | Tata Communications Ltd. | 46,260 | 920,405 | 0.03% |
| Marico Ltd. | 204,555 | 1,527,943 | 0.05% | Tata Consultancy Services Ltd. | 408,525 | 19,539,247 | 0.64% |
| Maruti Suzuki India Ltd. | 54,524 | 6,915,284 | 0.23% | Tata Consumer Products Ltd. | 254,914 | 2,723,509 | 0.09% |
| Max Financial Services Ltd. | 98,099 | 1,276,343 | 0.04% | Tata Elxsi Ltd. | 13,607 | 1,080,208 | 0.04% |
| Max Healthcare Institute Ltd. | 294,030 | 3,874,494 | 0.13% | Tata Motors Ltd. | 834,744 | 7,216,548 | 0.24% |
| Mazagon Dock Shipbuilders Ltd. | 25,206 | 655,898 | 0.02% | Tata Power Co., Ltd. | 583,175 | 2,672,910 | 0.09% |
| Metro Brands Ltd. | 15,382 | 218,628 | 0.01% | Tata Steel Ltd. | 3,324,369 | 5,360,461 | 0.18% |
| Motilal Oswal Financial Services Ltd. | 53,810 | 599,483 | 0.02% | Tata Technologies Ltd. | 66,677 | 694,194 | 0.02% |
| Mphasis Ltd. | 44,428 | 1,477,513 | 0.05% | Tata Teleservices Maharashtra Ltd. | 196,259 | 173,052 | 0.01% |
| MRF Ltd. | 1,004 | 1,531,966 | 0.05% | Tech Mahindra Ltd. | 240,650 | 4,795,924 | 0.16% |
| Muthoot Finance Ltd. | 43,009 | 1,073,118 | 0.04% | Thermax Ltd. | 15,306 | 722,225 | 0.02% |
| Nestle India Ltd. | 141,512 | 3,586,902 | 0.12% | Titan Co., Ltd. | 161,624 | 6,141,386 | 0.20% |
| New India Assurance Co., Ltd. | 95,150 | 225,078 | 0.01% | Torrent Pharmaceuticals Ltd. | 42,492 | 1,667,667 | 0.05% |
| NHPC Ltd. | 1,166,467 | 1,099,382 | 0.04% | Torrent Power Ltd. | 71,911 | 1,248,119 | 0.04% |
| Nippon Life India Asset Management Ltd. | 63,962 | 543,141 | 0.02% | Trent Ltd. | 72,075 | 5,996,881 | 0.20% |
| NLC India Ltd. | 128,728 | 374,093 | 0.01% | Tube Investments of India Ltd. | 41,548 | 1,735,539 | 0.06% |
| NMDC Ltd. | 1,374,174 | 1,058,072 | 0.03% | TVS Motor Co., Ltd. | 92,809 | 2,567,556 | 0.08% |
| NTPC Ltd. | 1,875,441 | 7,302,311 | 0.24% | UltraTech Cement Ltd. | 45,213 | 6,034,306 | 0.20% |
| Oberoi Realty Ltd. | 45,682 | 1,233,376 | 0.04% | Union Bank of India Ltd. | 615,117 | 864,833 | 0.03% |
| Oil & Natural Gas Corp., Ltd. | 1,540,702 | 4,305,535 | 0.14% | United Breweries Ltd. | 26,123 | 621,542 | 0.02% |
| Oil India Ltd. | 215,453 | 1,084,013 | 0.04% | United Spirits Ltd. | 113,593 | 2,156,660 | 0.07% |
| One 97 Communications Ltd. | 136,676 | 1,624,922 | 0.05% | UNO Minda Ltd. | 67,928 | 835,634 | 0.03% |
| Oracle Financial Services Software Ltd. | 9,260 | 1,383,309 | 0.05% | UPL Ltd. | 212,908 | 1,245,909 | 0.04% |
| Page Industries Ltd. | 2,419 | 1,342,510 | 0.04% | Varun Beverages Ltd. | 461,248 | 3,439,948 | 0.11% |
| Patanjali Foods Ltd. | 43,188 | 898,908 | 0.03% | Vedant Fashions Ltd. | 24,528 | 369,480 | 0.01% |
| PB Fintech Ltd. | 125,996 | 3,103,551 | 0.10% | Vedanta Ltd. | 629,932 | 3,270,191 | 0.11% |
| Persistent Systems Ltd. | 40,491 | 3,054,167 | 0.10% | Vodafone Idea Ltd. | 8,513,395 | 789,550 | 0.03% |
| Petronet LNG Ltd. | 293,575 | 1,187,142 | 0.04% | Voltas Ltd. | 89,709 | 1,875,571 | 0.06% |
| Phoenix Mills Ltd. | 74,707 | 1,425,837 | 0.05% | Whirlpool of India Ltd. | 24,214 | 520,447 | 0.02% |
| PI Industries Ltd. | 32,280 | 1,389,646 | 0.05% | Wipro Ltd. | 1,111,150 | 3,917,602 | 0.13% |
| Pidilite Industries Ltd. | 60,633 | 2,056,835 | 0.07% | Yes Bank Ltd. | 8,059,667 | 1,844,200 | 0.06% |
| Piramal Enterprises Ltd. | 46,077 | 594,545 | 0.02% | Zee Entertainment Enterprises Ltd. | 348,746 | 494,073 | 0.02% |
| Polycab India Ltd. | 18,765 | 1,593,969 | 0.05% | Zomato Ltd. | 2,724,721 | 8,849,147 | 0.29% |
| Poonawalla Fincorp Ltd. | 101,570 | 372,937 | 0.01% | Zydus Lifesciences Ltd. | 102,241 | 1,160,416 | 0.04% |
| Power Finance Corp., Ltd. | 574,030 | 3,007,139 | 0.10% | | | 669,136,496 | 22.02% |
| Power Grid Corp. of India Ltd. | 1,655,882 | 5,970,662 | 0.20% | | | | |
| Prestige Estates Projects Ltd. | 62,898 | 1,244,534 | 0.04% | | | | |
| Punjab National Bank | 897,313 | 1,077,232 | 0.04% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|-------------------|----------------------------|-----------------------|
| Indonesia 1.66% (30 June 2024: 1.82%) | | | | National Bank of Kuwait SAKP | | | |
| Alamtri Resources Indonesia Tbk PT | 4,198,600 | 633,898 | 0.02% | | 3,124,463 | 9,080,502 | 0.30% |
| Amman Mineral Internasional PT | 5,024,000 | 2,645,443 | 0.09% | 24,610,835 0.81% | | | |
| Astra International Tbk PT | 7,899,300 | 2,404,882 | 0.08% | Malaysia 1.94% (30 June 2024: 1.80%) | | | |
| Avia Avian Tbk PT | 6,850,600 | 170,254 | 0.01% | Alliance Bank Malaysia Bhd | 439,800 | 476,044 | 0.02% |
| Bank Central Asia Tbk PT | 21,896,700 | 13,162,508 | 0.43% | AMMB Holdings Bhd | 1,082,300 | 1,326,401 | 0.04% |
| Bank Danamon Indonesia Tbk PT | 137,800 | 21,747 | 0.00% | Axiata Group Bhd | 1,745,000 | 971,721 | 0.03% |
| Bank Mandiri Persero Tbk PT | 17,553,400 | 6,216,488 | 0.20% | CELCOMDIGI Bhd | 1,558,300 | 1,261,556 | 0.04% |
| Bank Negara Indonesia Persero Tbk PT | 5,934,600 | 1,603,946 | 0.05% | CIMB Group Holdings Bhd | 3,297,800 | 6,047,626 | 0.20% |
| Bank Rakyat Indonesia Persero Tbk PT | 27,658,710 | 7,011,341 | 0.23% | Dialog Group Bhd | 1,547,500 | 640,249 | 0.02% |
| Bank Syariah Indonesia Tbk PT | 1,515,339 | 257,028 | 0.01% | FGV Holdings Bhd | 282,500 | 72,023 | 0.00% |
| Barito Pacific Tbk PT | 9,444,842 | 539,873 | 0.02% | Fraser & Neave Holdings Bhd | 69,300 | 436,738 | 0.01% |
| Bukit Asam Tbk PT | 1,573,700 | 268,883 | 0.01% | Gamuda Bhd | 1,970,600 | 2,088,929 | 0.07% |
| Bumi Serpong Damai Tbk PT | 2,778,900 | 163,160 | 0.01% | Genting Bhd | 903,400 | 779,856 | 0.03% |
| Charoen Pokphand Indonesia Tbk PT | 2,957,800 | 874,752 | 0.03% | Genting Malaysia Bhd | 1,196,000 | 604,486 | 0.02% |
| Dayamitra Telekomunikasi PT | 7,314,200 | 293,113 | 0.01% | Hartalega Holdings Bhd | 698,400 | 616,947 | 0.02% |
| Elang Mahkota Teknologi Tbk PT | 10,101,800 | 308,797 | 0.01% | Hong Leong Bank Bhd | 243,200 | 1,118,236 | 0.04% |
| GoTo Gojek Tokopedia Tbk PT Class A | 382,411,900 | 1,663,177 | 0.05% | Hong Leong Financial Group Bhd | 95,268 | 394,154 | 0.01% |
| Gudang Garam Tbk PT | 182,700 | 150,689 | 0.01% | IHH Healthcare Bhd | 1,196,000 | 1,952,544 | 0.06% |
| Indah Kiat Pulp & Paper Tbk PT | 998,100 | 421,689 | 0.01% | IJM Corp. Bhd | 1,308,200 | 889,395 | 0.03% |
| Indocement Tunggal Prakarsa Tbk PT | 634,000 | 291,494 | 0.01% | IOI Corp. Bhd | 1,167,000 | 1,012,627 | 0.03% |
| Indofood CBP Sukses Makmur Tbk PT | 894,000 | 631,827 | 0.02% | Kuala Lumpur Kepong Bhd | 218,000 | 1,062,820 | 0.04% |
| Indofood Sukses Makmur Tbk PT | 1,691,400 | 809,182 | 0.03% | Malayan Banking Bhd | 3,018,958 | 6,913,593 | 0.23% |
| Indosat Tbk PT | 2,072,000 | 319,264 | 0.01% | Malaysia Airports Holdings Bhd | 451,000 | 1,067,109 | 0.04% |
| Jasa Marga Persero Tbk PT | 967,794 | 260,363 | 0.01% | Maxis Bhd | 1,151,200 | 939,703 | 0.03% |
| Kalbe Farma Tbk PT | 7,444,800 | 629,073 | 0.02% | MISC Bhd | 845,777 | 1,437,528 | 0.05% |
| Mayora Indah Tbk PT | 1,216,000 | 210,033 | 0.01% | MR DIY Group M Bhd | 1,798,950 | 744,282 | 0.02% |
| Merdeka Copper Gold Tbk PT | 6,024,600 | 604,519 | 0.02% | Nestle Malaysia Bhd | 26,000 | 581,344 | 0.02% |
| MNC Digital Entertainment Tbk PT | 1,382,851 | 72,171 | 0.00% | Petronas Chemicals Group Bhd | 1,143,100 | 1,321,665 | 0.04% |
| Perusahaan Gas Negara Tbk PT | 3,925,800 | 387,824 | 0.01% | Petronas Dagangan Bhd | 134,400 | 580,702 | 0.02% |
| Petrindo Jaya Kreasi Tbk PT | 651,800 | 450,530 | 0.01% | Petronas Gas Bhd | 369,600 | 1,461,373 | 0.05% |
| PT Tower Bersama Infrastructure Tbk | 1,085,356 | 141,612 | 0.00% | PPB Group Bhd | 268,460 | 744,471 | 0.02% |
| Sarana Menara Nusantara Tbk PT | 8,083,300 | 328,957 | 0.01% | Press Metal Aluminium Holdings Bhd | 1,457,800 | 1,597,500 | 0.05% |
| Semen Indonesia Persero Tbk PT | 1,308,102 | 267,391 | 0.01% | Public Bank Bhd | 5,888,300 | 6,004,841 | 0.20% |
| Sumber Alfaria Trijaya Tbk PT | 7,529,400 | 1,333,258 | 0.04% | QL Resources Bhd | 680,850 | 724,778 | 0.02% |
| Telkom Indonesia Persero Tbk PT | 18,340,400 | 3,088,070 | 0.10% | RHB Bank Bhd | 783,684 | 1,135,698 | 0.04% |
| Trimegah Bangun Persada Tbk PT | 3,642,500 | 170,866 | 0.01% | SD Guthrie Bhd | 1,439,700 | 1,593,764 | 0.05% |
| Unilever Indonesia Tbk PT | 2,072,300 | 242,702 | 0.01% | Sime Darby Bhd | 1,539,300 | 812,423 | 0.03% |
| United Tractors Tbk PT | 556,100 | 925,106 | 0.03% | Telekom Malaysia Bhd | 502,800 | 747,762 | 0.03% |
| Vale Indonesia Tbk PT | 904,024 | 203,328 | 0.01% | Tenaga Nasional Bhd | 1,829,000 | 6,110,983 | 0.20% |
| XL Axiata Tbk PT | 1,921,737 | 268,649 | 0.01% | Top Glove Corp. Bhd | 1,987,600 | 595,635 | 0.02% |
| | | 50,447,887 | 1.66% | YTL Corp. Bhd | 1,985,849 | 1,185,780 | 0.04% |
| | | | | YTL Power International Bhd | 959,500 | 948,449 | 0.03% |
| | | | | | 59,001,735 | 1.94% | |
| Kuwait 0.81% (30 June 2024: 0.80%) | | | | Mexico 2.02% (30 June 2024: 2.53%) | | | |
| Agility Public Warehousing Co. KSC | 625,437 | 501,080 | 0.02% | Alfa SAB de CV Class A | 1,062,484 | 771,080 | 0.03% |
| Boubyan Bank KSCP | 652,317 | 1,186,993 | 0.04% | Alpek SAB de CV Class A | 154,000 | 96,580 | 0.00% |
| Burgan Bank SAK | 377,976 | 215,776 | 0.01% | Alesa SAB de CV | 203,500 | 425,639 | 0.01% |
| Gulf Bank KSCP | 867,774 | 917,594 | 0.03% | America Movil SAB de CV | 8,796,334 | 6,324,570 | 0.21% |
| Kuwait Finance House KSCP | 4,375,209 | 10,586,786 | 0.35% | Arca Continental SAB de CV | 213,304 | 1,772,066 | 0.06% |
| Mabaneer Co. KPSC | 288,835 | 713,890 | 0.02% | Banco del Bajío SA | 317,400 | 637,311 | 0.02% |
| Mobile Telecommunications Co. KSCP | 925,698 | 1,408,214 | 0.04% | Becle SAB de CV | 220,400 | 248,354 | 0.01% |
| | | | | Cemex SAB de CV | 6,015,474 | 3,379,098 | 0.11% |
| | | | | Coca-Cola Femsa SAB de CV | 206,890 | 1,611,817 | 0.05% |
| | | | | Concentradora Fibra Danhos SA de CV REIT | 110,600 | 106,702 | 0.00% |
| | | | | Corp. Inmobiliaria Vesta SAB de CV | 323,500 | 827,858 | 0.03% |
| | | | | El Puerto de Liverpool SAB de CV | 83,090 | 396,174 | 0.01% |
| | | | | Fibra Uno Administracion SA de CV REIT | 1,122,600 | 1,118,672 | 0.04% |
| | | | | Fomento Economico Mexicano SAB de CV | 686,493 | 5,866,939 | 0.19% |
| | | | | GCC SAB de CV | 67,700 | 607,071 | 0.02% |
| | | | | Gentera SAB de CV | 399,700 | 467,120 | 0.02% |
| | | | | Gruma SAB de CV Class B | 69,540 | 1,089,951 | 0.04% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Grupo Aeroportuario del Centro Norte SAB de CV Class B | 108,639 | 937,652 | 0.03% | Industries Qatar QSC | 627,550 | 2,287,171 | 0.08% |
| Grupo Aeroportuario del Pacifico SAB de CV Class B | 156,315 | 2,755,561 | 0.09% | Masraf Al Rayan QSC | 2,414,437 | 1,633,276 | 0.05% |
| Grupo Aeroportuario del Sureste SAB de CV Class B | 73,235 | 1,883,218 | 0.06% | Mesaieed Petrochemical Holding Co. | 2,438,367 | 1,001,197 | 0.03% |
| Grupo Bimbo SAB de CV | 858,701 | 2,281,307 | 0.07% | Ooredoo QPSC | 431,596 | 1,369,111 | 0.04% |
| Grupo Carso SAB de CV | 213,100 | 1,181,478 | 0.04% | Qatar Aluminum Manufacturing Co. | 995,798 | 331,477 | 0.01% |
| Grupo Comercial Chedraui SA de CV | 103,400 | 623,103 | 0.02% | Qatar Electricity & Water Co. QSC | 186,126 | 802,576 | 0.03% |
| Grupo Financiero Banorte SAB de CV Class O | 1,141,929 | 7,357,576 | 0.24% | Qatar Fuel QSC | 223,682 | 921,513 | 0.03% |
| Grupo Financiero Inbursa SAB de CV Class O | 921,700 | 1,923,390 | 0.06% | Qatar Gas Transport Co., Ltd. | 1,120,335 | 1,276,646 | 0.04% |
| Grupo Mexico SAB de CV | 1,247,976 | 5,937,756 | 0.20% | Qatar International Islamic Bank QSC | 480,062 | 1,437,153 | 0.05% |
| Grupo Televisa SAB | 757,570 | 251,761 | 0.01% | Qatar Islamic Bank QPSC | 659,376 | 3,868,243 | 0.13% |
| Industrias Penoles SAB de CV | 74,230 | 950,333 | 0.03% | Qatar National Bank QPSC | 1,761,036 | 8,362,623 | 0.28% |
| Kimberly-Clark de Mexico SAB de CV Class A | 335,600 | 474,523 | 0.02% | Qatar Navigation QSC | 410,439 | 1,238,870 | 0.04% |
| Megacable Holdings SAB de CV | 121,700 | 198,475 | 0.01% | Vodafone Qatar QSC | 665,111 | 334,291 | 0.01% |
| Operadora de Sites Mexicanos SAB de CV | 404,507 | 241,038 | 0.01% | | | 27,973,343 | 0.92% |
| Orbia Advance Corp. SAB de CV | 396,116 | 285,379 | 0.01% | Romania 0.14% (30 June 2024: 0.16%) | | | |
| Prologis Property Mexico SA de CV REIT | 373,909 | 1,041,376 | 0.03% | Banca Transilvania SA | 322,330 | 1,811,257 | 0.06% |
| Promotora y Operadora de Infraestructura SAB de CV | 87,621 | 744,322 | 0.02% | MED Life SA | 131,240 | 158,420 | 0.01% |
| Qualitas Controladora SAB de CV | 79,400 | 669,827 | 0.02% | OMV Petrom SA | 7,062,205 | 1,042,083 | 0.03% |
| Regional SAB de CV | 96,100 | 541,028 | 0.02% | One United Properties SA | 733,505 | 65,643 | 0.00% |
| Wal-Mart de Mexico SAB de CV | 2,038,558 | 5,381,513 | 0.18% | Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA | 29,637 | 752,506 | 0.02% |
| | | 61,407,618 | 2.02% | Societatea Energetica Electrica SA | 70,397 | 193,394 | 0.01% |
| | | | | Societatea Nationala Nuclearelectrica SA | 21,821 | 188,695 | 0.01% |
| | | | | | | 4,211,998 | 0.14% |
| Philippines 0.62% (30 June 2024: 0.65%) | | | | Russia 0.00% (30 June 2024: 0.00%) | | | |
| ACEN Corp. | 4,147,360 | 286,791 | 0.01% | Alrosa PJSC | 942,900 | — | 0.00% |
| Alliance Global Group, Inc. | 323,443 | 50,324 | 0.00% | Credit Bank of Moscow PJSC | 4,154,300 | — | 0.00% |
| Ayala Corp. | 130,560 | 1,351,983 | 0.04% | Magnitogorsk Iron & Steel Works PJSC | 787,035 | — | 0.00% |
| Ayala Land, Inc. | 2,902,620 | 1,314,697 | 0.04% | Polyus PJSC | 4,866 | — | 0.00% |
| Bank of the Philippine Islands | 837,152 | 1,765,624 | 0.06% | Polyus PJSC GDR | 11,451 | — | 0.00% |
| BDO Unibank, Inc. | 931,472 | 2,318,817 | 0.08% | Raspadskaya OJSC | 23,680 | — | 0.00% |
| Bloomberry Resorts Corp. | 1,478,700 | 117,079 | 0.00% | Rosneft Oil Co. PJSC | 436,992 | — | 0.00% |
| Converge Information & Communications Technology Solutions, Inc. | 941,100 | 262,587 | 0.01% | Sberbank of Russia PJSC | 3,847,449 | — | 0.00% |
| DMCI Holdings, Inc. | 1,322,900 | 247,451 | 0.01% | Segezha Group PJSC | 468,800 | — | 0.00% |
| Globe Telecom, Inc. | 13,495 | 509,518 | 0.02% | Severstal PAO | 71,661 | — | 0.00% |
| GT Capital Holdings, Inc. | 40,657 | 462,483 | 0.01% | Sistema AFK PAO | 902,880 | — | 0.00% |
| International Container Terminal Services, Inc. | 429,450 | 2,865,722 | 0.09% | Sovcomflot PJSC | 178,430 | — | 0.00% |
| JG Summit Holdings, Inc. | 1,239,175 | 440,229 | 0.01% | VTB Bank PJSC | 370,345 | — | 0.00% |
| Jollibee Foods Corp. | 177,130 | 823,718 | 0.03% | | | | — 0.00% |
| LT Group, Inc. | 1,159,400 | 210,454 | 0.01% | Saudi Arabia 4.57% (30 June 2024: 4.45%) | | | |
| Manila Electric Co. | 101,630 | 857,385 | 0.03% | Abdullah Al Othaim Markets Co. | 165,938 | 463,711 | 0.02% |
| Megaworld Corp. | 3,969,815 | 140,688 | 0.00% | ACWA Power Co. | 85,350 | 9,117,871 | 0.30% |
| Metropolitan Bank & Trust Co. | 694,649 | 864,634 | 0.03% | Ades Holding Co. | 170,592 | 788,172 | 0.03% |
| Monde Nissin Corp. | 3,043,800 | 452,532 | 0.01% | Advanced Petrochemical Co. | 55,002 | 469,890 | 0.02% |
| PLDT, Inc. | 36,130 | 808,857 | 0.03% | Al Rajhi Bank | 775,624 | 19,527,874 | 0.64% |
| Puregold Price Club, Inc. | 378,100 | 201,649 | 0.01% | Al Rajhi Co. for Co.-operative Insurance | 18,995 | 867,499 | 0.03% |
| Semirara Mining & Power Corp. Class A | 479,352 | 289,211 | 0.01% | Aldrees Petroleum & Transport Services Co. | 19,568 | 625,984 | 0.02% |
| SM Prime Holdings, Inc. | 4,173,925 | 1,814,750 | 0.06% | Alinma Bank | 487,934 | 3,759,432 | 0.12% |
| Universal Robina Corp. | 340,320 | 464,781 | 0.02% | Almarai Co. JSC | 163,650 | 2,491,292 | 0.08% |
| | | 18,921,964 | 0.62% | Arab National Bank | 349,938 | 1,963,244 | 0.06% |
| Qatar 0.92% (30 June 2024: 0.89%) | | | | Arabian Centres Co. | 87,721 | 506,612 | 0.02% |
| Barwa Real Estate Co. | 818,651 | 636,304 | 0.02% | Arabian Contracting Services Co. | 6,945 | 268,381 | 0.01% |
| Commercial Bank PSQC | 1,343,235 | 1,604,799 | 0.05% | Arabian Drilling Co. | 10,774 | 320,003 | 0.01% |
| Dukhan Bank | 676,762 | 686,799 | 0.02% | Arabian Internet & Communications Services Co. | 10,037 | 721,241 | 0.02% |
| Ezdan Holding Group QSC | 625,086 | 181,294 | 0.01% | Astra Industrial Group Co. | 14,906 | 714,079 | 0.02% |
| | | | | Bank AlBilad | 241,807 | 2,513,058 | 0.08% |
| | | | | Bank Al-Jazira | 203,545 | 1,013,012 | 0.03% |
| | | | | Banque Saudi Fransi | 487,390 | 2,054,681 | 0.07% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| BinDawood Holding Co. | 127,906 | 220,246 | 0.01% | Aspen Pharmicare Holdings Ltd. | 152,419 | 1,331,546 | 0.04% |
| Bupa Arabia for Cooperative Insurance Co. | 28,957 | 1,595,278 | 0.05% | Bid Corp., Ltd. | 131,279 | 2,995,485 | 0.10% |
| Catrion Catering Holding Co. Co. for Cooperative Insurance | 15,959 | 518,177 | 0.02% | Bidvest Group Ltd. | 134,933 | 1,885,415 | 0.06% |
| Dallah Healthcare Co. | 28,207 | 1,108,041 | 0.04% | Capitec Bank Holdings Ltd. | 37,118 | 6,165,365 | 0.20% |
| Dar Al Arkan Real Estate Development Co. | 14,445 | 576,662 | 0.02% | Clicks Group Ltd. | 96,005 | 1,898,223 | 0.06% |
| Dr Soliman Abdel Kader Fakeeh Hospital Co. | 205,528 | 825,963 | 0.03% | Discovery Ltd. | 203,661 | 2,102,123 | 0.07% |
| Dr Sulaiman Al Habib Medical Services Group Co. | 20,715 | 369,379 | 0.01% | Exxaro Resources Ltd. | 77,523 | 648,901 | 0.02% |
| Elm Co. | 40,086 | 2,991,461 | 0.10% | FirstRand Ltd. | 1,970,997 | 7,934,125 | 0.26% |
| Emaar Economic City | 10,215 | 3,031,278 | 0.10% | Foschini Group Ltd. | 127,018 | 1,130,844 | 0.04% |
| Etihad Etisalat Co. | 156,427 | 364,278 | 0.01% | Gold Fields Ltd. | 350,357 | 4,587,876 | 0.15% |
| Jamjoom Pharmaceuticals Factory Co. | 151,103 | 2,147,469 | 0.07% | Growthpoint Properties Ltd. REIT | 1,381,638 | 932,075 | 0.03% |
| Jarir Marketing Co. | 11,400 | 461,777 | 0.02% | Harmony Gold Mining Co., Ltd. | 217,417 | 1,736,110 | 0.06% |
| Leejam Sports Co. JSC | 240,868 | 811,569 | 0.03% | Impala Platinum Holdings Ltd. | 319,841 | 1,487,337 | 0.05% |
| Mobile Telecommunications Co. Saudi Arabia | 9,298 | 458,788 | 0.01% | Investec Ltd. | 102,753 | 680,882 | 0.02% |
| Mouwasat Medical Services Co. | 179,885 | 491,196 | 0.02% | Kumba Iron Ore Ltd. | 22,314 | 385,794 | 0.01% |
| Nahdi Medical Co. | 36,640 | 829,846 | 0.03% | Mr Price Group Ltd. | 100,187 | 1,567,579 | 0.05% |
| National Industrialization Co. | 20,666 | 646,809 | 0.02% | MTN Group Ltd. | 681,245 | 3,321,024 | 0.11% |
| Power & Water Utility Co. for Jubail & Yanbu | 132,655 | 358,699 | 0.01% | MultiChoice Group | 93,644 | 535,959 | 0.02% |
| Qassim Cement Co. | 30,637 | 446,827 | 0.01% | Naspers Ltd. Class N | 69,426 | 15,354,000 | 0.51% |
| Rabigh Refining & Petrochemical Co. | 18,310 | 256,322 | 0.01% | Nedbank Group Ltd. | 182,731 | 2,727,989 | 0.09% |
| Riyadh Bank | 183,440 | 403,261 | 0.01% | NEPI Rockcastle NV | 240,360 | 1,757,672 | 0.06% |
| Riyadh Cables Group Co. | 579,450 | 4,410,568 | 0.15% | Northam Platinum Holdings Ltd. | 139,644 | 720,865 | 0.02% |
| SABIC Agri-Nutrients Co. | 29,007 | 1,063,811 | 0.03% | Old Mutual Ltd. | 1,658,621 | 1,099,594 | 0.04% |
| Sahara International Petrochemical Co. | 92,246 | 2,725,104 | 0.09% | OUTsurance Group Ltd. | 338,498 | 1,192,905 | 0.04% |
| SAL Saudi Logistics Services | 137,922 | 913,264 | 0.03% | Pepkor Holdings Ltd. | 1,014,004 | 1,555,666 | 0.05% |
| Saudi Arabian Mining Co. | 9,895 | 665,215 | 0.02% | Reinet Investments SCA | 52,331 | 1,240,081 | 0.04% |
| Saudi Arabian Oil Co. | 480,984 | 6,438,893 | 0.21% | Remgro Ltd. | 198,924 | 1,635,035 | 0.05% |
| Saudi Aramco Base Oil Co. | 2,281,287 | 17,030,420 | 0.56% | Sanlam Ltd. | 640,532 | 2,949,095 | 0.10% |
| Saudi Awwal Bank | 20,785 | 618,450 | 0.02% | Santam Ltd. | 16,288 | 338,915 | 0.01% |
| Saudi Basic Industries Corp. | 373,854 | 3,348,110 | 0.11% | Sasol Ltd. | 232,009 | 1,023,815 | 0.03% |
| Saudi Cement Co. | 356,217 | 6,351,876 | 0.21% | Shoprite Holdings Ltd. | 189,185 | 2,952,569 | 0.10% |
| Saudi Electricity Co. | 30,855 | 350,233 | 0.01% | Sibanye Stillwater Ltd. | 1,137,500 | 903,007 | 0.03% |
| Saudi Ground Services Co. | 309,154 | 1,390,510 | 0.05% | Standard Bank Group Ltd. | 520,119 | 6,112,432 | 0.20% |
| Saudi Industrial Investment Group | 33,209 | 451,637 | 0.01% | Tiger Brands Ltd. | 65,237 | 999,194 | 0.03% |
| Saudi Investment Bank | 141,567 | 629,203 | 0.02% | Vodacom Group Ltd. | 228,708 | 1,228,502 | 0.04% |
| Saudi Kayan Petrochemical Co. | 256,473 | 989,743 | 0.03% | Woolworths Holdings Ltd. | 360,347 | 1,190,654 | 0.04% |
| Saudi National Bank | 276,842 | 517,228 | 0.02% | | | 95,407,416 | 3.14% |
| Saudi Research & Media Group | 1,151,729 | 10,237,864 | 0.34% | Taiwan 20.20% (30 June 2024: 20.59%) | | | |
| Saudi Tadawul Group Holding Co. | 15,843 | 1,159,532 | 0.04% | Accton Technology Corp. | 199,000 | 4,692,065 | 0.15% |
| Saudi Telecom Co. | 19,418 | 1,120,408 | 0.04% | Acer, Inc. | 1,139,176 | 1,382,946 | 0.05% |
| Saudia Dairy & Foodstuff Co. | 750,546 | 7,990,057 | 0.26% | Advanced Energy Solution Holding Co., Ltd. | 10,000 | 347,725 | 0.01% |
| Savola Group | 6,118 | 550,024 | 0.02% | Advantech Co., Ltd. | 180,702 | 1,909,843 | 0.06% |
| Seera Group Holding | 58,452 | 570,924 | 0.02% | Airtac International Group | 54,555 | 1,404,457 | 0.05% |
| United Electronics Co. | 57,639 | 344,539 | 0.01% | Alchip Technologies Ltd. | 31,000 | 3,101,466 | 0.10% |
| Yamama Cement Co. | 43,983 | 410,285 | 0.01% | ASE Technology Holding Co., Ltd. | 1,279,748 | 6,323,695 | 0.21% |
| Yanbu National Petrochemical Co. | 109,349 | 1,100,067 | 0.04% | Asia Cement Corp. | 961,046 | 1,184,287 | 0.04% |
| | | 138,829,494 | 4.57% | Asia Vital Components Co., Ltd. | 125,000 | 2,375,360 | 0.08% |
| South Africa 3.14% (30 June 2024: 3.22%) | | | | ASMedia Technology, Inc. | 16,000 | 968,750 | 0.03% |
| Absa Group Ltd. | 327,134 | 3,289,543 | 0.11% | ASPEED Technology, Inc. | 12,000 | 1,217,039 | 0.04% |
| African Rainbow Minerals Ltd. | 43,099 | 343,490 | 0.01% | Asustek Computer, Inc. | 280,000 | 5,261,023 | 0.17% |
| Anglo American Platinum Ltd. | 34,941 | 1,053,507 | 0.04% | AUO Corp. | 2,758,000 | 1,232,433 | 0.04% |
| Anglogold Ashanti plc | 197,764 | 4,412,223 | 0.15% | Capital Securities Corp. | 788,400 | 592,782 | 0.02% |
| | | | | Catcher Technology Co., Ltd. | 240,000 | 1,420,183 | 0.05% |
| | | | | Cathay Financial Holding Co., Ltd. | 3,646,494 | 7,596,747 | 0.25% |
| | | | | Chailease Holding Co., Ltd. | 595,563 | 2,052,757 | 0.07% |
| | | | | Chang Hwa Commercial Bank Ltd. | 2,851,615 | 1,552,603 | 0.05% |
| | | | | Cheng Shin Rubber Industry Co., Ltd. | 740,371 | 1,107,694 | 0.04% |
| | | | | Chicony Electronics Co., Ltd. | 226,645 | 1,050,803 | 0.04% |
| | | | | China Airlines Ltd. | 1,117,000 | 873,921 | 0.03% |
| | | | | China Motor Corp. | 113,000 | 273,672 | 0.01% |
| | | | | China Steel Corp. | 4,441,825 | 2,662,290 | 0.09% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Chunghwa Telecom Co., Ltd. | 1,497,000 | 5,639,235 | 0.19% | Nan Ya Printed Circuit Board Corp. | 86,000 | 342,326 | 0.01% |
| Compal Electronics, Inc. | 1,592,000 | 1,828,266 | 0.06% | Nanya Technology Corp. | 432,430 | 385,810 | 0.01% |
| CTBC Financial Holding Co., Ltd. | 6,491,954 | 7,742,543 | 0.26% | Nien Made Enterprise Co., Ltd. | 57,000 | 637,207 | 0.02% |
| Delta Electronics, Inc. | 856,223 | 11,243,240 | 0.37% | Novatek Microelectronics Corp. | 227,000 | 3,475,850 | 0.11% |
| E Ink Holdings, Inc. | 310,000 | 2,581,403 | 0.09% | Oneness Biotech Co., Ltd. | 142,906 | 380,536 | 0.01% |
| E.Sun Financial Holding Co., Ltd. | 5,996,062 | 4,928,972 | 0.16% | Parade Technologies Ltd. | 31,000 | 725,251 | 0.02% |
| Eclat Textile Co., Ltd. | 79,737 | 1,237,967 | 0.04% | Pegatron Corp. | 815,000 | 2,284,570 | 0.08% |
| Elite Material Co., Ltd. | 120,000 | 2,262,045 | 0.07% | Pharmaessentia Corp. | 102,000 | 1,913,404 | 0.06% |
| eMemory Technology, Inc. | 26,000 | 2,660,709 | 0.09% | Pou Chen Corp. | 856,000 | 963,455 | 0.03% |
| Ennostar, Inc. | 238,500 | 304,086 | 0.01% | Powerchip Semiconductor Manufacturing Corp. | 1,213,000 | 588,287 | 0.02% |
| Eternal Materials Co., Ltd. | 410,626 | 348,195 | 0.01% | Powertech Technology, Inc. | 276,000 | 1,027,071 | 0.03% |
| Eva Airways Corp. | 1,087,610 | 1,471,290 | 0.05% | President Chain Store Corp. | 205,000 | 1,644,527 | 0.05% |
| Evergreen Marine Corp. Taiwan Ltd. | 404,624 | 2,776,934 | 0.09% | Quanta Computer, Inc. | 1,051,000 | 9,200,598 | 0.30% |
| Far Eastern International Bank | 915,378 | 368,558 | 0.01% | Realtek Semiconductor Corp. | 189,120 | 3,276,553 | 0.11% |
| Far Eastern New Century Corp. | 1,143,418 | 1,102,106 | 0.04% | Ruentex Development Co., Ltd. | 638,250 | 835,179 | 0.03% |
| Far EastTone Telecommunications Co., Ltd. | 694,000 | 1,892,467 | 0.06% | Shanghai Commercial & Savings Bank Ltd. | 1,481,428 | 1,789,399 | 0.06% |
| Feng TAY Enterprise Co., Ltd. | 190,284 | 771,943 | 0.03% | Shihlin Electric & Engineering Corp. | 109,000 | 638,350 | 0.02% |
| First Financial Holding Co., Ltd. | 4,165,211 | 3,443,006 | 0.11% | Shin Kong Financial Holding Co., Ltd. | 6,474,163 | 2,330,221 | 0.08% |
| Formosa Chemicals & Fibre Corp. | 1,361,950 | 1,134,110 | 0.04% | Silergy Corp. | 129,000 | 1,587,686 | 0.05% |
| Formosa Petrochemical Corp. | 556,000 | 585,942 | 0.02% | Sino-American Silicon Products, Inc. | 223,000 | 914,868 | 0.03% |
| Formosa Plastics Corp. | 1,478,840 | 1,601,331 | 0.05% | SinoPac Financial Holdings Co., Ltd. | 4,666,092 | 3,259,269 | 0.11% |
| Formosa Sumco Technology Corp. | 22,000 | 65,763 | 0.00% | Synnex Technology International Corp. | 551,500 | 1,190,996 | 0.04% |
| Formosa Taffeta Co., Ltd. | 405,000 | 226,685 | 0.01% | Taishin Financial Holding Co., Ltd. | 4,643,304 | 2,464,381 | 0.08% |
| Fortune Electric Co., Ltd. | 50,000 | 858,637 | 0.03% | Taiwan Business Bank | 2,511,077 | 1,137,412 | 0.04% |
| Foxconn Technology Co., Ltd. | 436,193 | 989,881 | 0.03% | Taiwan Cooperative Financial Holding Co., Ltd. | 3,989,244 | 2,956,843 | 0.10% |
| Fubon Financial Holding Co., Ltd. | 3,214,415 | 8,853,625 | 0.29% | Taiwan Fertilizer Co., Ltd. | 289,000 | 450,454 | 0.02% |
| Genius Electronic Optical Co., Ltd. | 36,000 | 556,726 | 0.02% | Taiwan Glass Industry Corp. | 534,531 | 266,577 | 0.01% |
| Giant Manufacturing Co., Ltd. | 123,916 | 534,829 | 0.02% | Taiwan High Speed Rail Corp. | 840,000 | 712,288 | 0.02% |
| Gigabyte Technology Co., Ltd. | 205,000 | 1,703,930 | 0.06% | Taiwan Mobile Co., Ltd. | 594,000 | 2,056,429 | 0.07% |
| Global Unichip Corp. | 35,000 | 1,451,906 | 0.05% | Taiwan Secom Co., Ltd. | 98,600 | 371,429 | 0.01% |
| Globalwafers Co., Ltd. | 100,000 | 1,163,660 | 0.04% | Taiwan Semiconductor Manufacturing Co., Ltd. | 9,509,000 | 311,799,021 | 10.26% |
| Hiwin Technologies Corp. | 114,835 | 1,152,396 | 0.04% | Tatung Co., Ltd. | 831,000 | 1,214,138 | 0.04% |
| Hon Hai Precision Industry Co., Ltd. | 4,724,265 | 26,514,504 | 0.87% | TCC Group Holdings Co., Ltd. | 2,601,112 | 2,515,068 | 0.08% |
| Hotai Motor Co., Ltd. | 128,660 | 2,429,213 | 0.08% | Teco Electric & Machinery Co., Ltd. | 462,000 | 735,604 | 0.02% |
| HTC Corp. | 271,000 | 406,692 | 0.01% | Transcend Information, Inc. | 103,000 | 272,074 | 0.01% |
| Hua Nan Financial Holdings Co., Ltd. | 3,597,105 | 2,869,170 | 0.09% | U-Ming Marine Transport Corp. | 167,000 | 295,954 | 0.01% |
| Innolux Corp. | 2,980,236 | 1,304,470 | 0.04% | Unimicron Technology Corp. | 520,000 | 2,236,423 | 0.07% |
| International Games System Co., Ltd. | 78,000 | 2,317,315 | 0.08% | Uni-President Enterprises Corp. | 1,888,191 | 4,659,356 | 0.15% |
| Inventec Corp. | 999,735 | 1,527,756 | 0.05% | United Microelectronics Corp. | 4,653,000 | 6,109,950 | 0.20% |
| Jentech Precision Industrial Co., Ltd. | 40,000 | 1,860,635 | 0.06% | Vanguard International Semiconductor Corp. | 396,222 | 1,207,356 | 0.04% |
| KGI Financial Holding Co., Ltd. | 6,205,653 | 3,255,722 | 0.11% | Voltronic Power Technology Corp. | 26,000 | 1,475,087 | 0.05% |
| King Yuan Electronics Co., Ltd. | 429,000 | 1,459,028 | 0.05% | Walsin Lihwa Corp. | 1,092,267 | 789,603 | 0.03% |
| Largan Precision Co., Ltd. | 38,000 | 3,100,551 | 0.10% | Walsin Technology Corp. | 137,000 | 386,539 | 0.01% |
| Lite-On Technology Corp. ADR | 785,481 | 2,383,912 | 0.08% | Wan Hai Lines Ltd. | 371,670 | 919,411 | 0.03% |
| Lotes Co., Ltd. | 29,000 | 1,729,323 | 0.06% | Win Semiconductors Corp. | 165,000 | 563,681 | 0.02% |
| MediaTek, Inc. | 586,940 | 25,332,706 | 0.83% | Winbond Electronics Corp. | 1,204,022 | 543,535 | 0.02% |
| Mega Financial Holding Co., Ltd. | 4,653,280 | 5,492,899 | 0.18% | Wistron Corp. | 1,069,009 | 3,391,143 | 0.11% |
| Micro-Star International Co., Ltd. | 273,000 | 1,528,024 | 0.05% | Wiwynn Corp. | 41,000 | 3,276,548 | 0.11% |
| momo.com, Inc. | 31,010 | 315,449 | 0.01% | WPG Holdings Ltd. | 586,000 | 1,222,602 | 0.04% |
| Nan Ya Plastics Corp. | 2,043,950 | 1,864,116 | 0.06% | Yageo Corp. | 163,133 | 2,691,972 | 0.09% |
| | | | | Yageo Corp. GDR | 3,990 | 329,209 | 0.01% |
| | | | | Yang Ming Marine Transport Corp. | 684,000 | 1,579,368 | 0.05% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Yuanta Financial Holding Co., Ltd. | 4,505,265 | 4,672,300 | 0.15% | Thai Union Group PCL Class F | 1,334,400 | 508,790 | 0.02% |
| Yulon Motor Co., Ltd. | 242,787 | 375,461 | 0.01% | TMBThanachart Bank PCL | 17,291,196 | 943,295 | 0.03% |
| Yulon Nissan Motor Co., Ltd. | 10,000 | 23,060 | 0.00% | True Corp. PCL | 3,437,998 | 1,089,027 | 0.04% |
| Zhen Ding Technology Holding Ltd. | 247,000 | 904,086 | 0.03% | True Corp. PCL NVDR | 789,515 | 257,035 | 0.01% |
| | | 613,754,187 | 20.20% | | | 58,884,737 | 1.94% |
| Thailand 1.94% (30 June 2024: 1.76%) | | | | Turkey 1.15% (30 June 2024: 1.36%) | | | |
| Advanced Info Service PCL | 444,700 | 3,743,332 | 0.12% | AG Anadolu Grubu Holding A.S. | 47,251 | 418,251 | 0.01% |
| Airports of Thailand PCL | 1,708,300 | 2,981,195 | 0.10% | Agrotech Yueksek Teknoloji VE Yatirim A.S. | 132,464 | 40,008 | 0.00% |
| Asset World Corp. PCL | 2,637,200 | 272,267 | 0.01% | Ahlatci Dogal Gaz Dagitim Enerji VE Yatirim A.S. | 229,621 | 134,680 | 0.01% |
| B Grimm Power PCL | 345,200 | 197,431 | 0.01% | Akbank T.A.S. | 1,204,531 | 2,209,070 | 0.07% |
| Bangkok Bank PCL | 132,700 | 587,702 | 0.02% | Akcansa Cimento A.S. | 18,859 | 96,000 | 0.00% |
| Bangkok Bank PCL NVDR | 89,200 | 395,049 | 0.01% | Akfen Yenilenebilir Enerji A.S. | 125,598 | 69,653 | 0.00% |
| Bangkok Dusit Medical Services PCL | 318,500 | 228,868 | 0.01% | Aksa Akrilik Kimya Sanayii A.S. | 496,412 | 181,659 | 0.01% |
| Bangkok Dusit Medical Services PCL Class F | 4,270,700 | 3,068,842 | 0.10% | Aksa Enerji Uretim A.S. Class B | 114,822 | 127,290 | 0.01% |
| Bangkok Expressway & Metro PCL | 2,530,400 | 526,935 | 0.02% | Alarko Holding A.S. | 63,890 | 166,227 | 0.01% |
| Banpu PCL | 3,527,658 | 620,793 | 0.02% | Alfa Solar Enerji Sanayi VE Ticaret A.S. | 41,064 | 78,910 | 0.00% |
| Berli Jucker PCL | 408,403 | 279,096 | 0.01% | Altinay Savunma Teknolojileri A.S. | 29,990 | 69,716 | 0.00% |
| BTS Group Holdings PCL | 4,246,216 | 759,698 | 0.03% | Anadolu Anonim Turk Sigorta Sirketi | 88,909 | 261,493 | 0.01% |
| Bumrungrad Hospital PCL | 221,100 | 1,293,722 | 0.04% | Anadolu Efes Biracilik Ve Malt Sanayii A.S. | 63,129 | 342,063 | 0.01% |
| Carabao Group PCL Class F | 149,100 | 343,286 | 0.01% | Anadolu Hayat Emeklilik A.S. | 23,304 | 68,540 | 0.00% |
| Central Pattana PCL | 1,241,400 | 2,075,372 | 0.07% | Anadolu Isuzu Otomotiv Sanayi Ve Ticaret A.S. Class C | 20,895 | 39,059 | 0.00% |
| Central Retail Corp. PCL | 1,105,300 | 1,102,220 | 0.04% | Arcelik A.S. | 93,956 | 377,307 | 0.01% |
| Charoen Pokphand Foods PCL | 1,761,200 | 1,177,749 | 0.04% | Aselsan Elektronik Sanayi Ve Ticaret A.S. | 463,019 | 949,333 | 0.03% |
| CP ALL PCL | 2,346,100 | 3,836,195 | 0.13% | Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B | 123,567 | 398,023 | 0.01% |
| CP AXTRA PCL | 620,943 | 496,281 | 0.02% | Aydem Yenilenebilir Enerji A.S. | 56,962 | 37,953 | 0.00% |
| Delta Electronics Thailand PCL | 1,112,900 | 4,977,775 | 0.16% | Aygaz A.S. | 20,310 | 101,606 | 0.00% |
| Digital Telecommunications Infrastructure Fund Class F | 1,922,465 | 484,916 | 0.02% | Baskent Dogalgaz Dagitim Gayrimenkul Yatirim Ortakligi A.S. | 54,689 | 44,573 | 0.00% |
| Electricity Generating PCL | 88,000 | 301,980 | 0.01% | Baticim Bati Anadolu Cimento Sanayii A.S. | 29,879 | 119,565 | 0.00% |
| Energy Absolute PCL | 594,700 | 69,072 | 0.00% | BIM Birlesik Magazalar A.S. | 171,901 | 2,569,242 | 0.09% |
| Energy Absolute PCL - Rights Issue 31/12/2049 | 688,800 | 39,597 | 0.00% | Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S. | 15,805 | 192,643 | 0.01% |
| Energy Absolute PCL NVDR | 94,100 | 10,929 | 0.00% | Borusan Yatirim ve Pazarlama A.S. | 3,538 | 204,012 | 0.01% |
| Global Power Synergy PCL Class F | 287,866 | 322,947 | 0.01% | Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S. | 30,273 | 77,693 | 0.00% |
| Gulf Energy Development PCL | 1,188,180 | 2,073,521 | 0.07% | Can2 Termik A.S. | 503,608 | 23,642 | 0.00% |
| Home Product Center PCL | 2,227,939 | 614,243 | 0.02% | Celebi Hava Servisi A.S. | 1,312 | 70,200 | 0.00% |
| Indorama Ventures PCL | 712,900 | 520,640 | 0.02% | Cimsa Cimento Sanayi VE Ticaret A.S. | 138,959 | 183,128 | 0.01% |
| Intouch Holdings PCL | 8,100 | 23,045 | 0.00% | Coca-Cola Icecek A.S. | 348,940 | 591,591 | 0.02% |
| Intouch Holdings PCL Class F | 326,977 | 930,247 | 0.03% | CW Enerji Muhendislik Ticaret VE Sanayi A.S. | 66,690 | 39,681 | 0.00% |
| IRPC PCL | 3,823,000 | 137,917 | 0.00% | Dogan Sirketler Grubu Holding A.S. | 327,243 | 134,097 | 0.01% |
| Kasikornbank PCL | 492,000 | 2,243,907 | 0.07% | Dogus Otomotiv Servis ve Ticaret A.S. | 23,027 | 126,204 | 0.01% |
| Kasikornbank PCL NVDR | 201,500 | 918,998 | 0.03% | Eczacibasi Yatirim Holding Ortakligi A.S. | 8,197 | 45,713 | 0.00% |
| Krung Thai Bank PCL | 2,430,325 | 1,496,901 | 0.05% | EGE Endustri VE Ticaret A.S. | 451 | 125,088 | 0.01% |
| Krungthai Card PCL | 426,200 | 625,018 | 0.02% | EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S. | 69,530 | 93,597 | 0.00% |
| Land & Houses PCL | 2,069,540 | 306,531 | 0.01% | Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT | 706,858 | 272,264 | 0.01% |
| Land & Houses PCL NVDR | 1,019,700 | 151,034 | 0.01% | Enerjisa Enerji A.S. | 80,959 | 134,853 | 0.01% |
| Minor International PCL | 1,584,327 | 1,208,168 | 0.04% | | | | |
| Muangthai Capital PCL | 276,000 | 388,561 | 0.01% | | | | |
| Osotspa PCL | 498,700 | 304,237 | 0.01% | | | | |
| PTT Exploration & Production PCL | 556,283 | 1,941,566 | 0.06% | | | | |
| PTT Global Chemical PCL | 832,000 | 595,419 | 0.02% | | | | |
| PTT Oil & Retail Business PCL | 1,137,800 | 443,841 | 0.01% | | | | |
| PTT PCL | 5,625,600 | 5,238,680 | 0.17% | | | | |
| Ratch Group PCL | 488,900 | 430,180 | 0.01% | | | | |
| SCB X PCL | 663,900 | 2,287,968 | 0.08% | | | | |
| SCG Packaging PCL | 511,800 | 294,216 | 0.01% | | | | |
| Siam Cement PCL | 210,600 | 1,037,712 | 0.03% | | | | |
| Siam Cement PCL NVDR | 92,500 | 455,785 | 0.02% | | | | |
| Siam City Cement PCL | 20,800 | 99,745 | 0.00% | | | | |
| Srisawad Corp. PCL | 348,580 | 426,843 | 0.01% | | | | |
| Thai Life Insurance PCL | 988,600 | 324,749 | 0.01% | | | | |
| Thai Oil PCL | 450,982 | 373,669 | 0.01% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Enerya Enerji A.S. | 12,165 | 88,329 | 0.00% | Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S. | 153,591 | 82,050 | 0.00% |
| Enka Insaat ve Sanayi A.S. | 688,078 | 945,705 | 0.03% | Sasa Polyester Sanayi A.S. | 4,347,704 | 500,422 | 0.02% |
| Eregli Demir ve Celik Fabrikalari T.A.S. | 1,378,562 | 951,257 | 0.03% | Selcuk Ecza Deposu Ticaret ve Sanayi A.S.. | 43,634 | 98,718 | 0.00% |
| Europower Enerji VE Otomasyon Teknolojileri Sanayi Ticaret A.S. | 67,821 | 63,639 | 0.00% | Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret A.S. | 60,399 | 69,417 | 0.00% |
| Ford Otomotiv Sanayi A.S. | 26,040 | 690,021 | 0.02% | Sok Marketler Ticaret A.S. | 115,117 | 134,128 | 0.01% |
| Galata Wind Enerji A.S. | 38,858 | 37,165 | 0.00% | TAB Gida Sanayi Ve Ticaret A.S. | 24,954 | 105,714 | 0.00% |
| GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret A.S. | 32,173 | 109,183 | 0.00% | TAV Havalimanlari Holding A.S. | 71,621 | 554,974 | 0.02% |
| Girsim Elektrik Sanayi Taahut Ve Ticaret A.S. | 39,064 | 52,121 | 0.00% | Tekfen Holding A.S. | 60,880 | 124,048 | 0.00% |
| Gubre Fabrikalari T.A.S. | 31,431 | 255,107 | 0.01% | Tofas Turk Otomobil Fabrikasi A.S. | 51,439 | 298,359 | 0.01% |
| Haci Omer Sabanci Holding A.S. | 515,948 | 1,400,744 | 0.05% | Torunlar Gayrimenkul Yatirim Ortakligi A.S. REIT | 44,554 | 80,325 | 0.00% |
| Hektas Ticaret T.A.S. | 1,489,183 | 162,982 | 0.01% | Turk Hava Yollari AO | 218,022 | 1,732,560 | 0.06% |
| Investco Holding A.S. | 15,157 | 124,199 | 0.01% | Turk Telekomunikasyon A.S. | 200,084 | 246,027 | 0.01% |
| Is Gayrimenkul Yatirim Ortakligi A.S. REIT | 150,915 | 80,066 | 0.00% | Turk Traktor ve Ziraat Makineleri A.S. | 9,665 | 204,996 | 0.01% |
| Is Yatirim Menkul Degerler A.S. | 231,706 | 321,081 | 0.01% | Turkcell Iletisim Hizmetleri A.S. | 463,882 | 1,217,411 | 0.04% |
| Iskenderun Demir ve Celik A.S. | 48,517 | 55,624 | 0.00% | Turkiye Garanti Bankasi A.S. | 238,519 | 839,122 | 0.03% |
| Kaleseramik Canakkale Kalebodur Seramik Sanayi A.S. | 33,082 | 33,044 | 0.00% | Turkiye Halk Bankasi A.S. | 213,125 | 97,641 | 0.00% |
| Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D | 427,411 | 327,564 | 0.01% | Turkiye Is Bankasi A.S. Class C | 2,993,827 | 1,146,376 | 0.04% |
| Kayseri Seker Fabrikasi A.S. | 91,270 | 51,081 | 0.00% | Turkiye Petrol Rafinerileri A.S. | 351,147 | 1,409,136 | 0.05% |
| Kiler Holding A.S. | 89,677 | 83,538 | 0.00% | Turkiye Sigorta A.S. | 396,788 | 205,685 | 0.01% |
| Kimteks Poliuretan Sanayi VE Ticaret A.S. | 72,292 | 38,844 | 0.00% | Turkiye Sinai Kalkinma Bankasi A.S. | 476,017 | 164,504 | 0.01% |
| KOC Holding A.S. | 336,071 | 1,697,439 | 0.06% | Turkiye Sise ve Cam Fabrikalari A.S. | 576,271 | 676,653 | 0.02% |
| Kocaer Celik Sanayi Ve Ticaret A.S. | 95,798 | 37,874 | 0.00% | Turkiye Vakiflar Bankasi TAO Class D | 261,874 | 172,704 | 0.01% |
| Kontrolmatik Enerji Ve Muhendislik A.S. | 112,267 | 122,489 | 0.00% | Ulker Biskuvi Sanayi A.S. | 62,958 | 209,560 | 0.01% |
| Konya Cimento Sanayii A.S. | 349 | 66,127 | 0.00% | Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri A.S. | 31,556 | 75,185 | 0.00% |
| Kordsa Teknik Tekstil A.S. | 19,058 | 38,590 | 0.00% | Vestel Beyaz Elya Sanayi ve Ticaret A.S. | 131,267 | 62,923 | 0.00% |
| Koza Altin Isletmeleri A.S. | 402,427 | 256,976 | 0.01% | Vestel Elektronik Sanayi ve Ticaret A.S. | 51,920 | 104,690 | 0.00% |
| Koza Anadolu Metal Madencilik Isletmeleri A.S. | 69,919 | 146,816 | 0.01% | Yapi ve Kredi Bankasi A.S. | 1,284,056 | 1,111,913 | 0.04% |
| Margun Enerji Uretim Sanayi VE Ticaret A.S. | 112,966 | 61,498 | 0.00% | Yayla Agro Gida Sanayi VE Nakliyat A.S. | 55,246 | 16,717 | 0.00% |
| Mavi Giyim Sanayi Ve Ticaret A.S. Class B | 121,079 | 298,584 | 0.01% | YEO Teknoloji Enerji VE Endustri A.S. | 37,363 | 54,628 | 0.00% |
| MIA Teknoloji A.S. | 70,619 | 84,158 | 0.00% | Ziraat Gayrimenkul Yatirim Ortakligi A.S. | 306,065 | 117,023 | 0.00% |
| Migros Ticaret A.S. | 34,877 | 539,521 | 0.02% | Zorlu Enerji Elektrik Uretim A.S. | 440,656 | 54,334 | 0.00% |
| MLP Saglik Hizmetleri A.S. Class B | 31,983 | 345,513 | 0.01% | | | 34,854,766 | 1.15% |
| Nuh Cimento Sanayi A.S. | 22,735 | 192,885 | 0.01% | United Arab Emirates 1.88% (30 June 2024: 1.62%) | | | |
| ODAS Elektrik Uretim ve Sanayi Ticaret A.S. | 446,162 | 76,084 | 0.00% | Abu Dhabi Commercial Bank PJSC | 1,167,905 | 3,313,206 | 0.11% |
| Otokar Otomotiv Ve Savunma Sanayi A.S.. | 14,988 | 205,362 | 0.01% | Abu Dhabi Islamic Bank PJSC | 581,565 | 2,188,162 | 0.07% |
| Oyak Cimento Fabrikalari A.S. | 420,068 | 285,110 | 0.01% | Abu Dhabi National Oil Co. for Distribution PJSC | 1,110,738 | 1,064,455 | 0.04% |
| Oyak Yatirim Menkul Degerler A.S. | 26,227 | 26,390 | 0.00% | Abu Dhabi Ports Co. PJSC | 351,221 | 486,711 | 0.02% |
| Ozak Gayrimenkul Yatirim Ortakligi REIT | 160,440 | 63,476 | 0.00% | ADNOC Drilling Co. PJSC | 1,000,176 | 1,451,366 | 0.05% |
| Pegasus Hava Tasimaciligi A.S. | 81,428 | 490,495 | 0.02% | ADNOC Logistics & Services | 572,744 | 846,708 | 0.03% |
| Petkim Petrokimya Holding A.S. | 500,894 | 256,393 | 0.01% | Agility Global plc | 1,248,916 | 445,428 | 0.01% |
| Politeknik Metal Sanayi ve Ticaret A.S. | 240 | 47,545 | 0.00% | Air Arabia PJSC | 883,795 | 741,098 | 0.02% |
| Reeder Teknoloji Sanayi VE Ticaret A.S. | 79,196 | 32,139 | 0.00% | Aldar Properties PJSC | 1,461,487 | 3,055,831 | 0.10% |
| Reysas Gayrimenkul Yatirim Ortakligi A.S. REIT | 203,601 | 97,884 | 0.00% | Alpha Dhabi Holding PJSC | 542,523 | 1,757,674 | 0.06% |
| Reysas Tasimacilik ve Lojistik Ticaret A.S. | 520,139 | 331,554 | 0.01% | Americana Restaurants International plc - Foreign Co. | 1,100,364 | 662,067 | 0.02% |
| | | | | Apex Investment Co. PSC | 365,859 | 419,343 | 0.01% |
| | | | | Borouge plc | 1,163,658 | 760,343 | 0.03% |
| | | | | Burjeel Holdings plc | 334,556 | 178,525 | 0.01% |
| | | | | Dubai Electricity & Water Authority PJSC | 3,455,885 | 2,672,088 | 0.09% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Dubai Financial Market PJSC | 674,072 | 275,277 | 0.01% | Phoenix Group plc | 342,702 | 111,029 | 0.00% |
| Dubai Investments PJSC | 826,821 | 486,226 | 0.02% | Pure Health Holding PJSC | 1,000,360 | 906,930 | 0.03% |
| Dubai Islamic Bank PJSC | 1,177,430 | 2,272,765 | 0.08% | Salik Co. PJSC | 716,829 | 1,053,859 | 0.03% |
| Emaar Development PJSC | 328,888 | 1,226,710 | 0.04% | Talabat Holding plc | 1,523,947 | 580,859 | 0.02% |
| Emaar Properties PJSC | 2,655,629 | 9,290,598 | 0.31% | | | 56,964,649 | 1.88% |
| Emirates Central Cooling Systems Corp. | 835,547 | 414,014 | 0.01% | United States 0.00% (30 June 2024: 0.00%) | | | |
| Emirates NBD Bank PJSC | 719,673 | 4,202,770 | 0.14% | XP, Inc. | 3 | 36 | 0.00% |
| Emirates Telecommunications Group Co. PJSC | 1,371,722 | 6,094,799 | 0.20% | | | 36 | 0.00% |
| Fertiglobe plc | 455,226 | 303,645 | 0.01% | Total Equities | | 3,023,183,678 | 99.51% |
| First Abu Dhabi Bank PJSC | 1,741,174 | 6,513,315 | 0.21% | Total Transferable Securities | | 3,023,183,678 | 99.51% |
| Ghitha Holding PJSC | 15,489 | 101,206 | 0.00% | | | | |
| Lulu Retail Holdings plc | 538,300 | 278,453 | 0.01% | | | | |
| Modon Holding PSC | 1,339,116 | 1,217,693 | 0.04% | | | | |
| Multiply Group PJSC | 1,823,467 | 1,027,641 | 0.03% | | | | |
| NMDC Group PJSC | 83,781 | 563,855 | 0.02% | | | | |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-----------------------------------|-----------------|--|-----------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.02%) (30 June 2024: 0.00%) | | | | |
| Futures (0.02%) (30 June 2024: 0.00%) | | | | |
| MSCI Emerging Markets Index March 2025 | 310 | \$17,122,558 | (478,658) | (0.02%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (478,658) | (0.02%) |

OTC Financial Derivative Instruments (0.01%) (30 June 2024: (0.00%))

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---------------|----------|---------------|-------------------------------|-----------------|--|-----------------------|
| Forward Currency Exchange Contracts (0.01%) (30 June 2024: (0.00%)) | | | | | | | |
| USD | 2,642,793 | TWD | (85,335,794) | Toronto-Dominion Bank | 19/3/2025 | 22,458 | 0.00% |
| USD | 2,449,663 | INR | (209,418,057) | Bank of New York Mellon | 19/3/2025 | 19,903 | 0.00% |
| BRL | 10,785,089 | USD | (1,714,259) | Barclays Bank plc | 19/3/2025 | 8,750 | 0.00% |
| USD | 3,078,132 | BRL | (19,214,931) | JPMorgan Chase Bank | 19/3/2025 | 8,385 | 0.00% |
| HKD | 16,368,812 | USD | (2,110,438) | JPMorgan Chase Bank | 19/3/2025 | (1,190) | (0.00%) |
| USD | 282,622 | BRL | (1,778,086) | Barclays Bank plc | 19/3/2025 | (1,443) | (0.00%) |
| USD | 2,751,522 | HKD | (21,368,812) | Toronto-Dominion Bank | 19/3/2025 | (2,014) | (0.00%) |
| BRL | 20,993,017 | USD | (3,419,515) | HSBC Bank | 19/3/2025 | (65,703) | (0.00%) |
| INR | 3,569,436,127 | USD | (41,797,165) | State Street Bank & Trust Co. | 19/3/2025 | (382,989) | (0.01%) |
| Total OTC Financial Derivative Instruments | | | | | | (393,843) | (0.01%) |
| Total Investments | | | | | | 3,022,311,177 | 99.48% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|----------------------------|-----------------------|
| Other Assets and Liabilities | 15,889,331 | 0.52% |
| Net Assets | 3,038,200,508 | 100.00% |

| | US Dollars (\$) | % of Total Assets |
|---|----------------------|-------------------|
| Analysis of Total Assets | | |
| (a) Transferable securities admitted to an official stock exchange listing | 3,022,814,872 | 98.12% |
| (b) Transferable securities dealt in on another regulated market | 329,209 | 0.01% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 39,597 | 0.00% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) Total OTC Financial Derivative Instruments | 59,496 | 0.00% |
| (f) Other Assets | 57,393,062 | 1.87% |
| Total Assets | 3,080,636,236 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 3,023,183,678 | 2,886,738,441 |
| Financial Derivative Instruments | 17 | 59,496 | 61,942 |
| Cash | | 52,284,068 | 32,487,616 |
| Unrealised Appreciation on Spot Currency Contracts | | — | 1,845 |
| Receivables: | | | |
| Interest and Dividends | | 3,761,636 | 10,378,669 |
| Capital Shares Issued | | — | 1,030,705 |
| Investments Sold | | 95,347 | 49 |
| Margin Cash Due from Broker | | 902,011 | 162,604 |
| Cash Collateral | | 350,000 | — |
| Total Current Assets | | 3,080,636,236 | 2,930,861,871 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 931,997 | 53,521 |
| Unrealised Depreciation on Spot Currency Contracts | | 24 | — |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 1,024,791 |
| Investments Purchased | | — | 318,194 |
| Management Fees Payable | 12 | 593,063 | 480,471 |
| Deferred Capital Gains Tax | 5 | 40,910,644 | 41,084,691 |
| Total Current Liabilities | | 42,435,728 | 42,961,668 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 3,038,200,508 | 2,887,900,203 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating | | | |
| Net Assets | \$652,065,219 | \$568,245,440 | \$369,059,926 |
| Number of Shares Outstanding | 10,376,932 | 9,398,743 | 6,861,505 |
| Net Asset Value Per Share¹ | \$62.84 | \$60.46 | \$53.79 |
| USD Distributing | | | |
| Net Assets | \$2,386,135,289 | \$2,319,654,763 | \$2,160,907,716 |
| Number of Shares Outstanding | 39,055,245 | 38,929,728 | 39,704,259 |
| Net Asset Value Per Share¹ | \$61.10 | \$59.59 | \$54.43 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 1,259,299 | 578,079 |
| Dividend Income | | 43,137,030 | 38,283,533 |
| Securities Lending Income | | 686,399 | 270,187 |
| Net Gain on Financial Instruments | | 76,051,648 | 86,993,605 |
| Total Investment Income | | 121,134,376 | 126,125,404 |
| Expenses | | | |
| Management Fees | 12 | 3,403,954 | 2,853,089 |
| Transaction Fees and Commissions | | 332,637 | 480,028 |
| Other Expenses | | 6,216 | 17,120 |
| Total Expenses | | 3,742,807 | 3,350,237 |
| Finance Costs | | | |
| Interest Expense | | 3,600 | 1,396 |
| Distributions | 6 | 31,971,520 | 34,733,132 |
| Total Finance Costs | | 31,975,120 | 34,734,528 |
| Net Investment Income After Finance Costs | | 85,416,449 | 88,040,639 |
| Taxation | 5 | (6,373,653) | (18,013,428) |
| Net Increase in Net Assets | | 79,042,796 | 70,027,211 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 79,042,796 | 70,027,211 |
| Capital Transactions | | |
| Subscriptions | 200,521,180 | 174,268,363 |
| Redemptions | (129,263,671) | (103,637,949) |
| Total Capital Transactions | 71,257,509 | 70,630,414 |
| Total Increase for the Period | 150,300,305 | 140,657,625 |
| Net Assets | | |
| Beginning of Period | 2,887,900,203 | 2,529,967,642 |
| End of Period | 3,038,200,508 | 2,670,625,267 |

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

Vanguard FTSE Japan UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, several Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and by the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark index returned 2.32% for the six-month period.
- Six of the benchmark's 11 industry sectors delivered positive results. Consumer discretionary stocks contributed most to returns, followed by financials and industrials. The biggest detractor was technology, followed by basic materials and utilities.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Japan Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|-------------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR-Hedged Accumulating | 1.18% | — | 14.02% |
| Benchmark | 1.72 | — | 14.51 |
| Tracking Difference* | -0.54 | | |
| USD Accumulating | 2.27% | 4.52% | 5.37% |
| Benchmark | 2.32 | 4.63 | 5.48 |
| Tracking Difference* | -0.05 | | |
| USD Distributing | 2.27% | 4.52% | 6.12% |
| Benchmark | 2.32 | 4.63 | 6.26 |
| Tracking Difference* | -0.05 | | |
| USD-Hedged Accumulating | 2.22% | — | 16.06% |
| Benchmark | 2.49 | — | 16.39 |
| Tracking Difference* | -0.27 | | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost US Dollars (\$) | | Shares | Proceeds US Dollars (\$) |
|---------------------------------------|---------|-------------------------|---------------------------------------|-----------|-----------------------------|
| Purchases | | | Sales | | |
| Toyota Motor Corp. | 586,100 | 10,589,227 | Toyota Motor Corp. | 1,517,600 | 27,028,925 |
| Mitsui & Co., Ltd. | 440,000 | 9,306,690 | Mitsubishi UFJ Financial Group, Inc. | 1,209,300 | 13,506,320 |
| Fast Retailing Co., Ltd. | 28,100 | 9,123,853 | Recruit Holdings Co., Ltd. | 203,400 | 13,291,859 |
| Mitsubishi UFJ Financial Group, Inc. | 861,100 | 8,957,460 | Sony Group Corp. | 525,100 | 13,287,201 |
| Recruit Holdings Co., Ltd. | 115,600 | 7,533,293 | Keyence Corp. | 29,000 | 12,575,022 |
| Mitsubishi Corp. | 360,000 | 7,184,841 | Hitachi Ltd. | 496,900 | 12,518,041 |
| Sony Group Corp. | 167,200 | 5,678,935 | Mitsubishi Corp. | 617,400 | 10,854,181 |
| Hitachi Ltd. | 220,000 | 5,489,506 | Sumitomo Mitsui Financial Group, Inc. | 340,800 | 9,441,084 |
| Keyence Corp. | 9,400 | 4,304,683 | Tokio Marine Holdings, Inc. | 227,100 | 8,386,251 |
| Mitsubishi Heavy Industries Ltd. | 307,400 | 4,286,950 | Shin-Etsu Chemical Co., Ltd. | 213,000 | 8,046,047 |
| SoftBank Group Corp. | 74,100 | 4,269,173 | Tokyo Electron Ltd. | 49,700 | 8,019,495 |
| Sumitomo Mitsui Financial Group, Inc. | 116,500 | 4,016,072 | ITOCHU Corp. | 150,900 | 7,743,195 |
| Tokyo Electron Ltd. | 22,100 | 3,951,561 | Mitsui & Co., Ltd. | 352,200 | 7,434,736 |
| Shin-Etsu Chemical Co., Ltd. | 93,900 | 3,837,912 | Daiichi Sankyo Co., Ltd. | 230,300 | 7,289,843 |
| Tokio Marine Holdings, Inc. | 93,800 | 3,466,057 | Fast Retailing Co., Ltd. | 20,100 | 6,661,150 |
| Daiichi Sankyo Co., Ltd. | 93,300 | 3,339,998 | Nintendo Co., Ltd. | 117,000 | 6,457,949 |
| ITOCHU Corp. | 66,300 | 3,333,337 | SoftBank Group Corp. | 107,700 | 6,432,478 |
| Sumitomo Corp. | 151,700 | 3,256,050 | Mizuho Financial Group, Inc. | 284,900 | 6,358,215 |
| Fujitsu Ltd. | 173,200 | 3,145,075 | KDDI Corp. | 196,400 | 6,355,174 |
| Disco Corp. | 11,000 | 2,997,671 | Honda Motor Co., Ltd. | 652,100 | 6,031,808 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Transferable Securities 99.34% (30 June 2024: 99.26%) | | | | | | | |
| Equities 99.34% (30 June 2024: 99.26%) | | | | | | | |
| Basic Materials 4.44% (30 June 2024: 4.80%) | | | | | | | |
| Aica Kogyo Co., Ltd. | 32,800 | 689,142 | 0.02% | Fuyo General Lease Co., Ltd. | 12,600 | 938,025 | 0.03% |
| Air Water, Inc. | 118,500 | 1,445,058 | 0.05% | Goldwin, Inc. | 22,900 | 1,288,817 | 0.04% |
| Asahi Kasei Corp. | 823,000 | 5,721,096 | 0.19% | GS Yuasa Corp. | 57,700 | 973,293 | 0.03% |
| Daido Steel Co., Ltd. | 116,500 | 880,644 | 0.03% | Hakuhodo DY Holdings, Inc. | 157,300 | 1,199,568 | 0.04% |
| Denka Co., Ltd. | 56,000 | 795,139 | 0.03% | Haseko Corp. | 168,700 | 2,182,280 | 0.07% |
| DIC Corp. | 54,900 | 1,182,118 | 0.04% | Heiwa Corp. | 34,100 | 527,903 | 0.02% |
| Dowa Holdings Co., Ltd. | 30,100 | 853,433 | 0.03% | Honda Motor Co., Ltd. | 3,053,980 | 29,828,578 | 0.99% |
| JFE Holdings, Inc. | 391,800 | 4,436,295 | 0.15% | Iida Group Holdings Co., Ltd. | 92,300 | 1,398,067 | 0.05% |
| Kaneka Corp. | 30,900 | 738,092 | 0.02% | Isetan Mitsukoshi Holdings Ltd. | 234,500 | 4,107,033 | 0.14% |
| Kobe Steel Ltd. | 218,500 | 2,195,288 | 0.07% | Izumi Co., Ltd. | 24,900 | 510,326 | 0.02% |
| Kuraray Co., Ltd. | 198,100 | 2,874,568 | 0.10% | J Front Retailing Co., Ltd. | 153,600 | 2,079,308 | 0.07% |
| Maruichi Steel Tube Ltd. | 44,300 | 985,728 | 0.03% | Japan Airlines Co., Ltd. | 98,344 | 1,559,700 | 0.05% |
| Mitsubishi Chemical Group Corp. | 848,500 | 4,317,545 | 0.14% | JTEKT Corp. | 151,800 | 1,139,273 | 0.04% |
| Mitsubishi Gas Chemical Co., Inc. | 121,200 | 2,182,078 | 0.07% | Kadokawa Corp. | 58,500 | 1,170,298 | 0.04% |
| Mitsui Chemicals, Inc. | 114,000 | 2,517,053 | 0.08% | Keio Corp. | 75,500 | 1,844,744 | 0.06% |
| Mitsui Mining & Smelting Co., Ltd. | 35,800 | 1,063,111 | 0.04% | Koei Tecmo Holdings Co., Ltd. | 95,326 | 1,126,067 | 0.04% |
| Nagase & Co., Ltd. | 60,900 | 1,249,698 | 0.04% | Koito Manufacturing Co., Ltd. | 128,400 | 1,640,540 | 0.05% |
| Nippon Kayaku Co., Ltd. | 105,600 | 862,754 | 0.03% | Konami Group Corp. | 62,900 | 5,923,390 | 0.20% |
| Nippon Sanso Holdings Corp. | 121,000 | 3,406,108 | 0.11% | Kose Corp. | 21,700 | 991,246 | 0.03% |
| Nippon Shokubai Co., Ltd. | 75,900 | 924,844 | 0.03% | K's Holdings Corp. | 98,700 | 884,256 | 0.03% |
| Nippon Steel Corp. | 600,598 | 12,160,237 | 0.41% | Kyushu Railway Co. | 94,901 | 2,312,744 | 0.08% |
| Nissan Chemical Corp. | 83,000 | 2,613,687 | 0.09% | Mazda Motor Corp. | 380,200 | 2,621,193 | 0.09% |
| Nitto Denko Corp. | 467,000 | 7,963,604 | 0.27% | McDonald's Holdings Co. Japan Ltd. | 57,500 | 2,264,730 | 0.08% |
| NOF Corp. | 144,900 | 2,033,911 | 0.07% | Mitsubishi Motors Corp. | 408,200 | 1,383,350 | 0.05% |
| Oji Holdings Corp. | 587,700 | 2,259,033 | 0.08% | MonotaRO Co., Ltd. | 156,990 | 2,669,110 | 0.09% |
| Resonac Holdings Corp. | 118,215 | 3,020,064 | 0.10% | Nexon Co., Ltd. | 280,300 | 4,238,565 | 0.14% |
| Shin-Etsu Chemical Co., Ltd. | 1,267,000 | 42,695,546 | 1.42% | NHK Spring Co., Ltd. | 99,000 | 1,259,863 | 0.04% |
| Sumitomo Chemical Co., Ltd. | 1,011,100 | 2,245,316 | 0.07% | Nifco, Inc. | 53,300 | 1,298,585 | 0.04% |
| Sumitomo Metal Mining Co., Ltd. | 156,900 | 3,607,023 | 0.12% | Nikon Corp. | 201,900 | 2,106,230 | 0.07% |
| Teijin Ltd. | 123,100 | 1,048,026 | 0.04% | Nintendo Co., Ltd. | 692,600 | 40,826,205 | 1.36% |
| Tokai Carbon Co., Ltd. | 125,300 | 730,943 | 0.02% | Nippon Television Holdings, Inc. | 25,200 | 440,551 | 0.02% |
| Tokyo Ohka Kogyo Co., Ltd. | 71,500 | 1,607,340 | 0.05% | Nissan Motor Co., Ltd. | 1,420,000 | 4,336,981 | 0.14% |
| Toray Industries, Inc. | 1,012,400 | 6,451,505 | 0.22% | Niterra Co., Ltd. | 114,900 | 3,713,998 | 0.12% |
| Tosoh Corp. | 183,300 | 2,469,698 | 0.08% | Nitori Holdings Co., Ltd. | 52,500 | 6,225,105 | 0.21% |
| UBE Corp. | 62,700 | 961,685 | 0.03% | Noevir Holdings Co., Ltd. | 10,600 | 330,154 | 0.01% |
| Yamato Kogyo Co., Ltd. | 21,700 | 1,025,075 | 0.03% | NOK Corp. | 66,100 | 1,041,382 | 0.04% |
| Zeon Corp. | 116,600 | 1,112,137 | 0.04% | NSK Ltd. | 278,700 | 1,218,115 | 0.04% |
| | | 133,324,622 | 4.44% | Odakyu Electric Railway Co., Ltd. | 205,600 | 1,899,537 | 0.06% |
| Consumer Discretionary 22.26% (30 June 2024: 21.60%) | | | | Oriental Land Co., Ltd. | 724,800 | 15,781,787 | 0.53% |
| ABC-Mart, Inc. | 51,200 | 1,039,572 | 0.03% | Pan Pacific International Holdings Corp. | 266,400 | 7,315,999 | 0.24% |
| Aisin Corp. | 297,200 | 3,361,371 | 0.11% | Panasonic Holdings Corp. | 1,454,700 | 15,207,891 | 0.51% |
| ANA Holdings, Inc. | 105,057 | 1,915,505 | 0.06% | Pola Orbis Holdings, Inc. | 47,700 | 433,719 | 0.01% |
| Asics Corp. | 404,200 | 7,998,613 | 0.27% | Resorttrust, Inc. | 42,700 | 853,674 | 0.03% |
| ASKUL Corp. | 23,167 | 248,239 | 0.01% | Rinnai Corp. | 72,000 | 1,493,052 | 0.05% |
| Bandai Namco Holdings, Inc. | 427,700 | 10,284,285 | 0.34% | Ryohin Keikaku Co., Ltd. | 156,400 | 3,580,601 | 0.12% |
| Bic Camera, Inc. | 93,500 | 1,018,529 | 0.03% | Sankyo Co., Ltd. | 107,200 | 1,451,525 | 0.05% |
| Bridgestone Corp. | 372,000 | 12,639,857 | 0.42% | Sanrio Co., Ltd. | 117,900 | 4,156,058 | 0.14% |
| Capcom Co., Ltd. | 234,860 | 5,191,548 | 0.17% | Sega Sammy Holdings, Inc. | 110,000 | 2,152,965 | 0.07% |
| Casio Computer Co., Ltd. | 134,800 | 1,124,906 | 0.04% | Seibu Holdings, Inc. | 138,211 | 2,821,207 | 0.09% |
| Daiwa House Industry Co., Ltd. | 392,600 | 12,135,727 | 0.40% | Sekisui Chemical Co., Ltd. | 260,400 | 4,498,511 | 0.15% |
| Denso Corp. | 1,228,994 | 17,317,429 | 0.58% | Sekisui House Ltd. | 360,400 | 8,672,899 | 0.29% |
| Dentsu Group, Inc. | 166,598 | 4,040,924 | 0.13% | Shimamura Co., Ltd. | 29,000 | 1,626,406 | 0.05% |
| Descente Ltd. | 7,100 | 195,390 | 0.01% | Shimano, Inc. | 57,600 | 7,839,552 | 0.26% |
| Fast Retailing Co., Ltd. | 120,100 | 41,128,671 | 1.37% | Shiseido Co., Ltd. | 257,100 | 4,558,470 | 0.15% |
| Food & Life Cos Ltd. | 73,200 | 1,557,526 | 0.05% | Skylark Holdings Co., Ltd. | 144,452 | 2,251,892 | 0.08% |
| Fuji Media Holdings, Inc. | 25,900 | 285,352 | 0.01% | Sony Group Corp. | 3,991,400 | 85,562,653 | 2.85% |
| | | | | Sotetsu Holdings, Inc. | 52,500 | 833,299 | 0.03% |
| | | | | Square Enix Holdings Co., Ltd. | 51,900 | 2,029,965 | 0.07% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Stanley Electric Co., Ltd. | 89,200 | 1,477,964 | 0.05% | Sugi Holdings Co., Ltd. | 59,600 | 935,753 | 0.03% |
| Subaru Corp. | 386,000 | 6,928,646 | 0.23% | Sundrug Co., Ltd. | 43,700 | 1,118,916 | 0.04% |
| Sumitomo Electric Industries Ltd. | 499,200 | 9,063,802 | 0.30% | Suntory Beverage & Food Ltd. | 83,100 | 2,650,676 | 0.09% |
| Sumitomo Forestry Co., Ltd. | 92,900 | 3,129,375 | 0.10% | Suzuken Co., Ltd. | 50,040 | 1,508,269 | 0.05% |
| Sumitomo Rubber Industries Ltd. | 118,400 | 1,343,640 | 0.05% | Takara Holdings, Inc. | 108,600 | 936,326 | 0.03% |
| Suzuki Motor Corp. | 1,192,900 | 13,586,733 | 0.45% | Toyo Suisan Kaisha Ltd. | 63,100 | 4,320,158 | 0.14% |
| Takashimaya Co., Ltd. | 177,900 | 1,430,807 | 0.05% | Tsuruha Holdings, Inc. | 27,100 | 1,504,502 | 0.05% |
| TBS Holdings, Inc. | 21,300 | 549,035 | 0.02% | Unicharm Corp. | 811,800 | 6,727,981 | 0.22% |
| Toei Animation Co., Ltd. | 32,900 | 740,020 | 0.02% | Welcia Holdings Co., Ltd. | 64,616 | 844,292 | 0.03% |
| Toho Co., Ltd. | 72,400 | 2,835,006 | 0.09% | Yakult Honsha Co., Ltd. | 193,524 | 3,678,138 | 0.12% |
| Tokyo Century Corp. | 165,100 | 1,683,986 | 0.06% | Yamazaki Baking Co., Ltd. | 83,700 | 1,567,644 | 0.05% |
| Tokyu Corp. | 319,400 | 3,430,562 | 0.11% | Yaoko Co., Ltd. | 16,800 | 1,010,929 | 0.03% |
| Toridoll Holdings Corp. | 28,300 | 702,278 | 0.02% | | | 170,582,876 | 5.68% |
| Toyo Tire Corp. | 69,000 | 1,073,680 | 0.04% | Energy 0.78% (30 June 2024: 0.86%) | | | |
| Toyoda Gosei Co., Ltd. | 42,400 | 750,417 | 0.03% | Cosmo Energy Holdings Co., Ltd. | 40,169 | 1,771,004 | 0.06% |
| Toyota Boshoku Corp. | 45,000 | 587,840 | 0.02% | ENEOS Holdings, Inc. | 1,834,050 | 9,642,883 | 0.32% |
| Toyota Industries Corp. | 104,600 | 8,562,478 | 0.29% | Idemitsu Kosan Co., Ltd. | 785,710 | 5,176,907 | 0.17% |
| Toyota Motor Corp. | 7,699,520 | 154,127,576 | 5.13% | Inpex Corp. | 550,500 | 6,902,267 | 0.23% |
| TS Tech Co., Ltd. | 50,335 | 575,541 | 0.02% | | | 23,493,061 | 0.78% |
| USS Co., Ltd. | 271,700 | 2,380,573 | 0.08% | Financials 14.15% (30 June 2024: 13.54%) | | | |
| Workman Co., Ltd. | 28,500 | 807,887 | 0.03% | Acom Co., Ltd. | 255,700 | 624,444 | 0.02% |
| Yamada Holdings Co., Ltd. | 388,500 | 1,120,065 | 0.04% | AEON Financial Service Co., Ltd. | 74,000 | 600,814 | 0.02% |
| Yamaha Corp. | 254,100 | 1,826,202 | 0.06% | Aozora Bank Ltd. | 90,600 | 1,431,983 | 0.05% |
| Yamaha Motor Co., Ltd. | 587,400 | 5,249,448 | 0.18% | Chiba Bank Ltd. | 445,500 | 3,465,409 | 0.12% |
| Yokohama Rubber Co., Ltd. | 86,100 | 1,862,688 | 0.06% | Chugin Financial Group, Inc. | 109,000 | 1,136,746 | 0.04% |
| Zensho Holdings Co., Ltd. | 59,200 | 3,376,615 | 0.11% | Concordia Financial Group Ltd. | 711,863 | 3,945,685 | 0.13% |
| ZOZO, Inc. | 95,800 | 2,985,064 | 0.10% | Dai-ichi Life Holdings, Inc. | 584,400 | 15,747,862 | 0.52% |
| | | 668,292,607 | 22.26% | Daiwa Securities Group, Inc. | 898,200 | 5,989,524 | 0.20% |
| Consumer Staples 5.68% (30 June 2024: 5.50%) | | | | Fukuoka Financial Group, Inc. | 107,600 | 2,700,954 | 0.09% |
| Aeon Co., Ltd. | 510,500 | 12,002,402 | 0.40% | Gunma Bank Ltd. | 229,900 | 1,559,388 | 0.05% |
| Ajinomoto Co., Inc. | 320,400 | 13,153,606 | 0.44% | Hachijuni Bank Ltd. | 284,200 | 1,830,953 | 0.06% |
| Asahi Group Holdings Ltd. | 958,354 | 10,104,305 | 0.34% | Hirogin Holdings, Inc. | 178,600 | 1,322,226 | 0.04% |
| Calbee, Inc. | 46,500 | 932,012 | 0.03% | Iyogin Holdings, Inc. | 176,000 | 1,719,012 | 0.06% |
| Coca-Cola Bottlers Japan Holdings, Inc. | 94,400 | 1,499,852 | 0.05% | Japan Exchange Group, Inc. | 692,400 | 7,798,091 | 0.26% |
| Cosmos Pharmaceutical Corp. | 23,576 | 1,004,635 | 0.03% | Japan Post Bank Co., Ltd. | 960,284 | 9,131,741 | 0.30% |
| Ezaki Glico Co., Ltd. | 33,700 | 1,006,540 | 0.03% | Japan Post Holdings Co., Ltd. | 1,248,694 | 11,842,571 | 0.39% |
| Fuji Oil Holdings, Inc. | 30,800 | 695,724 | 0.02% | Japan Post Insurance Co., Ltd. | 126,000 | 2,330,631 | 0.08% |
| House Foods Group, Inc. | 50,900 | 937,938 | 0.03% | Kyoto Financial Group, Inc. | 187,200 | 2,763,451 | 0.09% |
| Ito En Ltd. | 38,100 | 857,953 | 0.03% | Kyushu Financial Group, Inc. | 249,600 | 1,154,297 | 0.04% |
| Itoham Yonekyu Holdings, Inc. | 17,880 | 450,527 | 0.02% | Marui Group Co., Ltd. | 120,100 | 1,921,554 | 0.06% |
| Japan Tobacco, Inc. | 730,500 | 18,964,368 | 0.63% | Matsui Securities Co., Ltd. | 67,000 | 347,875 | 0.01% |
| Kagome Co., Ltd. | 59,000 | 1,116,480 | 0.04% | Mebuki Financial Group, Inc. | 615,900 | 2,517,133 | 0.08% |
| Kao Corp. | 301,300 | 12,246,783 | 0.41% | Mitsubishi HC Capital, Inc. | 561,520 | 3,722,982 | 0.12% |
| Kewpie Corp. | 69,100 | 1,474,684 | 0.05% | Mitsubishi UFJ Financial Group, Inc. | 7,530,100 | 88,448,489 | 2.95% |
| Kikkoman Corp. | 602,000 | 6,751,241 | 0.23% | Mizuho Financial Group, Inc. | 1,686,580 | 41,563,530 | 1.38% |
| Kirin Holdings Co., Ltd. | 516,700 | 6,736,563 | 0.23% | MS&AD Insurance Group Holdings, Inc. | 855,600 | 18,776,816 | 0.63% |
| Kobayashi Pharmaceutical Co., Ltd. | 38,700 | 1,534,112 | 0.05% | Nihon M&A Center Holdings, Inc. | 188,435 | 792,779 | 0.03% |
| Kobe Bussan Co., Ltd. | 93,400 | 2,044,388 | 0.07% | Nomura Holdings, Inc. | 1,955,300 | 11,586,733 | 0.39% |
| Kotobuki Spirits Co., Ltd. | 61,587 | 853,895 | 0.03% | ORIX Corp. | 726,800 | 15,760,591 | 0.53% |
| Kusuri no Aoki Holdings Co., Ltd. | 35,000 | 725,121 | 0.02% | Rakuten Bank Ltd. | 56,300 | 1,583,393 | 0.05% |
| Lion Corp. | 157,800 | 1,769,677 | 0.06% | Resona Holdings, Inc. | 1,466,544 | 10,679,942 | 0.36% |
| MatsukiyoCocokara & Co. | 232,622 | 3,411,770 | 0.11% | SBI Holdings, Inc. | 180,000 | 4,560,702 | 0.15% |
| Medipal Holdings Corp. | 132,200 | 2,002,431 | 0.07% | SBI Sumishin Net Bank Ltd. | 26,900 | 648,708 | 0.02% |
| MEIJI Holdings Co., Ltd. | 166,200 | 3,385,125 | 0.11% | Seven Bank Ltd. | 439,700 | 872,070 | 0.03% |
| Morinaga & Co., Ltd. | 51,800 | 895,359 | 0.03% | Shizuoka Financial Group, Inc. | 293,500 | 2,398,834 | 0.08% |
| Morinaga Milk Industry Co., Ltd. | 48,800 | 909,023 | 0.03% | Sompo Holdings, Inc. | 636,100 | 16,671,519 | 0.56% |
| NH Foods Ltd. | 64,700 | 2,097,110 | 0.07% | Sumitomo Mitsui Financial Group, Inc. | 2,477,700 | 59,341,199 | 1.98% |
| Nichirei Corp. | 67,800 | 1,797,244 | 0.06% | Sumitomo Mitsui Trust Group, Inc. | 466,900 | 10,968,407 | 0.37% |
| Nisshin Seifun Group, Inc. | 172,875 | 2,026,188 | 0.07% | T&D Holdings, Inc. | 348,100 | 6,435,509 | 0.21% |
| Nissin Foods Holdings Co., Ltd. | 147,400 | 3,585,583 | 0.12% | Tokio Marine Holdings, Inc. | 1,249,700 | 45,547,732 | 1.52% |
| PALTAC Corp. | 20,800 | 577,307 | 0.02% | | | | |
| Sapporo Holdings Ltd. | 41,500 | 2,196,469 | 0.07% | | | | |
| Seven & i Holdings Co., Ltd. | 1,518,700 | 24,032,877 | 0.80% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|------------------------------------|------------------|----------------------------|-----------------------|
| Yamaguchi Financial Group, Inc. | 123,700 | 1,291,231 | 0.04% | Horiba Ltd. | 25,800 | 1,502,428 | 0.05% |
| Zenkoku Hosho Co., Ltd. | 36,700 | 1,294,635 | 0.04% | Hoshizaki Corp. | 80,100 | 3,192,583 | 0.11% |
| | | 424,828,145 | 14.15% | IHI Corp. | 84,800 | 5,024,006 | 0.17% |
| Health Care 7.09% (30 June 2024: 7.17%) | | | | INFRONEER Holdings, Inc. | 131,124 | 1,018,722 | 0.03% |
| Alfresa Holdings Corp. | 101,500 | 1,397,595 | 0.05% | Isuzu Motors Ltd. | 376,500 | 5,171,006 | 0.17% |
| Amvis Holdings, Inc. | 23,900 | 110,710 | 0.00% | ITOCHU Corp. | 900,500 | 44,876,024 | 1.49% |
| As One Corp. | 40,200 | 678,100 | 0.02% | Japan Airport Terminal Co., Ltd. | 45,300 | 1,441,206 | 0.05% |
| Asahi Intecc Co., Ltd. | 129,560 | 2,123,610 | 0.07% | Japan Steel Works Ltd. | 42,000 | 1,544,133 | 0.05% |
| Astellas Pharma, Inc. | 1,192,900 | 11,647,398 | 0.39% | Jeol Ltd. | 27,800 | 996,951 | 0.03% |
| Chugai Pharmaceutical Co., Ltd. | 431,900 | 19,234,335 | 0.64% | JGC Holdings Corp. | 138,200 | 1,156,796 | 0.04% |
| Daiichi Sankyo Co., Ltd. | 1,230,400 | 34,071,652 | 1.13% | JMDC, Inc. | 19,100 | 477,135 | 0.02% |
| Eisai Co., Ltd. | 180,500 | 4,971,904 | 0.17% | Kajima Corp. | 296,400 | 5,433,497 | 0.18% |
| Hisamitsu Pharmaceutical Co., Inc. | 40,200 | 1,044,903 | 0.03% | Kamigumi Co., Ltd. | 60,500 | 1,318,096 | 0.04% |
| Hoya Corp. | 233,200 | 29,402,253 | 0.98% | Kandenko Co., Ltd. | 68,800 | 1,014,314 | 0.03% |
| Kyowa Kirin Co., Ltd. | 162,700 | 2,459,238 | 0.08% | Kansai Paint Co., Ltd. | 103,100 | 1,484,572 | 0.05% |
| M3, Inc. | 282,376 | 2,510,049 | 0.08% | Kawasaki Heavy Industries Ltd. | 96,200 | 4,456,198 | 0.15% |
| Mani, Inc. | 42,200 | 485,477 | 0.02% | Kawasaki Kisen Kaisha Ltd. | 261,300 | 3,748,415 | 0.13% |
| Nihon Kohden Corp. | 98,300 | 1,348,529 | 0.05% | Keihan Holdings Co., Ltd. | 63,900 | 1,345,820 | 0.05% |
| Nippon Shinyaku Co., Ltd. | 33,900 | 860,442 | 0.03% | Keikyu Corp. | 167,100 | 1,386,475 | 0.05% |
| Nipro Corp. | 75,500 | 719,162 | 0.02% | Keisei Electric Railway Co., Ltd. | 275,700 | 2,488,422 | 0.08% |
| Olympus Corp. | 747,124 | 11,269,136 | 0.38% | Keyence Corp. | 122,100 | 50,212,032 | 1.67% |
| Ono Pharmaceutical Co., Ltd. | 285,400 | 2,968,225 | 0.10% | Kinden Corp. | 80,800 | 1,560,886 | 0.05% |
| Otsuka Holdings Co., Ltd. | 303,000 | 16,580,555 | 0.55% | Kintetsu Group Holdings Co., Ltd. | 118,700 | 2,499,981 | 0.08% |
| PeptiDream, Inc. | 57,800 | 972,589 | 0.03% | Kokuyo Co., Ltd. | 63,000 | 1,121,220 | 0.04% |
| Rohto Pharmaceutical Co., Ltd. | 128,600 | 2,354,585 | 0.08% | Komatsu Ltd. | 594,400 | 16,452,278 | 0.55% |
| Santen Pharmaceutical Co., Ltd. | 216,900 | 2,233,728 | 0.07% | Kubota Corp. | 602,400 | 7,048,954 | 0.23% |
| Sawai Group Holdings Co., Ltd. | 80,300 | 1,099,041 | 0.04% | Kurita Water Industries Ltd. | 72,200 | 2,546,938 | 0.08% |
| Shionogi & Co., Ltd. | 509,800 | 7,198,054 | 0.24% | Kyudenko Corp. | 33,000 | 1,086,422 | 0.04% |
| Ship Healthcare Holdings, Inc. | 53,770 | 754,409 | 0.03% | Lixil Corp. | 172,800 | 1,897,216 | 0.06% |
| Sysmex Corp. | 391,300 | 7,261,558 | 0.24% | Mabuchi Motor Co., Ltd. | 65,100 | 930,562 | 0.03% |
| Takeda Pharmaceutical Co., Ltd. | 1,031,900 | 27,452,112 | 0.91% | Makita Corp. | 161,100 | 4,964,414 | 0.17% |
| Terumo Corp. | 949,200 | 18,493,576 | 0.62% | Marubeni Corp. | 1,054,900 | 16,059,101 | 0.53% |
| Tsumura & Co. | 43,100 | 1,291,135 | 0.04% | Maruwa Co., Ltd. | 5,300 | 1,630,536 | 0.05% |
| | | 212,994,060 | 7.09% | MINEBEA MITSUMI, Inc. | 245,200 | 4,008,917 | 0.13% |
| Industrials 26.17% (30 June 2024: 25.30%) | | | | MISUMI Group, Inc. | 179,300 | 2,800,849 | 0.09% |
| AGC, Inc. | 116,300 | 3,422,547 | 0.11% | Mitsubishi Corp. | 2,471,000 | 40,942,250 | 1.36% |
| Amada Co., Ltd. | 209,800 | 2,051,811 | 0.07% | Mitsubishi Electric Corp. | 1,280,600 | 21,894,707 | 0.73% |
| Amano Corp. | 42,100 | 1,148,133 | 0.04% | Mitsubishi Heavy Industries Ltd. | 2,127,400 | 30,091,691 | 1.00% |
| Azbil Corp. | 327,700 | 2,559,505 | 0.09% | Mitsubishi Logistics Corp. | 202,600 | 1,492,815 | 0.05% |
| BayCurrent, Inc. | 88,700 | 3,002,571 | 0.10% | Mitsubishi Materials Corp. | 81,400 | 1,245,913 | 0.04% |
| Central Japan Railway Co. | 603,486 | 11,385,442 | 0.38% | Mitsui & Co., Ltd. | 1,898,800 | 40,003,352 | 1.33% |
| COMSYS Holdings Corp. | 73,400 | 1,513,210 | 0.05% | Mitsui OSK Lines Ltd. | 224,300 | 7,861,061 | 0.26% |
| Credit Saison Co., Ltd. | 91,700 | 2,157,716 | 0.07% | Miura Co., Ltd. | 62,300 | 1,577,717 | 0.05% |
| Dai Nippon Printing Co., Ltd. | 284,200 | 4,013,629 | 0.13% | Nabtesco Corp. | 74,500 | 1,331,102 | 0.04% |
| Daicel Corp. | 160,900 | 1,439,971 | 0.05% | Nagoya Railroad Co., Ltd. | 129,200 | 1,440,717 | 0.05% |
| Daifuku Co., Ltd. | 229,600 | 4,821,074 | 0.16% | Nankai Electric Railway Co., Ltd. | 70,600 | 1,115,198 | 0.04% |
| Daikin Industries Ltd. | 186,600 | 22,155,485 | 0.74% | NGK Insulators Ltd. | 161,200 | 2,064,747 | 0.07% |
| DMG Mori Co., Ltd. | 84,600 | 1,368,909 | 0.05% | Nidec Corp. | 686,300 | 12,467,463 | 0.42% |
| East Japan Railway Co. | 717,600 | 12,762,102 | 0.43% | Nippon Express Holdings, Inc. | 145,500 | 2,215,459 | 0.07% |
| Ebara Corp. | 305,300 | 4,779,783 | 0.16% | Nippon Paint Holdings Co., Ltd. | 653,128 | 4,253,477 | 0.14% |
| EXEO Group, Inc. | 127,100 | 1,400,720 | 0.05% | Nippon Yusen KK | 285,900 | 9,592,458 | 0.32% |
| FANUC Corp. | 622,600 | 16,539,546 | 0.55% | Nishi-Nippon Railroad Co., Ltd. | 42,700 | 616,210 | 0.02% |
| FP Corp. | 27,600 | 490,675 | 0.02% | Obayashi Corp. | 446,900 | 5,951,652 | 0.20% |
| Fuji Electric Co., Ltd. | 83,185 | 4,529,761 | 0.15% | OKUMA Corp. | 31,500 | 683,475 | 0.02% |
| Fujikura Ltd. | 175,800 | 7,324,627 | 0.24% | Omron Corp. | 120,600 | 4,107,736 | 0.14% |
| Fujitsu General Ltd. | 37,300 | 552,285 | 0.02% | Organo Corp. | 17,400 | 907,865 | 0.03% |
| GMO Payment Gateway, Inc. | 26,571 | 1,347,655 | 0.05% | OSG Corp. | 48,400 | 571,124 | 0.02% |
| Hankyu Hanshin Holdings, Inc. | 144,100 | 3,774,877 | 0.13% | Park24 Co., Ltd. | 86,700 | 1,221,115 | 0.04% |
| Harmonic Drive Systems, Inc. | 32,200 | 685,346 | 0.02% | Penta-Ocean Construction Co., Ltd. | 173,200 | 721,299 | 0.02% |
| Hino Motors Ltd. | 175,500 | 632,050 | 0.02% | Persol Holdings Co., Ltd. | 1,188,332 | 1,788,245 | 0.06% |
| Hitachi Construction Machinery Co., Ltd. | 70,800 | 1,584,396 | 0.05% | Recruit Holdings Co., Ltd. | 941,362 | 66,756,678 | 2.22% |
| Hitachi Ltd. | 2,947,600 | 73,840,043 | 2.46% | Rengo Co., Ltd. | 147,400 | 821,598 | 0.03% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Sankyu, Inc. | 33,500 | 1,166,404 | 0.04% | Mitsubishi Estate Co., Ltd. | 783,100 | 10,964,695 | 0.37% |
| Sanwa Holdings Corp. | 127,700 | 3,576,835 | 0.12% | Mitsui Fudosan Co., Ltd. | 1,829,300 | 14,782,457 | 0.49% |
| Secom Co., Ltd. | 268,300 | 9,165,835 | 0.31% | Mitsui Fudosan Logistics Park, Inc. REIT | 2,017 | 1,302,656 | 0.04% |
| Seino Holdings Co., Ltd. | 85,500 | 1,291,259 | 0.04% | Mori Hills Investment Corp. REIT Class A | 1,029 | 811,231 | 0.03% |
| SG Holdings Co., Ltd. | 274,600 | 2,631,380 | 0.09% | Nippon Accommodations Fund, Inc. REIT Class A | 301 | 1,124,249 | 0.04% |
| Shimadzu Corp. | 166,700 | 4,731,794 | 0.16% | Nippon Building Fund, Inc. REIT | 5,049 | 3,932,283 | 0.13% |
| Shimizu Corp. | 346,100 | 2,758,273 | 0.09% | Nippon Prologis, Inc. REIT | 1,633 | 2,316,084 | 0.08% |
| SHO-BOND Holdings Co., Ltd. | 29,500 | 980,017 | 0.03% | Nomura Real Estate Holdings, Inc. | 70,500 | 1,751,734 | 0.06% |
| SMC Corp. | 36,800 | 14,559,837 | 0.49% | Nomura Real Estate Master Fund, Inc. REIT | 2,922 | 2,560,190 | 0.09% |
| Sohgo Security Services Co., Ltd. | 259,900 | 1,788,508 | 0.06% | Open House Group Co., Ltd. | 50,400 | 1,708,969 | 0.06% |
| Sojitz Corp. | 140,200 | 2,892,138 | 0.10% | Orix JREIT, Inc. REIT | 1,729 | 1,805,351 | 0.06% |
| Sumitomo Bakelite Co., Ltd. | 41,900 | 1,032,837 | 0.03% | Relo Group, Inc. | 71,900 | 882,280 | 0.03% |
| Sumitomo Corp. | 782,300 | 17,063,657 | 0.57% | Sekisui House, Inc. REIT | 2,704 | 1,329,977 | 0.04% |
| Sumitomo Heavy Industries Ltd. | 72,300 | 1,492,832 | 0.05% | Sumitomo Realty & Development Co., Ltd. | 280,800 | 8,826,368 | 0.29% |
| Taiheiyo Cement Corp. | 74,600 | 1,702,661 | 0.06% | Tokyo Tatemono Co., Ltd. | 128,400 | 2,129,924 | 0.07% |
| Taisei Corp. | 109,900 | 4,642,569 | 0.15% | Tokyu Fudosan Holdings Corp. | 397,871 | 2,449,605 | 0.08% |
| Takasago Thermal Engineering Co., Ltd. | 39,100 | 1,580,818 | 0.05% | United Urban Investment Corp. REIT | 1,954 | 1,750,593 | 0.06% |
| TDK Corp. | 1,248,600 | 16,465,535 | 0.55% | | | 95,750,705 | 3.19% |
| THK Co., Ltd. | 79,400 | 1,859,201 | 0.06% | Technology 10.39% (30 June 2024: 11.82%) | | | |
| Tobu Railway Co., Ltd. | 129,000 | 2,104,992 | 0.07% | Advantest Corp. | 491,073 | 28,740,707 | 0.96% |
| Toda Corp. | 159,800 | 978,668 | 0.03% | Alps Alpine Co., Ltd. | 131,100 | 1,345,118 | 0.04% |
| TOPPAN Holdings, Inc. | 176,131 | 4,717,074 | 0.16% | BIPROGY, Inc. | 47,500 | 1,440,172 | 0.05% |
| TOTO Ltd. | 96,800 | 2,343,624 | 0.08% | Brother Industries Ltd. | 155,700 | 2,672,440 | 0.09% |
| Toyo Seikan Group Holdings Ltd. | 103,500 | 1,584,836 | 0.05% | Canon Marketing Japan, Inc. | 31,200 | 1,026,368 | 0.03% |
| Toyota Tsusho Corp. | 443,900 | 7,987,714 | 0.27% | Canon, Inc. | 597,000 | 19,604,969 | 0.65% |
| Ushio, Inc. | 54,300 | 735,932 | 0.02% | CyberAgent, Inc. | 274,470 | 1,914,095 | 0.06% |
| West Japan Railway Co. | 295,932 | 5,266,746 | 0.18% | Dentsu Soken, Inc. | 15,800 | 588,127 | 0.02% |
| Yamato Holdings Co., Ltd. | 180,900 | 2,040,823 | 0.07% | Dexerials Corp. | 103,000 | 1,619,779 | 0.05% |
| Yaskawa Electric Corp. | 171,200 | 4,430,328 | 0.15% | Disco Corp. | 62,200 | 16,911,466 | 0.56% |
| Yokogawa Electric Corp. | 155,900 | 3,370,757 | 0.11% | Fuji Soft, Inc. | 24,800 | 1,561,441 | 0.05% |
| | | 785,861,982 | 26.17% | FUJIFILM Holdings Corp. | 766,500 | 16,138,639 | 0.54% |
| Real Estate 3.19% (30 June 2024: 3.21%) | | | | Fujitsu Ltd. | 1,177,400 | 20,973,093 | 0.70% |
| Activia Properties, Inc. REIT | 441 | 921,790 | 0.03% | GMO internet group, Inc. | 35,700 | 608,781 | 0.02% |
| Advance Residence Investment Corp. REIT | 882 | 1,640,982 | 0.05% | Hamamatsu Photonics KK | 170,400 | 1,914,235 | 0.06% |
| AEON Investment Corp. REIT | 1,155 | 931,143 | 0.03% | Hirose Electric Co., Ltd. | 19,298 | 2,301,123 | 0.08% |
| Aeon Mall Co., Ltd. | 60,160 | 778,987 | 0.03% | Ibiden Co., Ltd. | 72,200 | 2,193,656 | 0.07% |
| Daito Trust Construction Co., Ltd. | 38,200 | 4,271,857 | 0.14% | Justsystems Corp. | 22,300 | 498,756 | 0.02% |
| Daiwa House Investment Corp. REIT Class A | 1,474 | 2,174,047 | 0.07% | Kakaku.com, Inc. | 72,500 | 1,116,378 | 0.04% |
| Daiwa Office Investment Corp. REIT Class A | 338 | 611,007 | 0.02% | Kokusai Electric Corp. | 76,000 | 1,037,287 | 0.03% |
| Daiwa Securities Living Investments Corp. REIT Class A | 1,247 | 706,972 | 0.02% | Konica Minolta, Inc. | 300,400 | 1,266,321 | 0.04% |
| Frontier Real Estate Investment Corp. REIT | 1,745 | 862,729 | 0.03% | Kyocera Corp. | 869,900 | 8,720,587 | 0.29% |
| GLP J REIT | 3,101 | 2,434,865 | 0.08% | Lasertec Corp. | 57,000 | 5,507,413 | 0.18% |
| Hulic Co., Ltd. | 398,459 | 3,473,459 | 0.12% | LY Corp. | 1,647,200 | 4,395,747 | 0.15% |
| Industrial & Infrastructure Fund Investment Corp. REIT Class A | 1,580 | 1,155,141 | 0.04% | Macnica Holdings, Inc. | 87,700 | 1,029,844 | 0.03% |
| Invincible Investment Corp. REIT | 5,138 | 2,164,263 | 0.07% | Mercari, Inc. | 79,800 | 910,419 | 0.03% |
| Japan Hotel Investment Corp. REIT Class A | 3,427 | 1,539,490 | 0.05% | Mitsui High-Tec, Inc. | 73,200 | 385,190 | 0.01% |
| Japan Logistics Fund, Inc. REIT | 603 | 1,009,860 | 0.03% | Money Forward, Inc. | 29,500 | 906,812 | 0.03% |
| Japan Metropolitan Fund Invest REIT | 4,653 | 2,670,531 | 0.09% | Murata Manufacturing Co., Ltd. | 1,118,262 | 18,211,960 | 0.61% |
| Japan Prime Realty Investment Corp. REIT | 609 | 1,222,573 | 0.04% | NEC Corp. | 162,200 | 14,159,990 | 0.47% |
| Japan Real Estate Investment Corp. REIT | 4,455 | 3,058,631 | 0.10% | NEC Networks & System Integration Corp. | 44,300 | 928,789 | 0.03% |
| KDX Realty Investment Corp. REIT Class A | 2,673 | 2,542,718 | 0.09% | Nippon Electric Glass Co., Ltd. | 50,100 | 1,074,619 | 0.04% |
| LaSalle Logiport REIT | 1,273 | 1,151,014 | 0.04% | Nomura Research Institute Ltd. | 276,003 | 8,182,095 | 0.27% |
| | | | | NS Solutions Corp. | 41,100 | 1,064,897 | 0.04% |
| | | | | NTT Data Group Corp. | 384,600 | 7,414,978 | 0.25% |
| | | | | OBIC Business Consultants Co., Ltd. | 18,663 | 823,661 | 0.03% |
| | | | | Obic Co., Ltd. | 219,000 | 6,539,622 | 0.22% |
| | | | | Oracle Corp. Japan | 21,600 | 2,082,896 | 0.07% |
| | | | | Otsuka Corp. | 153,200 | 3,518,063 | 0.12% |
| | | | | Rakus Co., Ltd. | 62,800 | 742,443 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Rakuten Group, Inc. | 929,400 | 5,079,293 | 0.17% | Nippon Telegraph & Telephone Corp. | 18,628,500 | 18,728,067 | 0.62% |
| Renesas Electronics Corp. | 1,083,907 | 14,114,378 | 0.47% | SoftBank Corp. | 18,177,380 | 23,005,096 | 0.77% |
| Ricoh Co., Ltd. | 365,200 | 4,209,467 | 0.14% | SoftBank Group Corp. | 678,800 | 39,671,532 | 1.32% |
| Rohm Co., Ltd. | 211,407 | 1,998,251 | 0.07% | | | 118,363,356 | 3.94% |
| Rorze Corp. | 66,000 | 642,530 | 0.02% | Utilities 1.25% (30 June 2024: 1.44%) | | | |
| SCREEN Holdings Co., Ltd. | 53,980 | 3,259,546 | 0.11% | Chubu Electric Power Co., Inc. | 434,400 | 4,575,905 | 0.15% |
| SCSK Corp. | 95,900 | 2,032,597 | 0.07% | Chugoku Electric Power Co., Inc. | 197,400 | 1,145,387 | 0.04% |
| Seiko Epson Corp. | 195,000 | 3,567,845 | 0.12% | Electric Power Development Co., Ltd. | 110,000 | 1,800,204 | 0.06% |
| Sharp Corp. | 137,604 | 862,345 | 0.03% | Iwatani Corp. | 132,000 | 1,510,995 | 0.05% |
| SHIFT, Inc. | 7,200 | 834,487 | 0.03% | Kansai Electric Power Co., Inc. | 607,900 | 6,782,595 | 0.22% |
| Shinko Electric Industries Co., Ltd. | 43,600 | 1,582,705 | 0.05% | Kyushu Electric Power Co., Inc. | 281,600 | 2,531,820 | 0.08% |
| Socionext, Inc. | 120,200 | 1,935,391 | 0.06% | Osaka Gas Co., Ltd. | 241,400 | 5,314,609 | 0.18% |
| SUMCO Corp. | 222,875 | 1,677,660 | 0.06% | Shikoku Electric Power Co., Inc. | 102,600 | 805,928 | 0.03% |
| Taiyo Yuden Co., Ltd. | 82,900 | 1,196,870 | 0.04% | Toho Gas Co., Ltd. | 56,400 | 1,525,556 | 0.05% |
| TechnoPro Holdings, Inc. | 70,868 | 1,336,103 | 0.04% | Tohoku Electric Power Co., Inc. | 314,900 | 2,376,377 | 0.08% |
| TIS, Inc. | 147,300 | 3,502,546 | 0.12% | Tokyo Electric Power Co. Holdings, Inc. | 983,000 | 2,971,017 | 0.10% |
| Tokyo Electron Ltd. | 292,000 | 44,935,225 | 1.50% | Tokyo Gas Co., Ltd. | 227,400 | 6,323,098 | 0.21% |
| Tokyo Seimitsu Co., Ltd. | 25,200 | 1,179,667 | 0.04% | | | 37,663,491 | 1.25% |
| Trend Micro, Inc. | 86,800 | 4,731,583 | 0.16% | Total Equities | | 2,983,169,702 | 99.34% |
| Ulvac, Inc. | 32,200 | 1,263,332 | 0.04% | Total Transferable Securities | | 2,983,169,702 | 99.34% |
| | | 312,014,797 | 10.39% | | | | |
| Telecommunications 3.94% (30 June 2024: 3.86%) | | | | | | | |
| Hikari Tsushin, Inc. | 16,400 | 3,598,066 | 0.12% | | | | |
| Internet Initiative Japan, Inc. | 71,700 | 1,362,054 | 0.04% | | | | |
| KDDI Corp. | 997,400 | 31,998,541 | 1.07% | | | | |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-----------------------------------|-----------------|--|-----------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2024: 0.00%) | | | | |
| Futures 0.00% (30 June 2024: 0.00%) | | | | |
| TOPIX Index March 2025 | 93 | ¥2,557,769,974 | 214,272 | 0.00% |
| S&P 500 E-mini March 2025 | 11 | \$3,286,663 | (22,000) | (0.00%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | 192,272 | 0.00% |

OTC Financial Derivative Instruments 0.12% (30 June 2024: 0.05%)

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---------------|----------|-----------------|-------------------------------|-----------------|--|-----------------------|
| Forward Currency Exchange Contracts 0.00% (30 June 2024: (0.03%)) | | | | | | | |
| USD | 9,505,199 | JPY | (1,431,560,000) | State Street Bank & Trust Co. | 19/3/2025 | 316,238 | 0.01% |
| USD | 9,505,185 | JPY | (1,431,560,000) | BNP Paribas | 19/3/2025 | 316,223 | 0.01% |
| USD | 3,460,571 | JPY | (520,220,000) | HSBC Bank | 19/3/2025 | 121,359 | 0.00% |
| USD | 2,019,966 | JPY | (306,780,000) | Royal Bank of Canada | 19/3/2025 | 50,793 | 0.00% |
| USD | 1,226,849 | JPY | (186,461,836) | HSBC Bank | 19/3/2025 | 29,980 | 0.00% |
| USD | 771,058 | EUR | (742,195) | JPMorgan Chase Bank | 19/3/2025 | (29) | (0.00%) |
| USD | 1,920,600 | JPY | (299,695,000) | JPMorgan Chase Bank | 19/3/2025 | (3,096) | (0.00%) |
| JPY | 232,337,044 | USD | (1,500,141) | BNP Paribas | 19/3/2025 | (8,806) | (0.00%) |
| JPY | 372,126,961 | USD | (2,439,689) | State Street Bank & Trust Co. | 19/3/2025 | (51,064) | (0.00%) |
| JPY | 976,290,800 | USD | (6,557,979) | Deutsche Bank AG | 19/3/2025 | (291,320) | (0.01%) |
| JPY | 2,809,302,688 | USD | (18,435,799) | JPMorgan Chase Bank | 19/3/2025 | (403,321) | (0.01%) |
| | | | | | | 76,957 | 0.00% |

Hedge Share Class Level Forward Currency Exchange Contracts 0.12% (30 June 2024: 0.08%)

| | | | | | | | |
|-----|---------------|-----|-----------------|-------------------------------|----------|-----------|---------|
| USD | 59,295,626 | JPY | (8,862,952,752) | JPMorgan Chase Bank | 7/1/2025 | 2,874,305 | 0.10% |
| EUR | 26,602,114 | JPY | (4,206,257,068) | Toronto-Dominion Bank | 7/1/2025 | 774,078 | 0.03% |
| USD | 3,518,569 | JPY | (540,664,122) | JPMorgan Chase Bank | 7/1/2025 | 76,716 | 0.00% |
| USD | 1,672,683 | JPY | (256,324,638) | HSBC Bank | 7/1/2025 | 40,927 | 0.00% |
| EUR | 972,595 | JPY | (152,155,455) | JPMorgan Chase Bank | 7/1/2025 | 38,669 | 0.00% |
| JPY | 8,834,439,625 | USD | (56,213,029) | JPMorgan Chase Bank | 7/1/2025 | 26,778 | 0.00% |
| JPY | 300,381,544 | EUR | (1,837,976) | JPMorgan Chase Bank | 7/1/2025 | 8,685 | 0.00% |
| JPY | 3,276,116,346 | EUR | (20,132,592) | Toronto-Dominion Bank | 7/1/2025 | 4,957 | 0.00% |
| | | | | Brown Brothers Harriman & Co. | 3/1/2025 | — | 0.00% |
| USD | 723,489 | EUR | (698,686) | | | | |
| EUR | 20,175,774 | JPY | (3,276,116,346) | Toronto-Dominion Bank | 3/2/2025 | (6,212) | (0.00%) |
| EUR | 799,025 | JPY | (130,922,234) | JPMorgan Chase Bank | 3/2/2025 | (7,767) | (0.00%) |
| USD | 2,631,973 | JPY | (413,316,126) | JPMorgan Chase Bank | 3/2/2025 | (7,906) | (0.00%) |
| USD | 56,393,520 | JPY | (8,834,439,625) | JPMorgan Chase Bank | 3/2/2025 | (32,662) | (0.00%) |
| JPY | 299,402,543 | EUR | (1,878,637) | State Street Bank & Trust Co. | 7/1/2025 | (39,659) | (0.00%) |
| JPY | 482,512,090 | EUR | (3,026,817) | HSBC Bank | 7/1/2025 | (63,122) | (0.00%) |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|---|-------------|----------|---------------|-------------------------------|-----------------|--|-----------------------|
| JPY | 256,443,835 | USD | (1,700,860) | State Street Bank & Trust Co. | 7/1/2025 | (68,346) | (0.00%) |
| JPY | 569,058,052 | USD | (3,811,034) | JPMorgan Chase Bank | 7/1/2025 | (188,425) | (0.01%) |
| Total OTC Financial Derivative Instruments | | | | | | 3,431,016 | 0.12% |
| Total Investments | | | | | | 3,507,973 | 0.12% |
| | | | | | | 2,986,869,947 | 99.46% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|----------------------------|-----------------------|
| Other Assets and Liabilities | 16,067,535 | 0.54% |
| Net Assets | 3,002,937,482 | 100.00% |

| Analysis of Total Assets | US Dollars (\$) | % of Total Assets |
|---|----------------------|-------------------|
| (a) Transferable securities admitted to an official stock exchange listing | 2,983,169,702 | 99.29% |
| (b) Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | 214,272 | 0.01% |
| (e) Total OTC Financial Derivative Instruments | 4,679,708 | 0.16% |
| (f) Other Assets | 16,536,004 | 0.54% |
| Total Assets | 3,004,599,686 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|------------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 2,983,169,702 | 3,192,890,640 |
| Financial Derivative Instruments | 17 | 4,893,980 | 3,200,557 |
| Cash | | 11,400,652 | 14,852,459 |
| Receivables: | | | |
| Interest and Dividends | | 3,735,759 | 3,488,136 |
| Capital Shares Issued | | 1,450 | 1,767,730 |
| Investments Sold | | — | 170,209 |
| Margin Cash Due from Broker | | 768,143 | 989,291 |
| Cash Collateral | | 630,000 | 1,040,000 |
| Total Current Assets | | 3,004,599,686 | 3,218,399,022 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 1,193,735 | 1,442,767 |
| Bank Overdraft | | 59,053 | 1,659 |
| Payables and Other Liabilities: | | | |
| Management Fees Payable | 12 | 409,416 | 375,499 |
| Total Current Liabilities | | 1,662,204 | 1,819,925 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 3,002,937,482 | 3,216,579,097 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|------------------------|--------------------|--------------------|
| EUR-Hedged Accumulating | | | |
| US (\$) Equivalent | \$21,591,457 | \$34,859,325 | \$90,990,782 |
| Net Assets | €20,850,870 | €32,527,236 | €83,401,267 |
| Number of Shares Outstanding | 437,692 | 690,827 | 2,288,409 |
| Net Asset Value Per Share¹ | €47.64 | €47.08 | €36.45 |
| USD Accumulating | | | |
| Net Assets | \$908,162,090 | \$731,731,672 | \$289,739,506 |
| Number of Shares Outstanding | 27,581,637 | 22,726,262 | 10,092,919 |
| Net Asset Value Per Share¹ | \$32.93 | \$32.20 | \$28.71 |
| USD Distributing | | | |
| Net Assets | \$2,013,721,105 | \$2,380,229,040 | \$2,077,132,412 |
| Number of Shares Outstanding | 56,016,077 | 67,073,020 | 64,443,199 |
| Net Asset Value Per Share¹ | \$35.95 | \$35.49 | \$32.23 |
| USD-Hedged Accumulating | | | |
| Net Assets | \$59,462,830 | \$69,759,060 | \$2,752,648 |
| Number of Shares Outstanding | 1,143,775 | 1,371,669 | 71,034 |
| Net Asset Value Per Share¹ | \$51.99 | \$50.86 | \$38.75 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 167,177 | 924,157 |
| Dividend Income | | 39,393,820 | 29,236,279 |
| Securities Lending Income | | 681,439 | 491,118 |
| Net Gain on Financial Instruments | | 39,482,392 | 152,479,105 |
| Total Investment Income | | 79,724,828 | 183,130,659 |
| Expenses | | | |
| Management Fees | 12 | 2,517,103 | 1,967,758 |
| Transaction Fees and Commissions | | 61,883 | 44,024 |
| Total Expenses | | 2,578,986 | 2,011,782 |
| Finance Costs | | | |
| Interest Expense | | 4,510 | 9,281 |
| Distributions | 6 | 21,480,626 | 19,046,963 |
| Total Finance Costs | | 21,485,136 | 19,056,244 |
| Net Investment Income After Finance Costs | | 55,660,706 | 162,062,633 |
| Taxation | 5 | (5,904,979) | (4,383,000) |
| Net Increase in Net Assets | | 49,755,727 | 157,679,633 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 49,755,727 | 157,679,633 |
| Capital Transactions | | |
| Subscriptions | 469,524,998 | 578,353,852 |
| Redemptions | (732,922,340) | (315,115,403) |
| Total Capital Transactions | (263,397,342) | 263,238,449 |
| Total (Decrease)/Increase for the Period | (213,641,615) | 420,918,082 |
| Net Assets | | |
| Beginning of Period | 3,216,579,097 | 2,460,615,348 |
| End of Period | 3,002,937,482 | 2,881,533,430 |

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

Vanguard FTSE North America UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period up 5.67%, as measured by the FTSE Global All Cap Index in US dollars. By region, US stocks outperformed, with the prospect of corporate tax cuts and deregulation under the next administration buoying market sentiment towards year-end.
- In this environment, the ETF's benchmark index returned 8.76% for the six-month period.
- Eight of the benchmark's 11 industry sectors produced positive returns. Technology, consumer discretionary and financials contributed most to returns. Health care was the biggest detractor.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE North America Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| USD Accumulating | 8.81% | 13.92% | 14.35% |
| Benchmark | 8.76 | 13.74 | 14.17 |
| Tracking Difference* | 0.05 | | |
| USD Distributing | 8.81% | 13.92% | 12.33% |
| Benchmark | 8.76 | 13.74 | 12.14 |
| Tracking Difference* | 0.05 | | |

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost US Dollars (\$) | | Shares | Proceeds US Dollars (\$) |
|----------------------------------|---------|-------------------------|----------------------------------|---------|-----------------------------|
| Purchases | | | Sales | | |
| Apple, Inc. | 75,512 | 17,314,098 | Apple, Inc. | 170,932 | 39,400,415 |
| Microsoft Corp. | 39,958 | 17,090,154 | NVIDIA Corp. | 278,722 | 37,877,016 |
| NVIDIA Corp. | 121,738 | 15,736,167 | Microsoft Corp. | 80,801 | 34,041,008 |
| Amazon.com, Inc. | 56,753 | 11,326,976 | Amazon.com, Inc. | 100,946 | 19,799,611 |
| Meta Platforms, Inc. Class A | 11,802 | 6,545,143 | Meta Platforms, Inc. Class A | 23,846 | 13,100,302 |
| Alphabet, Inc. Class A | 30,232 | 5,212,509 | Alphabet, Inc. Class A | 63,681 | 11,149,006 |
| Alphabet, Inc. Class C | 25,850 | 4,479,680 | Eli Lilly & Co. | 12,371 | 10,448,880 |
| Berkshire Hathaway, Inc. Class B | 9,711 | 4,392,229 | Alphabet, Inc. Class C | 56,881 | 10,070,137 |
| Broadcom, Inc. | 23,009 | 4,265,718 | Tesla, Inc. | 30,331 | 9,163,585 |
| Tesla, Inc. | 15,078 | 4,258,010 | Berkshire Hathaway, Inc. Class B | 19,778 | 9,096,124 |
| Eli Lilly & Co. | 4,221 | 3,592,891 | Broadcom, Inc. | 44,404 | 8,086,144 |
| Kenvue, Inc. | 148,008 | 3,405,865 | JPMorgan Chase & Co. | 34,563 | 8,039,480 |
| JPMorgan Chase & Co. | 14,879 | 3,324,424 | UnitedHealth Group, Inc. | 9,965 | 5,830,460 |
| Ferguson Enterprises, Inc. | 15,655 | 3,077,179 | Exxon Mobil Corp. | 48,666 | 5,781,742 |
| Exxon Mobil Corp. | 23,983 | 2,792,243 | Visa, Inc. Class A | 17,172 | 5,057,109 |
| UnitedHealth Group, Inc. | 4,910 | 2,779,377 | Mastercard, Inc. Class A | 9,606 | 4,779,657 |
| Vertiv Holdings Co. Class A | 27,697 | 2,648,094 | Costco Wholesale Corp. | 4,801 | 4,372,232 |
| AppLovin Corp. Class A | 20,122 | 2,646,387 | Procter & Gamble Co. | 25,249 | 4,291,322 |
| Dell Technologies, Inc. Class C | 21,029 | 2,476,210 | Home Depot, Inc. | 10,895 | 4,198,514 |
| Visa, Inc. Class A | 8,540 | 2,453,406 | Johnson & Johnson | 26,025 | 4,020,721 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Transferable Securities 99.64% (30 June 2024: 99.48%) | | | | | | | |
| Equities 99.64% (30 June 2024: 99.48%) | | | | | | | |
| Basic Materials 1.50% (30 June 2024: 1.82%) | | | | | | | |
| Agnico Eagle Mines Ltd. | 34,481 | 2,696,241 | 0.07% | Genuine Parts Co. | 9,749 | 1,138,293 | 0.03% |
| Air Products & Chemicals, Inc. | 15,406 | 4,468,356 | 0.12% | Hilton Worldwide Holdings, Inc. | 16,620 | 4,107,799 | 0.11% |
| Albemarle Corp. | 8,123 | 699,228 | 0.02% | Home Depot, Inc. | 68,936 | 26,815,415 | 0.73% |
| Avery Dennison Corp. | 5,612 | 1,050,174 | 0.03% | Interpublic Group of Cos, Inc. | 25,612 | 717,648 | 0.02% |
| Barrick Gold Corp. | 122,439 | 1,897,626 | 0.05% | Las Vegas Sands Corp. | 24,188 | 1,242,296 | 0.03% |
| Celanese Corp. Class A | 7,454 | 515,891 | 0.01% | Lennar Corp. Class A | 16,399 | 2,236,332 | 0.06% |
| CF Industries Holdings, Inc. | 12,039 | 1,027,167 | 0.03% | Lennar Corp. Class B | 695 | 91,844 | 0.00% |
| Eastman Chemical Co. | 8,120 | 741,518 | 0.02% | Liberty Media Corp.-Liberty Formula One Class A | 1,186 | 99,671 | 0.00% |
| Ecolab, Inc. | 17,380 | 4,072,482 | 0.11% | Liberty Media Corp.-Liberty Formula One Class C | 14,941 | 1,384,433 | 0.04% |
| Fastenal Co. | 39,764 | 2,859,429 | 0.08% | Live Nation Entertainment, Inc. | 11,011 | 1,425,925 | 0.04% |
| Franco-Nevada Corp. | 13,338 | 1,566,580 | 0.04% | LKQ Corp. | 17,741 | 651,982 | 0.02% |
| Freeport-McMoRan, Inc. | 99,280 | 3,780,582 | 0.10% | Lowe's Cos, Inc. | 39,789 | 9,819,925 | 0.27% |
| International Flavors & Fragrances, Inc. | 17,690 | 1,495,690 | 0.04% | Lululemon Athletica, Inc. | 8,165 | 3,122,378 | 0.09% |
| International Paper Co. | 24,186 | 1,301,691 | 0.04% | Magna International, Inc. | 18,800 | 785,359 | 0.02% |
| Linde plc | 33,376 | 13,973,530 | 0.38% | Marriott International, Inc. Class A | 15,920 | 4,440,725 | 0.12% |
| LyondellBasell Industries NV Class A | 18,198 | 1,351,565 | 0.04% | McDonald's Corp. | 50,069 | 14,514,502 | 0.40% |
| Newmont Corp. | 79,200 | 2,947,824 | 0.08% | MercadoLibre, Inc. | 3,277 | 5,572,342 | 0.15% |
| Nucor Corp. | 16,433 | 1,917,895 | 0.05% | MGM Resorts International | 15,797 | 547,366 | 0.02% |
| Nutrien Ltd. | 34,501 | 1,542,973 | 0.04% | Netflix, Inc. | 29,736 | 26,504,292 | 0.72% |
| Southern Copper Corp. | 6,004 | 547,145 | 0.02% | News Corp. Class A | 25,493 | 702,077 | 0.02% |
| Steel Dynamics, Inc. | 10,078 | 1,149,597 | 0.03% | News Corp. Class B | 9,021 | 274,509 | 0.01% |
| Teck Resources Ltd. Class B | 34,598 | 1,402,010 | 0.04% | NIKE, Inc. Class B | 82,136 | 6,215,231 | 0.17% |
| Westlake Corp. | 2,301 | 263,810 | 0.01% | NVR, Inc. | 199 | 1,627,601 | 0.04% |
| Wheaton Precious Metals Corp. | 31,533 | 1,773,978 | 0.05% | Omnicom Group, Inc. | 13,348 | 1,148,462 | 0.03% |
| | | 55,042,982 | 1.50% | O'Reilly Automotive, Inc. | 4,024 | 4,771,659 | 0.13% |
| | | | | Pool Corp. | 2,582 | 880,307 | 0.02% |
| | | | | PulteGroup, Inc. | 14,213 | 1,547,796 | 0.04% |
| | | | | Restaurant Brands International, Inc. | 22,153 | 1,443,133 | 0.04% |
| Consumer Discretionary 14.84% (30 June 2024: 13.38%) | | | | | | | |
| Airbnb, Inc. Class A | 30,295 | 3,981,066 | 0.11% | Rivian Automotive, Inc. Class A | 58,044 | 771,985 | 0.02% |
| Alimentation Couche-Tard, Inc. | 53,747 | 2,979,218 | 0.08% | ROBLOX Corp. Class A | 36,482 | 2,110,849 | 0.06% |
| Amazon.com, Inc. | 652,340 | 143,116,873 | 3.90% | Rollins, Inc. | 19,515 | 904,520 | 0.03% |
| Aptiv plc | 16,286 | 984,977 | 0.03% | Ross Stores, Inc. | 22,606 | 3,419,610 | 0.09% |
| AutoZone, Inc. | 1,172 | 3,752,744 | 0.10% | Royal Caribbean Cruises Ltd. | 16,504 | 3,807,308 | 0.10% |
| Best Buy Co., Inc. | 15,042 | 1,290,604 | 0.04% | Sirius XM Holdings, Inc. | 14,945 | 340,746 | 0.01% |
| Booking Holdings, Inc. | 2,300 | 11,427,366 | 0.31% | Southwest Airlines Co. | 10,640 | 357,717 | 0.01% |
| Burlington Stores, Inc. | 4,378 | 1,247,993 | 0.03% | Spotify Technology SA | 10,195 | 4,561,039 | 0.12% |
| CarMax, Inc. | 10,644 | 870,253 | 0.02% | Starbucks Corp. | 78,756 | 7,186,485 | 0.20% |
| Carnival Corp. | 71,263 | 1,775,874 | 0.05% | Take-Two Interactive Software, Inc. | 12,017 | 2,212,089 | 0.06% |
| Chipotle Mexican Grill, Inc. Class A | 95,008 | 5,728,982 | 0.16% | Target Corp. | 32,150 | 4,346,037 | 0.12% |
| Copart, Inc. | 60,498 | 3,471,980 | 0.10% | Tesla, Inc. | 193,160 | 78,005,734 | 2.13% |
| Costco Wholesale Corp. | 30,810 | 28,230,279 | 0.77% | TJX Cos, Inc. | 78,735 | 9,511,975 | 0.26% |
| Coupang, Inc. Class A | 80,751 | 1,774,907 | 0.05% | Tractor Supply Co. | 37,525 | 1,991,077 | 0.05% |
| Darden Restaurants, Inc. | 8,175 | 1,526,191 | 0.04% | Trade Desk, Inc. Class A | 31,015 | 3,645,193 | 0.10% |
| Deckers Outdoor Corp. | 10,559 | 2,144,427 | 0.06% | Uber Technologies, Inc. | 141,249 | 8,520,140 | 0.23% |
| Delta Air Lines, Inc. | 11,364 | 687,522 | 0.02% | Ulta Beauty, Inc. | 3,265 | 1,420,046 | 0.04% |
| Dollar General Corp. | 15,348 | 1,163,685 | 0.03% | United Airlines Holdings, Inc. | 5,730 | 556,383 | 0.02% |
| Dollar Tree, Inc. | 13,909 | 1,042,340 | 0.03% | Walmart, Inc. | 301,623 | 27,251,638 | 0.74% |
| Dollarama, Inc. | 19,147 | 1,867,571 | 0.05% | Walt Disney Co. | 126,199 | 14,052,259 | 0.38% |
| Domino's Pizza, Inc. | 2,404 | 1,009,103 | 0.03% | Warner Bros Discovery, Inc. | 168,194 | 1,777,811 | 0.05% |
| DR Horton, Inc. | 20,262 | 2,833,033 | 0.08% | Wynn Resorts Ltd. | 7,175 | 618,198 | 0.02% |
| eBay, Inc. | 33,216 | 2,057,731 | 0.06% | Yum! Brands, Inc. | 19,643 | 2,635,305 | 0.07% |
| Electronic Arts, Inc. | 18,355 | 2,685,336 | 0.07% | | | 544,414,698 | 14.84% |
| Estee Lauder Cos, Inc. Class A | 15,915 | 1,193,307 | 0.03% | Consumer Staples 4.00% (30 June 2024: 4.24%) | | | |
| Expedia Group, Inc. | 8,620 | 1,606,165 | 0.04% | Altria Group, Inc. | 117,827 | 6,161,174 | 0.17% |
| Ford Motor Co. | 272,438 | 2,697,136 | 0.07% | Archer-Daniels-Midland Co. | 32,981 | 1,666,200 | 0.04% |
| Fox Corp. Class A | 16,135 | 783,838 | 0.02% | Brown-Forman Corp. Class B | 12,186 | 462,824 | 0.01% |
| Fox Corp. Class B | 8,317 | 380,420 | 0.01% | Bunge Global SA | 9,578 | 744,785 | 0.02% |
| Garmin Ltd. | 10,783 | 2,224,102 | 0.06% | Cencora, Inc. | 11,498 | 2,583,371 | 0.07% |
| General Motors Co. | 75,957 | 4,046,229 | 0.11% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|
| Church & Dwight Co., Inc. | 17,013 | 1,781,431 | 0.05% |
| Clorox Co. | 8,677 | 1,409,232 | 0.04% |
| Coca-Cola Co. | 269,698 | 16,791,398 | 0.46% |
| Coca-Cola Europacific Partners plc | 14,309 | 1,099,074 | 0.03% |
| Colgate-Palmolive Co. | 56,413 | 5,128,506 | 0.14% |
| Conagra Brands, Inc. | 33,238 | 922,355 | 0.02% |
| Constellation Brands, Inc. Class A | 11,093 | 2,451,553 | 0.07% |
| Corteva, Inc. | 48,587 | 2,767,516 | 0.07% |
| CVS Health Corp. | 87,651 | 3,934,653 | 0.11% |
| General Mills, Inc. | 38,653 | 2,464,902 | 0.07% |
| George Weston Ltd. | 3,813 | 592,656 | 0.02% |
| Hershey Co. | 10,119 | 1,713,653 | 0.05% |
| Hormel Foods Corp. | 20,360 | 638,693 | 0.02% |
| J M Smucker Co. | 7,230 | 796,168 | 0.02% |
| Kellanova | 18,299 | 1,481,670 | 0.04% |
| Kenvue, Inc. | 133,412 | 2,848,346 | 0.08% |
| Keurig Dr Pepper, Inc. | 77,793 | 2,498,711 | 0.07% |
| Kimberly-Clark Corp. | 23,380 | 3,063,715 | 0.08% |
| Kraft Heinz Co. | 61,555 | 1,890,354 | 0.05% |
| Kroger Co. | 46,076 | 2,817,547 | 0.08% |
| Lamb Weston Holdings, Inc. | 9,816 | 656,003 | 0.02% |
| Loblaw Cos Ltd. | 10,097 | 1,328,083 | 0.04% |
| McCormick & Co., Inc. | 17,564 | 1,339,079 | 0.04% |
| McKesson Corp. | 9,030 | 5,146,287 | 0.14% |
| Metro, Inc. | 14,116 | 884,826 | 0.02% |
| Molson Coors Beverage Co. Class B | 11,824 | 677,752 | 0.02% |
| Mondelez International, Inc. Class A | 92,979 | 5,553,636 | 0.15% |
| Monster Beverage Corp. | 49,729 | 2,613,756 | 0.07% |
| PepsiCo, Inc. | 95,519 | 14,524,619 | 0.40% |
| Philip Morris International, Inc. | 108,032 | 13,001,651 | 0.35% |
| Procter & Gamble Co. | 163,957 | 27,487,391 | 0.75% |
| Sysco Corp. | 34,119 | 2,608,739 | 0.07% |
| The Campbell's Co. | 13,473 | 564,249 | 0.01% |
| Tyson Foods, Inc. Class A | 19,658 | 1,129,156 | 0.03% |
| Walgreens Boots Alliance, Inc. | 50,344 | 469,710 | 0.01% |
| | | 146,695,424 | 4.00% |
| Energy 3.77% (30 June 2024: 4.24%) | | | |
| APA Corp. | 25,474 | 588,195 | 0.02% |
| Baker Hughes Co. Class A | 69,466 | 2,849,495 | 0.08% |
| Cameco Corp. | 30,281 | 1,556,160 | 0.04% |
| Canadian Natural Resources Ltd. | 143,750 | 4,435,840 | 0.12% |
| Enbridge Energy, Inc. | 88,465 | 1,340,323 | 0.04% |
| Cheniere Energy, Inc. | 15,514 | 3,333,493 | 0.09% |
| Chevron Corp. | 119,741 | 17,343,286 | 0.47% |
| ConocoPhillips | 89,929 | 8,918,259 | 0.24% |
| Coterra Energy, Inc. | 50,553 | 1,291,124 | 0.04% |
| Devon Energy Corp. | 43,385 | 1,419,991 | 0.04% |
| Diamondback Energy, Inc. | 13,125 | 2,150,269 | 0.06% |
| Enbridge, Inc. | 151,377 | 6,421,576 | 0.18% |
| Enphase Energy, Inc. | 9,253 | 635,496 | 0.02% |
| EOG Resources, Inc. | 39,519 | 4,844,239 | 0.13% |
| Exxon Mobil Corp. | 311,907 | 33,551,836 | 0.91% |
| First Solar, Inc. | 7,425 | 1,308,582 | 0.04% |
| Halliburton Co. | 61,382 | 1,668,977 | 0.05% |
| Hess Corp. | 19,397 | 2,579,995 | 0.07% |
| Imperial Oil Ltd. | 11,042 | 680,163 | 0.02% |
| Kinder Morgan, Inc. | 134,797 | 3,693,438 | 0.10% |
| Marathon Petroleum Corp. | 23,243 | 3,242,398 | 0.09% |
| Occidental Petroleum Corp. | 47,258 | 2,335,018 | 0.06% |
| ONEOK, Inc. | 40,524 | 4,068,610 | 0.11% |
| Pembina Pipeline Corp. | 40,351 | 1,490,086 | 0.04% |
| Phillips 66 | 28,676 | 3,267,057 | 0.09% |
| Schlumberger NV | 98,048 | 3,759,160 | 0.10% |
| South Bow Corp. | 14,171 | 334,223 | 0.01% |
| Suncor Energy, Inc. | 88,317 | 3,150,845 | 0.09% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|
| Targa Resources Corp. | 15,019 | 2,680,891 | 0.07% |
| TC Energy Corp. | 72,331 | 3,369,110 | 0.09% |
| Texas Pacific Land Corp. | 1,297 | 1,434,430 | 0.04% |
| Tourmaline Oil Corp. | 24,486 | 1,132,533 | 0.03% |
| Valero Energy Corp. | 21,922 | 2,687,418 | 0.07% |
| Williams Cos, Inc. | 84,510 | 4,573,681 | 0.12% |
| | | 138,136,197 | 3.77% |
| Financials 11.91% (30 June 2024: 11.21%) | | | |
| Aflac, Inc. | 38,776 | 4,010,989 | 0.11% |
| Allstate Corp. | 18,227 | 3,513,983 | 0.10% |
| Ally Financial, Inc. | 18,892 | 680,301 | 0.02% |
| American International Group, Inc. | 45,193 | 3,290,050 | 0.09% |
| Ameriprise Financial, Inc. | 6,749 | 3,593,370 | 0.10% |
| Annaly Capital Management, Inc. REIT | 38,848 | 710,918 | 0.02% |
| Aon plc Class A | 13,632 | 4,896,069 | 0.13% |
| Apollo Global Management, Inc. | 36,273 | 5,990,849 | 0.16% |
| Arch Capital Group Ltd. | 25,056 | 2,313,922 | 0.06% |
| Ares Management Corp. Class A | 12,846 | 2,274,127 | 0.06% |
| Arthur J Gallagher & Co. | 17,051 | 4,839,926 | 0.13% |
| Bank of America Corp. | 462,795 | 20,339,840 | 0.56% |
| Bank of Montreal | 50,389 | 4,889,296 | 0.13% |
| Bank of New York Mellon Corp. | 51,418 | 3,950,445 | 0.11% |
| Bank of Nova Scotia | 85,009 | 4,562,540 | 0.12% |
| Berkshire Hathaway, Inc. Class B | 127,298 | 57,701,637 | 1.57% |
| Blackrock, Inc. | 10,258 | 10,515,578 | 0.29% |
| Blackstone, Inc. | 50,139 | 8,644,966 | 0.24% |
| Broadridge Financial Solutions, Inc. | 8,177 | 1,848,738 | 0.05% |
| Brookfield Asset Management Ltd. Class A | 28,367 | 1,537,680 | 0.04% |
| Brookfield Corp. | 103,526 | 5,947,238 | 0.16% |
| Brown & Brown, Inc. | 16,510 | 1,684,350 | 0.05% |
| Canadian Imperial Bank of Commerce | 65,080 | 4,114,674 | 0.11% |
| Carlyle Group, Inc. | 15,021 | 758,410 | 0.02% |
| Cboe Global Markets, Inc. | 7,364 | 1,438,926 | 0.04% |
| Charles Schwab Corp. | 103,618 | 7,668,768 | 0.21% |
| Chubb Ltd. | 28,113 | 7,767,622 | 0.21% |
| Cincinnati Financial Corp. | 10,699 | 1,537,446 | 0.04% |
| Citigroup, Inc. | 131,529 | 9,258,326 | 0.25% |
| Citizens Financial Group, Inc. | 30,818 | 1,348,596 | 0.04% |
| CME Group, Inc. Class A | 25,003 | 5,806,447 | 0.16% |
| CNA Financial Corp. | 1,373 | 66,412 | 0.00% |
| Coinbase Global, Inc. Class A | 14,075 | 3,494,823 | 0.10% |
| Credicorp Ltd. | 4,723 | 865,820 | 0.02% |
| Discover Financial Services | 17,366 | 3,008,312 | 0.08% |
| Equitable Holdings, Inc. | 21,922 | 1,034,061 | 0.03% |
| Everest Group Ltd. | 2,963 | 1,073,969 | 0.03% |
| FactSet Research Systems, Inc. | 2,633 | 1,264,577 | 0.03% |
| Fairfax Financial Holdings Ltd. | 1,484 | 2,063,691 | 0.06% |
| Fidelity National Financial, Inc. | 18,046 | 1,013,102 | 0.03% |
| Fifth Third Bancorp | 46,852 | 1,980,903 | 0.05% |
| First Citizens BancShares, Inc. Class A | 834 | 1,762,259 | 0.05% |
| Franklin Resources, Inc. | 20,208 | 410,020 | 0.01% |
| Goldman Sachs Group, Inc. | 21,324 | 12,210,549 | 0.33% |
| Great-West Lifeco, Inc. | 19,227 | 637,290 | 0.02% |
| Hartford Financial Services Group, Inc. | 20,167 | 2,206,270 | 0.06% |
| Huntington Bancshares, Inc. | 100,588 | 1,636,567 | 0.05% |
| Intact Financial Corp. | 12,394 | 2,255,515 | 0.06% |
| Intercontinental Exchange, Inc. | 39,520 | 5,888,875 | 0.16% |
| JPMorgan Chase & Co. | 195,259 | 46,805,535 | 1.28% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| KeyCorp | 64,781 | 1,110,346 | 0.03% | Hologic, Inc. | 16,021 | 1,154,954 | 0.03% |
| KKR & Co., Inc. | 46,800 | 6,922,188 | 0.19% | Humana, Inc. | 8,357 | 2,120,255 | 0.06% |
| Loews Corp. | 12,546 | 1,062,521 | 0.03% | ICON plc ADR | 5,731 | 1,201,848 | 0.03% |
| LPL Financial Holdings, Inc. | 5,188 | 1,693,934 | 0.05% | IDEXX Laboratories, Inc. | 5,644 | 2,333,455 | 0.06% |
| M&T Bank Corp. | 11,507 | 2,163,431 | 0.06% | Illumina, Inc. | 11,133 | 1,487,703 | 0.04% |
| Manulife Financial Corp. | 122,308 | 3,755,473 | 0.10% | Incyte Corp. | 10,954 | 756,593 | 0.02% |
| Markel Group, Inc. | 883 | 1,524,261 | 0.04% | Insulet Corp. | 4,853 | 1,266,973 | 0.03% |
| Marsh & McLennan Cos, Inc. | 34,257 | 7,276,529 | 0.20% | Intuitive Surgical, Inc. | 24,549 | 12,813,596 | 0.35% |
| MetLife, Inc. | 40,819 | 3,342,260 | 0.09% | IQVIA Holdings, Inc. | 12,569 | 2,469,934 | 0.07% |
| Moody's Corp. | 10,991 | 5,202,810 | 0.14% | Johnson & Johnson | 167,646 | 24,244,965 | 0.66% |
| Morgan Stanley | 80,667 | 10,141,455 | 0.28% | Labcorp Holdings, Inc. | 5,825 | 1,335,789 | 0.04% |
| MSCI, Inc. Class A | 5,279 | 3,167,453 | 0.09% | Medtronic plc | 89,271 | 7,130,968 | 0.19% |
| Nasdaq, Inc. | 28,664 | 2,216,014 | 0.06% | Merck & Co., Inc. | 176,220 | 17,530,366 | 0.48% |
| National Bank of Canada | 23,604 | 2,150,652 | 0.06% | Moderna, Inc. | 22,620 | 940,540 | 0.03% |
| Northern Trust Corp. | 13,586 | 1,392,565 | 0.04% | Molina Healthcare, Inc. | 3,936 | 1,145,573 | 0.03% |
| NU Holdings Ltd. Class A | 221,325 | 2,292,927 | 0.06% | Pfizer, Inc. | 394,004 | 10,452,926 | 0.28% |
| PNC Financial Services Group, Inc. | 27,554 | 5,313,789 | 0.15% | Quest Diagnostics, Inc. | 7,761 | 1,170,824 | 0.03% |
| Power Corp. of Canada | 37,952 | 1,183,262 | 0.03% | Regeneron Pharmaceuticals, Inc. | 7,273 | 5,180,776 | 0.14% |
| Principal Financial Group, Inc. | 15,847 | 1,226,716 | 0.03% | ResMed, Inc. | 10,136 | 2,318,002 | 0.06% |
| Progressive Corp. | 40,620 | 9,732,958 | 0.27% | Revvity, Inc. | 8,494 | 948,015 | 0.03% |
| Prudential Financial, Inc. | 24,950 | 2,957,324 | 0.08% | Royalty Pharma plc Class A | 27,506 | 701,678 | 0.02% |
| Raymond James Financial, Inc. | 12,764 | 1,982,632 | 0.05% | STERIS plc | 6,867 | 1,411,581 | 0.04% |
| Regions Financial Corp. | 64,052 | 1,506,503 | 0.04% | Stryker Corp. | 25,142 | 9,052,377 | 0.25% |
| RenaissanceRe Holdings Ltd. | 3,597 | 894,970 | 0.02% | Teleflex, Inc. | 3,225 | 573,986 | 0.02% |
| Royal Bank of Canada | 98,024 | 11,813,044 | 0.32% | Thermo Fisher Scientific, Inc. | 26,527 | 13,800,141 | 0.38% |
| S&P Global, Inc. | 21,745 | 10,829,662 | 0.30% | UnitedHealth Group, Inc. | 63,914 | 32,331,536 | 0.88% |
| State Street Corp. | 20,317 | 1,994,114 | 0.05% | Universal Health Services, Inc. Class B | 3,958 | 710,144 | 0.02% |
| Sun Life Financial, Inc. | 40,052 | 2,376,887 | 0.07% | Veeva Systems, Inc. Class A | 10,233 | 2,151,488 | 0.06% |
| T Rowe Price Group, Inc. | 15,263 | 1,726,093 | 0.05% | Vertex Pharmaceuticals, Inc. | 17,968 | 7,235,714 | 0.20% |
| Thomson Reuters Corp. | 9,591 | 1,539,282 | 0.04% | Viatis, Inc. | 81,835 | 1,018,846 | 0.03% |
| Toronto-Dominion Bank | 122,858 | 6,537,563 | 0.18% | Waters Corp. | 4,092 | 1,518,050 | 0.04% |
| Travelers Cos, Inc. | 15,876 | 3,824,370 | 0.10% | West Pharmaceutical Services, Inc. | 5,060 | 1,657,454 | 0.05% |
| Truist Financial Corp. | 92,796 | 4,025,491 | 0.11% | Zimmer Biomet Holdings, Inc. | 13,742 | 1,451,567 | 0.04% |
| US Bancorp | 108,227 | 5,176,497 | 0.14% | Zoetis, Inc. Class A | 31,726 | 5,169,117 | 0.14% |
| Wells Fargo & Co. | 231,550 | 16,264,072 | 0.44% | | | 345,162,346 | 9.41% |
| Willis Towers Watson plc | 6,992 | 2,190,174 | 0.06% | | | | |
| WR Berkley Corp. | 20,544 | 1,202,235 | 0.03% | | | | |
| | | 436,827,034 | 11.91% | | | | |
| Health Care 9.41% (30 June 2024: 10.88%) | | | | Industrials 11.21% (30 June 2024: 10.73%) | | | |
| Abbott Laboratories | 120,192 | 13,594,917 | 0.37% | 3M Co. | 37,784 | 4,877,537 | 0.13% |
| AbbVie, Inc. | 123,127 | 21,879,668 | 0.60% | Accenture plc Class A | 43,612 | 15,342,265 | 0.42% |
| Agilent Technologies, Inc. | 19,921 | 2,676,187 | 0.07% | Allegion plc | 6,121 | 799,892 | 0.02% |
| Align Technology, Inc. | 5,179 | 1,079,873 | 0.03% | Amentum Holdings, Inc. | 9,091 | 191,184 | 0.01% |
| Alnylam Pharmaceuticals, Inc. | 8,947 | 2,105,319 | 0.06% | American Express Co. | 38,992 | 11,572,436 | 0.32% |
| Amgen, Inc. | 37,267 | 9,713,271 | 0.26% | AMETEK, Inc. | 16,061 | 2,895,156 | 0.08% |
| Avantor, Inc. | 47,034 | 991,006 | 0.03% | Automatic Data Processing, Inc. | 28,555 | 8,358,905 | 0.23% |
| Baxter International, Inc. | 35,539 | 1,036,317 | 0.03% | Axon Enterprise, Inc. | 4,993 | 2,967,440 | 0.08% |
| Becton Dickinson & Co. | 20,132 | 4,567,347 | 0.12% | Ball Corp. | 20,475 | 1,128,787 | 0.03% |
| Biogen, Inc. | 10,083 | 1,541,892 | 0.04% | Block, Inc. Class A | 38,505 | 3,272,540 | 0.09% |
| BioMarin Pharmaceutical, Inc. | 13,079 | 859,683 | 0.02% | Boeing Co. | 49,158 | 8,700,966 | 0.24% |
| Bio-Techne Corp. | 10,765 | 775,403 | 0.02% | Builders FirstSource, Inc. | 7,953 | 1,136,722 | 0.03% |
| Boston Scientific Corp. | 102,039 | 9,114,124 | 0.25% | Canadian National Railway Co. | 38,655 | 3,923,286 | 0.11% |
| Bristol-Myers Squibb Co. | 140,949 | 7,972,075 | 0.22% | Canadian Pacific Kansas City Ltd. | 65,009 | 4,704,587 | 0.13% |
| Cardinal Health, Inc. | 16,862 | 1,994,269 | 0.05% | Capital One Financial Corp. | 26,347 | 4,698,197 | 0.13% |
| Centene Corp. | 35,052 | 2,123,450 | 0.06% | Carrier Global Corp. | 58,280 | 3,978,193 | 0.11% |
| Charles River Laboratories International, Inc. | 3,558 | 656,807 | 0.02% | Caterpillar, Inc. | 33,978 | 12,325,859 | 0.34% |
| Cigna Group | 18,993 | 5,244,727 | 0.14% | CH Robinson Worldwide, Inc. | 8,083 | 835,135 | 0.02% |
| Cooper Cos, Inc. | 13,454 | 1,236,826 | 0.03% | Cintas Corp. | 23,980 | 4,381,146 | 0.12% |
| Danaher Corp. | 44,838 | 10,292,563 | 0.28% | CNH Industrial NV | 60,669 | 687,380 | 0.02% |
| DaVita, Inc. | 3,271 | 489,178 | 0.01% | Corpay, Inc. | 4,672 | 1,581,098 | 0.04% |
| Dexcom, Inc. | 27,098 | 2,107,411 | 0.06% | CSX Corp. | 133,871 | 4,320,017 | 0.12% |
| Edwards Lifesciences Corp. | 41,444 | 3,068,099 | 0.08% | Cummins, Inc. | 9,498 | 3,311,003 | 0.09% |
| Elevance Health, Inc. | 16,168 | 5,964,375 | 0.16% | Deere & Co. | 17,524 | 7,424,919 | 0.20% |
| Eli Lilly & Co. | 55,639 | 42,953,308 | 1.17% | Dover Corp. | 9,513 | 1,784,639 | 0.05% |
| GE HealthCare Technologies, Inc. | 31,517 | 2,463,999 | 0.07% | Dow, Inc. | 48,812 | 1,958,826 | 0.05% |
| Gilead Sciences, Inc. | 86,738 | 8,011,989 | 0.22% | DuPont de Nemours, Inc. | 29,119 | 2,220,324 | 0.06% |
| HCA Healthcare, Inc. | 12,862 | 3,860,529 | 0.11% | Eaton Corp. plc | 27,416 | 9,098,548 | 0.25% |
| | | | | Emerson Electric Co. | 39,683 | 4,917,914 | 0.13% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Equifax, Inc. | 8,513 | 2,169,538 | 0.06% | Westinghouse Air Brake Technologies Corp. | 11,823 | 2,241,523 | 0.06% |
| Expeditors International of Washington, Inc. | 9,760 | 1,081,115 | 0.03% | WW Grainger, Inc. | 3,014 | 3,176,907 | 0.09% |
| Fair Isaac Corp. | 1,649 | 3,283,044 | 0.09% | Xylem, Inc. | 16,821 | 1,951,572 | 0.05% |
| FedEx Corp. | 15,755 | 4,432,354 | 0.12% | Zebra Technologies Corp. Class A | 3,535 | 1,365,288 | 0.04% |
| Ferguson Enterprises, Inc. | 14,091 | 2,445,775 | 0.07% | | | 411,333,934 | 11.21% |
| Fidelity National Information Services, Inc. | 37,929 | 3,063,525 | 0.08% | | | | |
| Fiserv, Inc. | 39,342 | 8,081,634 | 0.22% | Real Estate 2.07% (30 June 2024: 2.10%) | | | |
| Fortive Corp. | 24,206 | 1,815,450 | 0.05% | Alexandria Real Estate Equities, Inc. REIT | 12,060 | 1,176,453 | 0.03% |
| GE Vernova, Inc. | 18,949 | 6,232,895 | 0.17% | American Tower Corp. REIT | 32,462 | 5,953,855 | 0.16% |
| General Dynamics Corp. | 18,970 | 4,998,405 | 0.14% | AvalonBay Communities, Inc. REIT | 9,851 | 2,166,924 | 0.06% |
| General Electric Co. | 74,785 | 12,473,390 | 0.34% | BXP, Inc. REIT | 10,854 | 807,103 | 0.02% |
| Global Payments, Inc. | 17,636 | 1,976,290 | 0.05% | CBRE Group, Inc. Class A | 21,265 | 2,791,882 | 0.08% |
| HEICO Corp. | 3,235 | 769,089 | 0.02% | CoStar Group, Inc. | 28,127 | 2,013,612 | 0.05% |
| HEICO Corp. Class A | 5,442 | 1,012,647 | 0.03% | Crown Castle, Inc. REIT | 30,183 | 2,739,409 | 0.07% |
| Honeywell International, Inc. | 45,283 | 10,228,977 | 0.28% | Digital Realty Trust, Inc. REIT | 23,021 | 4,082,314 | 0.11% |
| Howmet Aerospace, Inc. | 28,164 | 3,080,297 | 0.08% | Equinix, Inc. REIT | 6,698 | 6,315,477 | 0.17% |
| Hubbell, Inc. Class B | 3,734 | 1,564,135 | 0.04% | Equity LifeStyle Properties, Inc. REIT | 13,165 | 876,789 | 0.02% |
| Huntington Ingalls Industries, Inc. | 2,702 | 510,597 | 0.01% | Equity Residential REIT | 26,316 | 1,888,436 | 0.05% |
| IDEX Corp. | 5,277 | 1,104,423 | 0.03% | Essex Property Trust, Inc. REIT | 4,444 | 1,268,495 | 0.03% |
| Illinois Tool Works, Inc. | 20,329 | 5,154,621 | 0.14% | Extra Space Storage, Inc. REIT | 14,561 | 2,178,326 | 0.06% |
| Ingersoll Rand, Inc. | 28,069 | 2,539,122 | 0.07% | Healthpeak Properties, Inc. REIT | 48,093 | 974,845 | 0.03% |
| Jack Henry & Associates, Inc. | 5,031 | 881,934 | 0.02% | Host Hotels & Resorts, Inc. REIT | 48,759 | 854,258 | 0.02% |
| Jacobs Solutions, Inc. | 8,619 | 1,151,671 | 0.03% | Invitation Homes, Inc. REIT | 42,440 | 1,356,807 | 0.04% |
| JB Hunt Transport Services, Inc. | 5,647 | 963,717 | 0.03% | Iron Mountain, Inc. REIT | 20,157 | 2,118,702 | 0.06% |
| Johnson Controls International plc | 46,404 | 3,662,668 | 0.10% | Kimco Realty Corp. REIT | 45,632 | 1,069,158 | 0.03% |
| Keysight Technologies, Inc. | 12,071 | 1,938,965 | 0.05% | Mid-America Apartment Communities, Inc. REIT | 8,008 | 1,237,797 | 0.03% |
| L3Harris Technologies, Inc. | 13,201 | 2,775,906 | 0.08% | Prologis, Inc. REIT | 64,227 | 6,788,794 | 0.18% |
| Lockheed Martin Corp. | 14,647 | 7,117,563 | 0.19% | Public Storage REIT | 11,004 | 3,295,038 | 0.09% |
| Martin Marietta Materials, Inc. | 4,277 | 2,209,070 | 0.06% | Realty Income Corp. REIT | 60,403 | 3,226,124 | 0.09% |
| Masco Corp. | 14,916 | 1,082,454 | 0.03% | Regency Centers Corp. REIT | 12,547 | 927,600 | 0.03% |
| Mastercard, Inc. Class A | 56,672 | 29,841,775 | 0.81% | SBA Communications Corp. REIT Class A | 7,451 | 1,518,514 | 0.04% |
| Mettler-Toledo International, Inc. | 1,469 | 1,797,586 | 0.05% | Simon Property Group, Inc. REIT | 22,483 | 3,871,797 | 0.11% |
| Norfolk Southern Corp. | 15,704 | 3,685,729 | 0.10% | Sun Communities, Inc. REIT | 8,568 | 1,053,607 | 0.03% |
| Northrop Grumman Corp. | 9,599 | 4,504,715 | 0.12% | UDR, Inc. REIT | 22,724 | 986,449 | 0.03% |
| Old Dominion Freight Line, Inc. | 13,434 | 2,369,758 | 0.07% | Ventas, Inc. REIT | 29,075 | 1,712,227 | 0.05% |
| Otis Worldwide Corp. | 27,703 | 2,565,575 | 0.07% | VICI Properties, Inc. REIT Class A | 72,223 | 2,109,634 | 0.06% |
| PACCAR, Inc. | 35,700 | 3,713,514 | 0.10% | Welltower, Inc. REIT | 42,825 | 5,397,235 | 0.15% |
| Packaging Corp. of America | 6,147 | 1,383,874 | 0.04% | Weyerhaeuser Co. REIT | 50,786 | 1,429,626 | 0.04% |
| Parker-Hannifin Corp. | 8,875 | 5,644,766 | 0.15% | WP Carey, Inc. REIT | 15,061 | 820,523 | 0.02% |
| Paychex, Inc. | 22,347 | 3,133,496 | 0.09% | Zillow Group, Inc. Class A | 3,073 | 217,722 | 0.01% |
| PayPal Holdings, Inc. | 69,674 | 5,946,676 | 0.16% | Zillow Group, Inc. Class C | 10,905 | 807,515 | 0.02% |
| Pentair plc | 11,483 | 1,155,649 | 0.03% | | | 76,033,047 | 2.07% |
| PGP Industries, Inc. | 16,109 | 1,924,220 | 0.05% | Technology 36.36% (30 June 2024: 36.38%) | | | |
| Quanta Services, Inc. | 10,089 | 3,188,628 | 0.09% | Adobe, Inc. | 30,814 | 13,702,370 | 0.37% |
| Rockwell Automation, Inc. | 7,941 | 2,269,458 | 0.06% | Advanced Micro Devices, Inc. | 111,866 | 13,512,294 | 0.37% |
| RTX Corp. | 92,369 | 10,688,941 | 0.29% | Akamai Technologies, Inc. | 10,300 | 985,195 | 0.03% |
| Sherwin-Williams Co. | 16,311 | 5,544,598 | 0.15% | Alphabet, Inc. Class A | 407,425 | 77,125,552 | 2.10% |
| Snap-on, Inc. | 3,578 | 1,214,659 | 0.03% | Alphabet, Inc. Class C | 338,340 | 64,433,470 | 1.76% |
| Stanley Black & Decker, Inc. | 10,708 | 859,745 | 0.02% | Amphenol Corp. Class A | 82,186 | 5,707,818 | 0.16% |
| Synchrony Financial | 26,990 | 1,754,350 | 0.05% | Analog Devices, Inc. | 34,447 | 7,318,610 | 0.20% |
| Teledyne Technologies, Inc. | 3,224 | 1,496,355 | 0.04% | ANSYS, Inc. | 6,059 | 2,043,882 | 0.06% |
| Textron, Inc. | 13,093 | 1,001,484 | 0.03% | Apple, Inc. | 994,772 | 249,110,804 | 6.79% |
| Trane Technologies plc | 15,741 | 5,813,938 | 0.16% | Applied Materials, Inc. | 57,805 | 9,400,827 | 0.26% |
| TransDigm Group, Inc. | 3,781 | 4,791,586 | 0.13% | AppLovin Corp. Class A | 18,231 | 5,903,745 | 0.16% |
| TransUnion | 13,409 | 1,243,148 | 0.03% | Atlassian Corp. Class A | 11,059 | 2,691,539 | 0.07% |
| Trimble, Inc. | 17,013 | 1,202,139 | 0.03% | Autodesk, Inc. | 14,962 | 4,422,318 | 0.12% |
| Union Pacific Corp. | 42,392 | 9,667,072 | 0.26% | Broadcom, Inc. | 316,021 | 73,266,309 | 2.00% |
| United Parcel Service, Inc. Class B | 50,700 | 6,393,270 | 0.18% | Cadence Design Systems, Inc. | 18,957 | 5,695,820 | 0.16% |
| United Rentals, Inc. | 4,547 | 3,203,089 | 0.09% | CDW Corp. | 9,297 | 1,618,050 | 0.04% |
| Veralto Corp. | 17,080 | 1,739,598 | 0.05% | CGI, Inc. Class A | 14,164 | 1,548,960 | 0.04% |
| Verisk Analytics, Inc. Class A | 9,780 | 2,693,705 | 0.07% | Check Point Software Technologies Ltd. | 5,524 | 1,031,331 | 0.03% |
| Visa, Inc. Class A | 109,497 | 34,605,432 | 0.94% | | | | |
| Vulcan Materials Co. | 9,190 | 2,363,944 | 0.07% | | | | |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| Cloudflare, Inc. Class A | 20,858 | 2,245,989 | 0.06% | TE Connectivity plc | 21,281 | 3,042,545 | 0.08% |
| Cognizant Technology Solutions Corp. Class A | 34,607 | 2,661,278 | 0.07% | Teradyne, Inc. | 10,871 | 1,368,876 | 0.04% |
| Constellation Software, Inc. | 1,382 | 4,271,218 | 0.12% | Texas Instruments, Inc. | 63,233 | 11,856,820 | 0.32% |
| Constellation Software, Inc. - Warrants 31/3/2040 | 1,232 | - | 0.00% | Twilio, Inc. Class A | 10,627 | 1,148,566 | 0.03% |
| Corning, Inc. | 53,128 | 2,524,643 | 0.07% | Tyler Technologies, Inc. | 2,942 | 1,696,475 | 0.05% |
| CrowdStrike Holdings, Inc. Class A | 15,990 | 5,471,138 | 0.15% | VeriSign, Inc. | 5,774 | 1,194,987 | 0.03% |
| Datadog, Inc. Class A | 20,726 | 2,961,538 | 0.08% | Vertiv Holdings Co. Class A | 24,891 | 2,827,867 | 0.08% |
| Dell Technologies, Inc. Class C | 18,876 | 2,175,270 | 0.06% | Western Digital Corp. | 23,988 | 1,430,404 | 0.04% |
| DocuSign, Inc. Class A | 14,196 | 1,276,788 | 0.03% | Workday, Inc. Class A | 14,699 | 3,792,783 | 0.10% |
| DoorDash, Inc. Class A | 24,554 | 4,118,934 | 0.11% | Zoom Communications, Inc. Class A | 18,369 | 1,499,094 | 0.04% |
| EPAM Systems, Inc. | 3,761 | 879,397 | 0.02% | Zscaler, Inc. | 6,470 | 1,167,253 | 0.03% |
| F5, Inc. | 4,060 | 1,020,968 | 0.03% | | | 1,333,870,531 | 36.36% |
| Flex Ltd. | 27,792 | 1,066,935 | 0.03% | Telecommunications 2.02% (30 June 2024: 1.97%) | | | |
| Fortinet, Inc. | 43,828 | 4,140,869 | 0.11% | Arista Networks, Inc. | 71,593 | 7,913,174 | 0.22% |
| Gartner, Inc. | 5,241 | 2,539,107 | 0.07% | AT&T, Inc. | 498,910 | 11,360,181 | 0.31% |
| Gen Digital, Inc. | 37,712 | 1,032,555 | 0.03% | BCE, Inc. | 20,738 | 480,455 | 0.01% |
| GLOBALFOUNDRIES, Inc. | 6,831 | 293,118 | 0.01% | Charter Communications, Inc. Class A | 6,529 | 2,237,945 | 0.06% |
| GoDaddy, Inc. Class A | 9,677 | 1,909,949 | 0.05% | Cisco Systems, Inc. | 277,371 | 16,420,363 | 0.45% |
| Hewlett Packard Enterprise Co. | 90,027 | 1,922,076 | 0.05% | Comcast Corp. Class A | 263,748 | 9,898,462 | 0.27% |
| HP, Inc. | 66,882 | 2,182,360 | 0.06% | Juniper Networks, Inc. | 22,539 | 844,086 | 0.02% |
| HubSpot, Inc. | 3,391 | 2,362,747 | 0.06% | Motorola Solutions, Inc. | 11,437 | 5,286,525 | 0.15% |
| Intel Corp. | 296,342 | 5,941,657 | 0.16% | TELUS Corp. | 34,959 | 473,753 | 0.01% |
| International Business Machines Corp. | 63,761 | 14,016,581 | 0.38% | T-Mobile US, Inc. | 33,271 | 7,343,908 | 0.20% |
| Intuit, Inc. | 18,977 | 11,927,045 | 0.33% | Verizon Communications, Inc. | 292,878 | 11,712,191 | 0.32% |
| KLA Corp. | 9,364 | 5,900,444 | 0.16% | | | 73,971,043 | 2.02% |
| Lam Research Corp. | 89,301 | 6,450,211 | 0.18% | Utilities 2.55% (30 June 2024: 2.53%) | | | |
| Leidos Holdings, Inc. | 9,289 | 1,338,173 | 0.04% | AES Corp. | 49,997 | 643,461 | 0.02% |
| Marvell Technology, Inc. | 59,551 | 6,577,408 | 0.18% | Alliant Energy Corp. | 17,846 | 1,055,412 | 0.03% |
| Meta Platforms, Inc. Class A | 152,280 | 89,161,463 | 2.43% | Ameren Corp. | 18,539 | 1,652,566 | 0.04% |
| Microchip Technology, Inc. | 36,687 | 2,103,999 | 0.06% | American Electric Power Co., Inc. | 36,640 | 3,379,307 | 0.09% |
| Micron Technology, Inc. | 76,609 | 6,447,413 | 0.18% | American Water Works Co., Inc. | 13,581 | 1,690,699 | 0.05% |
| Microsoft Corp. | 516,875 | 217,862,813 | 5.94% | Atmos Energy Corp. | 10,753 | 1,497,570 | 0.04% |
| MicroStrategy, Inc. Class A | 11,437 | 3,312,384 | 0.09% | CenterPoint Energy, Inc. | 44,790 | 1,421,187 | 0.04% |
| MongoDB, Inc. Class A | 4,974 | 1,157,997 | 0.03% | CMS Energy Corp. | 20,539 | 1,368,924 | 0.04% |
| Monolithic Power Systems, Inc. | 3,260 | 1,928,942 | 0.05% | Consolidated Edison, Inc. | 23,990 | 2,140,628 | 0.06% |
| NetApp, Inc. | 14,283 | 1,657,971 | 0.05% | Constellation Energy Corp. | 21,845 | 4,886,945 | 0.13% |
| NVIDIA Corp. | 1,626,436 | 218,414,090 | 5.95% | Dominion Energy, Inc. | 58,233 | 3,136,429 | 0.09% |
| NXP Semiconductors NV | 17,814 | 3,702,640 | 0.10% | DTE Energy Co. | 14,386 | 1,737,110 | 0.05% |
| Okta, Inc. Class A | 11,131 | 877,123 | 0.02% | Duke Energy Corp. | 53,652 | 5,780,467 | 0.16% |
| ON Semiconductor Corp. | 29,488 | 1,859,218 | 0.05% | Edison International | 26,463 | 2,112,806 | 0.06% |
| Oracle Corp. | 109,163 | 18,190,922 | 0.50% | Entergy Corp. | 29,515 | 2,237,827 | 0.06% |
| Palantir Technologies, Inc. Class A | 139,772 | 10,570,956 | 0.29% | Energy, Inc. | 15,509 | 954,579 | 0.03% |
| Palo Alto Networks, Inc. | 45,158 | 8,216,950 | 0.22% | Eversource Energy | 24,849 | 1,427,078 | 0.04% |
| Pinterest, Inc. Class A | 42,020 | 1,218,580 | 0.03% | Exelon Corp. | 69,359 | 2,610,673 | 0.07% |
| PTC, Inc. | 8,222 | 1,511,779 | 0.04% | FirstEnergy Corp. | 40,079 | 1,594,343 | 0.04% |
| Pure Storage, Inc. Class A | 21,330 | 1,310,302 | 0.04% | Fortis, Inc. | 34,071 | 1,415,005 | 0.04% |
| Qorvo, Inc. | 6,512 | 455,384 | 0.01% | Hydro One Ltd. | 22,274 | 685,628 | 0.02% |
| QUALCOMM, Inc. | 77,592 | 11,919,683 | 0.33% | NextEra Energy, Inc. | 142,895 | 10,244,143 | 0.28% |
| Roper Technologies, Inc. | 7,403 | 3,848,450 | 0.10% | NiSource, Inc. | 32,321 | 1,188,120 | 0.03% |
| Salesforce, Inc. | 64,226 | 21,472,679 | 0.59% | NRG Energy, Inc. | 14,356 | 1,295,198 | 0.03% |
| Seagate Technology Holdings plc | 13,535 | 1,168,206 | 0.03% | PG&E Corp. | 148,412 | 2,994,954 | 0.08% |
| ServiceNow, Inc. | 14,269 | 15,126,852 | 0.41% | PPL Corp. | 51,318 | 1,665,782 | 0.05% |
| Shopify, Inc. Class A | 83,942 | 8,929,416 | 0.24% | Public Service Enterprise Group, Inc. | 34,688 | 2,930,789 | 0.08% |
| Skyworks Solutions, Inc. | 11,242 | 996,941 | 0.03% | Republic Services, Inc. Class A | 14,250 | 2,866,815 | 0.08% |
| Snowflake, Inc. Class A | 21,965 | 3,391,616 | 0.09% | Sempra | 44,028 | 3,862,136 | 0.10% |
| SS&C Technologies Holdings, Inc. | 14,835 | 1,124,196 | 0.03% | Southern Co. | 76,078 | 6,262,741 | 0.17% |
| Super Micro Computer, Inc. | 34,331 | 1,046,409 | 0.03% | Vistra Corp. | 23,565 | 3,248,907 | 0.09% |
| Synopsys, Inc. | 10,574 | 5,132,197 | 0.14% | Waste Connections, Inc. | 17,937 | 3,075,556 | 0.08% |
| | | | | Waste Management, Inc. | 27,876 | 5,625,098 | 0.15% |
| | | | | WEC Energy Group, Inc. | 21,939 | 2,063,144 | 0.06% |
| | | | | Xcel Energy, Inc. | 39,910 | 2,694,723 | 0.07% |
| | | | | | | 93,446,750 | 2.55% |
| | | | | Total Equities | | 3,654,933,986 | 99.64% |
| | | | | Total Transferable Securities | | 3,654,933,986 | 99.64% |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---|--------------------|--|--------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2024: 0.00%) | | | | |
| Futures (0.01%) (30 June 2024: 0.00%) | | | | |
| S&P 500 E-mini March 2025 | 44 | \$13,399,933 | (341,283) | (0.01%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (341,283) | (0.01%) |
| Total Investments | | | 3,654,592,703 | 99.63% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|-------------------------------|--------------------------|
| Other Assets and Liabilities | 13,554,886 | 0.37% |
| Net Assets | 3,668,147,589 | 100.00% |

| | Fair Value US Dollars (\$) | % of Total Assets |
|---|-------------------------------|----------------------|
| Analysis of Total Assets | | |
| (a) Transferable securities admitted to an official stock exchange listing | 3,632,901,843 | 98.92% |
| (b) Transferable securities dealt in on another regulated market | 22,032,143 | 0.60% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) Total OTC Financial Derivative Instruments | — | 0.00% |
| (f) Other Assets | 17,524,691 | 0.48% |
| Total Assets | 3,672,458,677 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|------------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 3,654,933,986 | 3,663,072,580 |
| Financial Derivative Instruments | 17 | — | 33,940 |
| Cash | | 10,837,163 | 10,550,370 |
| Receivables: | | | |
| Interest and Dividends | | 2,074,940 | 1,802,344 |
| Capital Shares Issued | | 3,641,905 | 6,875,287 |
| Margin Cash Due from Broker | | 970,683 | 394,473 |
| Total Current Assets | | 3,672,458,677 | 3,682,728,994 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 341,283 | — |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 3,641,676 | 277,474 |
| Management Fees Payable | 12 | 328,129 | 277,571 |
| Total Current Liabilities | | 4,311,088 | 555,045 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 3,668,147,589 | 3,682,173,949 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating | | | |
| Net Assets | \$1,497,444,412 | \$1,245,779,032 | \$745,570,192 |
| Number of Shares Outstanding | 10,313,755 | 9,336,577 | 6,911,309 |
| Net Asset Value Per Share¹ | \$145.19 | \$133.43 | \$107.88 |
| USD Distributing | | | |
| Net Assets | \$2,170,703,177 | \$2,436,394,917 | \$1,865,888,132 |
| Number of Shares Outstanding | 15,200,423 | 18,465,526 | 17,286,116 |
| Net Asset Value Per Share¹ | \$142.81 | \$131.94 | \$107.94 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 251,891 | 207,392 |
| Dividend Income | | 25,979,713 | 22,425,899 |
| Securities Lending Income | | 236,497 | 217,601 |
| Net Gain on Financial Instruments | | 300,404,452 | 210,142,922 |
| Total Investment Income | | 326,872,553 | 232,993,814 |
| Expenses | | | |
| Management Fees | 12 | 1,916,751 | 1,332,904 |
| Transaction Fees and Commissions | | 39,496 | 11,928 |
| Other Expenses | | 68 | — |
| Total Expenses | | 1,956,315 | 1,344,832 |
| Finance Costs | | | |
| Interest Expense | | 3,083 | 1 |
| Distributions | 6 | 12,272,236 | 12,345,112 |
| Total Finance Costs | | 12,275,319 | 12,345,113 |
| Net Investment Income After Finance Costs | | 312,640,919 | 219,303,869 |
| Taxation | 5 | (3,926,930) | (3,544,030) |
| Net Increase in Net Assets | | 308,713,989 | 215,759,839 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 308,713,989 | 215,759,839 |
| Capital Transactions | | |
| Subscriptions | 378,094,576 | 243,066,662 |
| Redemptions | (700,834,925) | (108,810,813) |
| Total Capital Transactions | (322,740,349) | 134,255,849 |
| Total (Decrease)/Increase for the Period | (14,026,360) | 350,015,688 |
| Net Assets | | |
| Beginning of Period | 3,682,173,949 | 2,611,458,324 |
| End of Period | 3,668,147,589 | 2,961,474,012 |

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

Vanguard Germany All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth and the global economy continued to expand.
- Global stocks finished the period higher despite headwinds in October and December.
- In this environment, the ETF's benchmark index returned 7.56% for the six-month period.
- Six of the benchmark's 11 industry sectors produced positive returns. Technology and financials, the two largest sectors in the index, contributed most to returns. Consumer discretionary was the biggest detractor.

Benchmark returns in the commentary above are in euros.

Benchmark: FTSE Germany All Cap Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|------------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR Distributing | 7.52% | 6.08% | 5.32% |
| Benchmark ² | 7.56 | 5.78 | 5.07 |
| Tracking Difference* | -0.04 | | |

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

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

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

¹ Since-inception returns: 17 July 2018.

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost EUR (€) | | Shares | Proceeds EUR (€) |
|---|--------|-----------------|---|--------|---------------------|
| Purchases | | | Sales | | |
| SAP SE | 9,498 | 1,991,813 | SAP SE | 18,016 | 3,792,835 |
| Siemens AG | 6,428 | 1,179,510 | Siemens AG | 12,198 | 2,141,215 |
| Allianz SE | 3,376 | 995,961 | Allianz SE | 6,410 | 1,815,640 |
| Deutsche Telekom AG | 28,952 | 784,930 | Deutsche Telekom AG | 54,997 | 1,514,371 |
| Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen | 1,143 | 570,941 | Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen | 2,173 | 1,030,990 |
| Adidas AG | 2,136 | 504,557 | Mercedes-Benz Group AG | 13,805 | 763,308 |
| Siemens Energy AG | 14,851 | 495,470 | Infineon Technologies AG | 21,393 | 641,411 |
| Mercedes-Benz Group AG | 7,247 | 421,331 | BASF SE | 14,670 | 636,400 |
| BASF SE | 7,697 | 355,339 | Deutsche Boerse AG | 3,053 | 635,090 |
| Infineon Technologies AG | 11,235 | 350,048 | Deutsche Post AG | 17,040 | 628,725 |
| Deutsche Boerse AG | 1,603 | 339,066 | Adidas AG | 2,704 | 590,564 |
| Deutsche Post AG | 8,428 | 323,644 | Deutsche Bank AG | 34,744 | 536,045 |
| Deutsche Bank AG | 16,925 | 272,905 | E.ON SE | 36,224 | 444,829 |
| E.ON SE | 19,184 | 248,380 | Commerzbank AG | 26,817 | 411,312 |
| Bayer AG | 8,508 | 223,419 | Rheinmetall AG | 714 | 393,222 |
| Vonovia SE | 6,626 | 209,784 | Siemens Energy AG | 9,793 | 383,526 |
| RWE AG | 6,166 | 198,253 | Bayer AG | 16,089 | 375,031 |
| Bayerische Motoren Werke AG | 2,548 | 196,980 | RWE AG | 11,651 | 368,421 |
| Rheinmetall AG | 378 | 183,750 | Bayerische Motoren Werke AG | 4,832 | 353,852 |
| Merck KGaA | 1,117 | 177,709 | Vonovia SE | 11,307 | 339,511 |
| Daimler Truck Holding AG | 4,528 | 161,710 | Merck KGaA | 2,113 | 315,741 |
| Volkswagen AG | 1,585 | 148,028 | Daimler Truck Holding AG | 8,577 | 302,974 |
| Commerzbank AG | 8,913 | 147,011 | Heidelberg Materials AG | 2,846 | 301,364 |
| RENK Group AG | 6,426 | 142,455 | Volkswagen AG | 3,011 | 266,454 |
| | | | Covestro AG | 4,668 | 264,819 |
| | | | MTU Aero Engines AG | 884 | 259,368 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|--|---------------------|-----------------------|--------------------------|---|---------------------|-----------------------|--------------------------|
| Transferable Securities 98.89% (30 June 2024: 99.17%) | | | | | | | |
| Equities 98.89% (30 June 2024: 99.17%) | | | | | | | |
| Basic Materials 5.49% (30 June 2024: 6.42%) | | | | | | | |
| Aurubis AG | 2,955 | 226,648 | 0.15% | SMA Solar Technology AG | 1,487 | 20,164 | 0.01% |
| BASF SE | 86,929 | 3,691,005 | 2.44% | Thyssenkrupp Nucera AG & Co. KGaA | 2,816 | 29,850 | 0.02% |
| Brenntag SE | 12,729 | 736,755 | 0.49% | Verbio SE | 2,044 | 24,181 | 0.02% |
| Covestro AG | 16,907 | 980,100 | 0.65% | | | 3,330,862 | 2.21% |
| Evonik Industries AG | 24,661 | 412,579 | 0.27% | Financials 18.90% (30 June 2024: 18.59%) | | | |
| FUCHS SE | 2,885 | 91,743 | 0.06% | Allianz SE | 38,178 | 11,296,870 | 7.48% |
| FUCHS SE - Preference Shares | 6,020 | 250,793 | 0.17% | Commerzbank AG | 90,888 | 1,429,214 | 0.95% |
| K+S AG | 17,545 | 183,521 | 0.12% | Deutsche Bank AG | 188,678 | 3,139,602 | 2.08% |
| Kloeckner & Co. SE | 5,807 | 25,783 | 0.02% | Deutscheeteiligungs AG | 1,225 | 28,175 | 0.02% |
| LANXESS AG | 8,460 | 199,487 | 0.13% | Deutsche Boerse AG | 18,107 | 4,026,997 | 2.67% |
| Salzgitter AG | 2,347 | 37,176 | 0.02% | Deutsche Pfandbriefbank AG | 12,970 | 62,100 | 0.04% |
| SGL Carbon SE | 4,995 | 19,980 | 0.01% | DWS Group GmbH & Co. KGaA | 3,056 | 121,629 | 0.08% |
| Symrise AG Class A | 12,747 | 1,308,480 | 0.87% | flatexDEGIRO AG | 8,695 | 128,469 | 0.09% |
| Wacker Chemie AG | 1,834 | 128,453 | 0.09% | Hannover Rueck SE | 5,874 | 1,417,983 | 0.94% |
| | | 8,292,503 | 5.49% | Hypoport SE | 419 | 70,434 | 0.05% |
| Consumer Discretionary 13.19% (30 June 2024: 14.49%) | | | | Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen | | | |
| About You Holding SE | 4,914 | 31,794 | 0.02% | | 12,903 | 6,285,051 | 4.16% |
| Adidas AG | 16,862 | 3,992,922 | 2.65% | Talanx AG | 5,893 | 484,110 | 0.32% |
| Auto1 Group SE | 11,964 | 186,638 | 0.12% | Wuestenrot & Wuerttembergische AG | 2,945 | 34,280 | 0.02% |
| Bayerische Motoren Werke AG | 28,841 | 2,277,862 | 1.51% | | | 28,524,914 | 18.90% |
| Bayerische Motoren Werke AG - Preference Shares | 5,583 | 404,209 | 0.27% | Health Care 6.36% (30 June 2024: 7.33%) | | | |
| Ceconomy AG | 17,612 | 46,390 | 0.03% | Bayer AG | 96,218 | 1,858,354 | 1.23% |
| Continental AG | 10,579 | 685,731 | 0.45% | Carl Zeiss Meditec AG | 3,584 | 163,144 | 0.11% |
| CTS Eventim AG & Co. KGaA | 5,750 | 469,488 | 0.31% | CompuGroup Medical SE & Co. KGaA | 1,573 | 34,228 | 0.02% |
| Delivery Hero SE Class A | 20,443 | 554,414 | 0.37% | Dermapharm Holding SE | 1,672 | 65,041 | 0.04% |
| Deutsche Lufthansa AG | 58,602 | 361,926 | 0.24% | Draegerwerk AG & Co. KGaA | 251 | 10,341 | 0.01% |
| Douglas AG | 3,322 | 67,237 | 0.05% | Draegerwerk AG & Co. KGaA - Preference Shares | 899 | 41,803 | 0.03% |
| Fielmann Group AG | 2,354 | 97,456 | 0.07% | Eckert & Ziegler SE | 1,371 | 61,010 | 0.04% |
| GRENKE AG | 2,596 | 40,030 | 0.03% | Evotec SE | 16,185 | 132,636 | 0.09% |
| Henkel AG & Co. KGaA | 9,602 | 714,389 | 0.47% | Fresenius Medical Care AG | 19,907 | 879,093 | 0.58% |
| Henkel AG & Co. KGaA - Preference Shares | 15,940 | 1,350,118 | 0.89% | Fresenius SE & Co. KGaA | 40,272 | 1,350,723 | 0.90% |
| Hornbach Holding AG & Co. KGaA | 975 | 70,785 | 0.05% | Gerresheimer AG | 3,384 | 240,264 | 0.16% |
| HUGO BOSS AG | 4,649 | 208,182 | 0.14% | Merck KGaA | 12,653 | 1,770,155 | 1.17% |
| Mercedes-Benz Group AG | 81,810 | 4,401,378 | 2.92% | Pentixapharm Holding AG | 1,444 | 4,260 | 0.00% |
| ProSiebenSat.1 Media SE | 13,480 | 66,807 | 0.04% | QIAGEN NV | 21,196 | 912,382 | 0.61% |
| Puma SE | 10,254 | 454,867 | 0.30% | Sartorius AG | 236 | 40,686 | 0.03% |
| RTL Group SA | 3,580 | 95,586 | 0.06% | Sartorius AG - Preference Shares | 2,454 | 528,101 | 0.35% |
| Schaeffler AG | 21,669 | 91,909 | 0.06% | Schott Pharma AG & Co. KGaA | 3,372 | 84,840 | 0.06% |
| Sixt SE | 1,239 | 97,385 | 0.06% | Siemens Healthineers AG | 27,233 | 1,394,330 | 0.92% |
| Sixt SE - Preference Shares | 1,629 | 94,319 | 0.06% | STRATEC SE | 724 | 21,575 | 0.01% |
| Stroer SE & Co. KGaA | 3,041 | 140,069 | 0.09% | | | 9,592,966 | 6.36% |
| TUI AG | 43,730 | 365,058 | 0.24% | Industrials 18.75% (30 June 2024: 18.81%) | | | |
| Volkswagen AG | 2,791 | 257,191 | 0.17% | BayWa AG | 1,298 | 13,785 | 0.01% |
| Volkswagen AG - Preference Shares | 17,927 | 1,596,220 | 1.06% | Bilfinger SE | 2,521 | 116,596 | 0.08% |
| Zalando SE | 21,475 | 695,575 | 0.46% | Daimler Truck Holding AG | 51,191 | 1,886,388 | 1.25% |
| | | 19,915,935 | 13.19% | Deutsche Post AG | 95,217 | 3,235,474 | 2.14% |
| Consumer Staples 1.16% (30 June 2024: 1.19%) | | | | | | | |
| Beiersdorf AG | 9,633 | 1,194,492 | 0.79% | Deutz AG | 13,397 | 54,097 | 0.04% |
| HelloFresh SE | 15,415 | 181,280 | 0.12% | Duerr AG | 4,739 | 101,604 | 0.07% |
| KWS Saat SE & Co. KGaA | 1,007 | 59,212 | 0.04% | Fraport AG Frankfurt Airport Services Worldwide | 3,476 | 203,346 | 0.13% |
| METRO AG | 12,410 | 51,439 | 0.03% | GEA Group AG | 16,343 | 781,522 | 0.52% |
| Redcare Pharmacy NV | 1,581 | 208,218 | 0.14% | Heidelberg Materials AG | 12,697 | 1,514,752 | 1.00% |
| Suedzucker AG | 5,777 | 59,965 | 0.04% | Hensoldt AG | 5,633 | 194,339 | 0.13% |
| | | 1,754,606 | 1.16% | Hochtief AG | 1,783 | 231,255 | 0.15% |
| Energy 2.21% (30 June 2024: 1.09%) | | | | | | | |
| Nordex SE | 12,231 | 137,843 | 0.09% | Indus Holding AG | 2,165 | 43,949 | 0.03% |
| Siemens Energy AG | 61,906 | 3,118,824 | 2.07% | KION Group AG | 7,037 | 224,199 | 0.15% |
| | | | | Knorr-Bremse AG | 6,476 | 455,587 | 0.30% |

| | Number of Shares | Fair Value EUR (€) | % of Total Net Assets | | Number of Shares | Fair Value EUR (€) | % of Total Net Assets |
|---|------------------|--------------------|-----------------------|---|------------------|--------------------------------|------------------------------|
| Krones AG | 1,299 | 155,880 | 0.10% | Cancom SE | 2,660 | 61,818 | 0.04% |
| MTU Aero Engines AG | 5,266 | 1,695,652 | 1.12% | Elmos Semiconductor SE | 760 | 51,680 | 0.03% |
| Norma Group SE | 3,055 | 45,642 | 0.03% | GFT Technologies SE | 1,720 | 38,012 | 0.03% |
| Pfeiffer Vacuum Technology AG | 358 | 54,989 | 0.04% | Infineon Technologies AG | 126,910 | 3,984,974 | 2.64% |
| Rational AG | 466 | 383,984 | 0.25% | IONOS Group SE | 2,756 | 60,219 | 0.04% |
| RENK Group AG | 5,442 | 99,774 | 0.07% | Jenoptik AG | 4,993 | 112,043 | 0.07% |
| Rheinmetall AG | 4,252 | 2,613,279 | 1.73% | Kontron AG | 4,046 | 78,735 | 0.05% |
| Siemens AG | 72,672 | 13,703,032 | 9.08% | Nagarro SE | 834 | 66,011 | 0.04% |
| Stabilus SE | 2,409 | 72,872 | 0.05% | Nemetschek SE | 5,296 | 495,706 | 0.33% |
| Takkt AG | 2,166 | 16,678 | 0.01% | SAP SE | 107,320 | 25,359,716 | 16.80% |
| thyssenkrupp AG | 48,203 | 189,004 | 0.12% | Scout24 SE | 7,184 | 611,358 | 0.41% |
| Traton SE | 4,998 | 139,694 | 0.09% | Secunet Security Networks AG | 157 | 18,275 | 0.01% |
| Vossloh AG | 890 | 38,314 | 0.03% | Siltronic AG | 1,632 | 75,888 | 0.05% |
| Wacker Neuson SE | 2,665 | 39,016 | 0.03% | TeamViewer SE | 12,798 | 122,144 | 0.08% |
| | | 28,304,703 | 18.75% | | | 31,684,304 | 20.99% |
| Real Estate 2.16% (30 June 2024: 2.11%) | | | | Telecommunications 6.61% (30 June 2024: 5.78%) | | | |
| Aroundtown SA | 66,863 | 195,307 | 0.13% | 1&1 AG | 3,700 | 46,620 | 0.03% |
| Deutsche EuroShop AG | 1,724 | 31,894 | 0.02% | Adtran Networks SE | 1,845 | 36,826 | 0.03% |
| Deutsche Wohnen SE | 4,788 | 110,363 | 0.07% | Deutsche Telekom AG | 327,131 | 9,450,815 | 6.26% |
| Grand City Properties SA | 6,172 | 72,521 | 0.05% | Freenet AG | 11,649 | 320,813 | 0.21% |
| LEG Immobilien SE | 7,261 | 593,950 | 0.39% | United Internet AG | 7,913 | 123,997 | 0.08% |
| PATRIZIA SE | 3,905 | 30,850 | 0.02% | | | 9,979,071 | 6.61% |
| TAG Immobilien AG | 14,829 | 212,944 | 0.14% | Utilities 3.07% (30 June 2024: 3.78%) | | | |
| Vonovia SE | 68,830 | 2,018,096 | 1.34% | Befesa SA | 3,966 | 82,334 | 0.05% |
| | | 3,265,925 | 2.16% | E.ON SE | 216,940 | 2,439,490 | 1.62% |
| Technology 20.99% (30 June 2024: 19.58%) | | | | Encavis AG | 1,402 | 24,325 | 0.02% |
| Adesso SE | 343 | 30,184 | 0.02% | Energiekontor AG | 634 | 31,161 | 0.02% |
| Aixtron SE | 11,029 | 167,861 | 0.11% | PNE AG | 4,222 | 46,780 | 0.03% |
| Atoss Software SE | 879 | 100,382 | 0.07% | RWE AG | 69,686 | 2,009,047 | 1.33% |
| Bechtle AG | 8,016 | 249,298 | 0.17% | | | 4,633,137 | 3.07% |
| | | | | Total Equities | | 149,278,926 | 98.89% |
| | | | | Total Transferable Securities | | 149,278,926 | 98.89% |
| | | | | | | | |
| | | | | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets |
| Financial Derivative Instruments Dealt in on a Regulated Market (0.02%) (30 June 2024: 0.01%) | | | | | | | |
| Futures (0.02%) (30 June 2024: 0.01%) | | | | | | | |
| Micro DAX March 2025 | 85 | €1,741,537 | (37,117) | | | (0.02%) | |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (37,117) | | | (0.02%) | |
| Total Investments | | | | | | 149,241,809 | 98.87% |
| | | | | | | | |
| | | | | | | Fair Value EUR (€) | % of Total Net Assets |
| Other Assets and Liabilities | | | | | | 1,718,559 | 1.13% |
| Net Assets | | | | | | 150,960,368 | 100.00% |
| | | | | | | | |
| | | | | | | Fair Value EUR (€) | % of Total Assets |
| (a) Transferable securities admitted to an official stock exchange listing | | | | | | 149,278,926 | 98.85% |
| (b) Transferable securities dealt in on another regulated market | | | | | | — | 0.00% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | | | — | 0.00% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | | | | | | — | 0.00% |
| (e) Total OTC Financial Derivative Instruments | | | | | | — | 0.00% |
| (f) Other Assets | | | | | | 1,733,559 | 1.15% |
| Total Assets | | | | | | 151,012,485 | 100.00% |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 149,278,926 | 149,599,983 |
| Financial Derivative Instruments | 17 | — | 8,490 |
| Cash | | 1,551,659 | 1,136,355 |
| Receivables: | | | |
| Interest and Dividends | | 12,070 | 26,939 |
| Investments Sold | | 2,713 | — |
| Margin Cash Due from Broker | | 167,117 | 92,879 |
| Total Current Assets | | 151,012,485 | 150,864,646 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 37,117 | — |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | 1,622 | — |
| Management Fees Payable | 12 | 13,378 | 11,990 |
| Total Current Liabilities | | 52,117 | 11,990 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 150,960,368 | 150,852,656 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Distributing | | | |
| Net Assets | €150,960,368 | €150,852,656 | €145,873,064 |
| Number of Shares Outstanding | 5,139,870 | 5,521,870 | 5,816,870 |
| Net Asset Value Per Share¹ | €29.37 | €27.32 | €25.08 |

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

Statement of Operations

| | Note | EUR (€) Six Months Ended 31 December 2024 | EUR (€) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 14,379 | 16,544 |
| Dividend Income | | 22,902 | 36,371 |
| Securities Lending Income | | 9,404 | 11,373 |
| Net Gain on Financial Instruments | | 10,521,026 | 5,664,800 |
| Total Investment Income | | 10,567,711 | 5,729,088 |
| Expenses | | | |
| Management Fees | 12 | 77,570 | 71,858 |
| Transaction Fees and Commissions | | 2,765 | 1,610 |
| Total Expenses | | 80,335 | 73,468 |
| Finance Costs | | | |
| Interest Expense | | — | 227 |
| Distributions | 6 | 18,380 | 119,922 |
| Total Finance Costs | | 18,380 | 120,149 |
| Net Investment Income After Finance Costs | | 10,468,996 | 5,535,471 |
| Taxation | 5 | (1,502) | (4,960) |
| Net Increase in Net Assets | | 10,467,494 | 5,530,511 |

Statement of Changes in Net Assets

| | EUR (€) Six Months Ended 31 December 2024 | EUR (€) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 10,467,494 | 5,530,511 |
| Capital Transactions | | |
| Subscriptions | 13,034,515 | 13,457,512 |
| Redemptions | (23,394,297) | (5,002,380) |
| Total Capital Transactions | (10,359,782) | 8,455,132 |
| Total Increase for the Period | 107,712 | 13,985,643 |
| Net Assets | | |
| Beginning of Period | 150,852,656 | 145,873,064 |
| End of Period | 150,960,368 | 159,858,707 |

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

Vanguard S&P 500 UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period up 5.67%, as measured by the FTSE Global All Cap Index in US dollars. By region, US stocks outperformed, with the prospect of corporate tax cuts and deregulation under the next administration buoying market sentiment towards year-end.
- In this environment, the ETF's benchmark index returned 8.22% for the six-month period.
- Eight of the index's 11 industry sectors posted positive results. Consumer discretionary stocks led the way, followed by technology and financial stocks, among others. Health care slightly detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: S&P 500 Index¹

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| USD Accumulating | 8.29% | 14.20% | 15.36% |
| Benchmark | 8.22 | 13.98 | 15.14 |
| Tracking Difference* | 0.07 | | |
| USD Distributing | 8.29% | 14.20% | 12.72% |
| Benchmark | 8.22 | 13.98 | 12.49 |
| Tracking Difference* | 0.07 | | |

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

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

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

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

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

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Shares | Cost US Dollars (\$) | | Shares | Proceeds US Dollars (\$) |
|-------------------------------------|-----------|-------------------------|----------------------------------|-----------|-----------------------------|
| Purchases | | | Sales | | |
| Apple, Inc. | 3,375,339 | 773,163,393 | Apple, Inc. | 1,072,244 | 248,171,668 |
| NVIDIA Corp. | 4,162,616 | 537,460,938 | NVIDIA Corp. | 1,831,523 | 234,945,916 |
| Microsoft Corp. | 1,258,118 | 536,063,564 | Microsoft Corp. | 524,320 | 222,086,809 |
| Amazon.com, Inc. | 1,742,729 | 339,307,504 | Amazon.com, Inc. | 589,259 | 114,512,809 |
| Meta Platforms, Inc. Class A | 370,151 | 205,549,778 | Meta Platforms, Inc. Class A | 169,225 | 95,310,170 |
| Broadcom, Inc. | 1,069,307 | 192,527,417 | Alphabet, Inc. Class C | 497,614 | 85,488,660 |
| Alphabet, Inc. Class A | 994,893 | 170,032,739 | Alphabet, Inc. Class A | 455,897 | 77,486,682 |
| Berkshire Hathaway, Inc. Class B | 322,218 | 146,262,294 | JPMorgan Chase & Co. | 272,007 | 60,563,471 |
| Alphabet, Inc. Class C | 815,841 | 140,747,774 | Eli Lilly & Co. | 68,733 | 59,592,688 |
| Tesla, Inc. | 490,903 | 138,744,509 | Tesla, Inc. | 195,242 | 55,337,326 |
| Visa, Inc. Class A | 453,633 | 132,354,094 | Berkshire Hathaway, Inc. Class B | 115,815 | 52,934,124 |
| Eli Lilly & Co. | 134,028 | 115,564,052 | Broadcom, Inc. | 284,961 | 50,223,922 |
| JPMorgan Chase & Co. | 483,064 | 107,893,520 | Exxon Mobil Corp. | 428,232 | 49,136,922 |
| Palantir Technologies, Inc. Class A | 2,689,073 | 105,823,561 | UnitedHealth Group, Inc. | 65,620 | 37,636,417 |
| Apollo Global Management, Inc. | 564,691 | 96,958,376 | Mastercard, Inc. Class A | 60,348 | 30,435,203 |
| UnitedHealth Group, Inc. | 156,001 | 88,871,476 | Visa, Inc. Class A | 104,538 | 30,317,722 |
| Exxon Mobil Corp. | 753,286 | 87,818,360 | Procter & Gamble Co. | 173,163 | 29,689,873 |
| Workday, Inc. Class A | 269,256 | 73,788,037 | Costco Wholesale Corp. | 32,125 | 29,131,015 |
| Mastercard, Inc. Class A | 139,284 | 68,757,858 | Wells Fargo & Co. | 436,298 | 27,381,013 |
| Procter & Gamble Co. | 398,541 | 67,812,625 | Home Depot, Inc. | 69,035 | 27,248,960 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---------------------|-------------------------------|--------------------------|---|---------------------|-------------------------------|--------------------------|
| Transferable Securities 99.75% (30 June 2024: 99.53%) | | | | | | | |
| Equities 99.75% (30 June 2024: 99.53%) | | | | | | | |
| Communication Services 9.35% (30 June 2024: 9.30%) | | | | | | | |
| Alphabet, Inc. Class A | 7,380,691 | 1,397,164,806 | 2.21% | Mohawk Industries, Inc. | 66,191 | 7,885,334 | 0.01% |
| Alphabet, Inc. Class C | 6,011,955 | 1,144,916,710 | 1.82% | NIKE, Inc. Class B | 1,504,519 | 113,846,953 | 0.18% |
| AT&T, Inc. | 9,063,559 | 206,377,238 | 0.33% | Norwegian Cruise Line Holdings Ltd. | 556,320 | 14,314,114 | 0.02% |
| Charter Communications, Inc. Class A | 121,957 | 41,803,201 | 0.07% | NVR, Inc. | 3,859 | 31,562,375 | 0.05% |
| Comcast Corp. Class A | 4,822,549 | 180,990,264 | 0.29% | O'Reilly Automotive, Inc. | 72,956 | 86,511,225 | 0.14% |
| Electronic Arts, Inc. | 301,062 | 44,045,371 | 0.07% | Pool Corp. | 48,235 | 16,445,241 | 0.03% |
| Fox Corp. Class A | 280,161 | 13,610,221 | 0.02% | PulteGroup, Inc. | 259,117 | 28,217,841 | 0.04% |
| Fox Corp. Class B | 165,081 | 7,550,805 | 0.01% | Ralph Lauren Corp. Class A | 50,550 | 11,676,039 | 0.02% |
| Interpublic Group of Cos, Inc. | 468,834 | 13,136,729 | 0.02% | Ross Stores, Inc. | 419,569 | 63,468,203 | 0.10% |
| Live Nation Entertainment, Inc. | 197,857 | 25,622,482 | 0.04% | Royal Caribbean Cruises Ltd. | 312,626 | 72,119,692 | 0.11% |
| Match Group, Inc. | 316,939 | 10,367,075 | 0.02% | Starbucks Corp. | 1,431,844 | 130,655,765 | 0.21% |
| Meta Platforms, Inc. Class A | 2,753,738 | 1,612,341,136 | 2.56% | Tapestry, Inc. | 294,040 | 19,209,633 | 0.03% |
| Netflix, Inc. | 539,974 | 481,289,626 | 0.76% | Tesla, Inc. | 3,527,759 | 1,424,650,195 | 2.26% |
| News Corp. Class A | 541,350 | 14,908,779 | 0.02% | TJX Cos, Inc. | 1,424,622 | 172,108,584 | 0.27% |
| News Corp. Class B | 82,860 | 2,521,430 | 0.00% | Tractor Supply Co. | 672,988 | 35,708,743 | 0.06% |
| Omnicom Group, Inc. | 246,998 | 21,251,708 | 0.03% | Ultra Beauty, Inc. | 59,423 | 25,844,845 | 0.04% |
| Paramount Global Class B | 757,051 | 7,918,753 | 0.01% | Wynn Resorts Ltd. | 117,681 | 10,139,395 | 0.02% |
| Take-Two Interactive Software, Inc. | 205,892 | 37,900,599 | 0.06% | Yum! Brands, Inc. | 351,994 | 47,223,515 | 0.08% |
| T-Mobile US, Inc. | 615,624 | 135,886,686 | 0.22% | | | 7,082,585,626 | 11.23% |
| Verizon Communications, Inc. | 5,317,569 | 212,649,584 | 0.34% | Consumer Staples 5.52% (30 June 2024: 5.74%) | | | |
| Walt Disney Co. | 2,287,652 | 254,730,050 | 0.40% | Altria Group, Inc. | 2,140,961 | 111,950,851 | 0.18% |
| Warner Bros Discovery, Inc. | 2,822,667 | 29,835,590 | 0.05% | Archer-Daniels-Midland Co. | 605,230 | 30,576,219 | 0.05% |
| | | 5,896,818,843 | 9.35% | Brown-Forman Corp. Class B | 231,429 | 8,789,673 | 0.01% |
| Consumer Discretionary 11.23% (30 June 2024: 9.91%) | | | | Bunge Global SA | 176,172 | 13,699,135 | 0.02% |
| Airbnb, Inc. Class A | 547,237 | 71,912,414 | 0.11% | Church & Dwight Co., Inc. | 309,127 | 32,368,688 | 0.05% |
| Amazon.com, Inc. | 11,821,438 | 2,593,505,283 | 4.11% | Clorox Co. | 156,339 | 25,391,017 | 0.04% |
| Aptiv plc | 296,678 | 17,943,085 | 0.03% | Coca-Cola Co. | 4,896,953 | 304,884,294 | 0.48% |
| AutoZone, Inc. | 21,359 | 68,391,518 | 0.11% | Colgate-Palmolive Co. | 1,032,565 | 93,870,484 | 0.15% |
| Best Buy Co., Inc. | 246,799 | 21,175,354 | 0.03% | Conagra Brands, Inc. | 600,756 | 16,670,979 | 0.03% |
| Booking Holdings, Inc. | 41,788 | 207,620,335 | 0.33% | Constellation Brands, Inc. Class A | 197,531 | 43,654,351 | 0.07% |
| BorgWarner, Inc. | 276,086 | 8,776,774 | 0.01% | Costco Wholesale Corp. | 559,670 | 512,808,831 | 0.81% |
| Caesars Entertainment, Inc. | 268,016 | 8,957,095 | 0.01% | Dollar General Corp. | 278,839 | 21,141,573 | 0.03% |
| CarMax, Inc. | 195,201 | 15,959,634 | 0.03% | Dollar Tree, Inc. | 256,420 | 19,216,115 | 0.03% |
| Carnival Corp. | 1,310,058 | 32,646,645 | 0.05% | Estee Lauder Cos, Inc. Class A | 295,863 | 22,183,808 | 0.04% |
| Chipotle Mexican Grill, Inc. Class A | 1,721,310 | 103,794,993 | 0.16% | General Mills, Inc. | 700,543 | 44,673,627 | 0.07% |
| Darden Restaurants, Inc. | 148,234 | 27,673,806 | 0.04% | Hershey Co. | 186,839 | 31,641,185 | 0.05% |
| Deckers Outdoor Corp. | 191,635 | 38,919,152 | 0.06% | Hormel Foods Corp. | 366,297 | 11,490,737 | 0.02% |
| Domino's Pizza, Inc. | 43,569 | 18,288,523 | 0.03% | J M Smucker Co. | 134,926 | 14,858,051 | 0.02% |
| DR Horton, Inc. | 369,120 | 51,610,358 | 0.08% | Kellanova | 339,884 | 27,520,407 | 0.04% |
| eBay, Inc. | 604,249 | 37,433,226 | 0.06% | Kenvue, Inc. | 2,423,548 | 51,742,750 | 0.08% |
| Expedia Group, Inc. | 154,937 | 28,869,411 | 0.05% | Keurig Dr Pepper, Inc. | 1,421,666 | 45,663,912 | 0.07% |
| Ford Motor Co. | 4,925,958 | 48,766,984 | 0.08% | Kimberly-Clark Corp. | 421,594 | 55,245,678 | 0.09% |
| Garmin Ltd. | 194,040 | 40,022,690 | 0.06% | Kraft Heinz Co. | 1,113,251 | 34,187,938 | 0.05% |
| General Motors Co. | 1,389,843 | 74,036,937 | 0.12% | Kroger Co. | 840,644 | 51,405,380 | 0.08% |
| Genuine Parts Co. | 176,190 | 20,571,944 | 0.03% | Lamb Weston Holdings, Inc. | 179,899 | 12,022,650 | 0.02% |
| Hasbro, Inc. | 166,220 | 9,293,360 | 0.01% | McCormick & Co., Inc. | 318,900 | 24,312,936 | 0.04% |
| Hilton Worldwide Holdings, Inc. | 308,105 | 76,151,232 | 0.12% | Molson Coors Beverage Co. Class B | 220,627 | 12,646,340 | 0.02% |
| Home Depot, Inc. | 1,254,340 | 487,925,717 | 0.77% | Mondelez International, Inc. Class A | 1,689,120 | 100,891,137 | 0.16% |
| Las Vegas Sands Corp. | 438,962 | 22,545,088 | 0.04% | Monster Beverage Corp. | 883,013 | 46,411,163 | 0.07% |
| Lennar Corp. Class A | 301,500 | 41,115,555 | 0.07% | PepsiCo, Inc. | 1,732,897 | 263,504,318 | 0.42% |
| LKQ Corp. | 330,450 | 12,144,038 | 0.02% | Philip Morris International, Inc. | 1,963,849 | 236,349,227 | 0.38% |
| Lowe's Cos, Inc. | 716,554 | 176,845,527 | 0.28% | Procter & Gamble Co. | 2,974,643 | 498,698,899 | 0.79% |
| Lululemon Athletica, Inc. | 142,492 | 54,490,366 | 0.09% | Sysco Corp. | 620,552 | 47,447,406 | 0.08% |
| Marriott International, Inc. Class A | 291,482 | 81,305,989 | 0.13% | Target Corp. | 582,248 | 78,708,285 | 0.13% |
| McDonald's Corp. | 905,215 | 262,412,776 | 0.42% | The Campbell's Co. | 246,814 | 10,336,570 | 0.02% |
| MGM Resorts International | 285,487 | 9,892,125 | 0.02% | Tyson Foods, Inc. Class A | 360,145 | 20,686,729 | 0.03% |
| | | | | Walgreens Boots Alliance, Inc. | 905,687 | 8,450,060 | 0.01% |
| | | | | Walmart, Inc. | 5,482,711 | 495,362,939 | 0.79% |
| | | | | | | 3,481,464,342 | 5.52% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Energy 3.16% (30 June 2024: 3.63%) | | | | | | | |
| APA Corp. | 466,071 | 10,761,579 | 0.02% | Invesco Ltd. | 570,768 | 9,977,025 | 0.02% |
| Baker Hughes Co. Class A | 1,248,169 | 51,199,892 | 0.08% | Jack Henry & Associates, Inc. | 92,035 | 16,133,735 | 0.03% |
| Chevron Corp. | 2,110,356 | 305,663,963 | 0.48% | JPMorgan Chase & Co. | 3,556,269 | 852,473,242 | 1.35% |
| ConocoPhillips | 1,633,091 | 161,953,635 | 0.26% | KeyCorp | 1,250,198 | 21,428,394 | 0.03% |
| Coterra Energy, Inc. | 930,407 | 23,762,595 | 0.04% | KKR & Co., Inc. | 852,659 | 126,116,793 | 0.20% |
| Devon Energy Corp. | 827,978 | 27,099,720 | 0.04% | Loews Corp. | 228,192 | 19,325,580 | 0.03% |
| Diamondback Energy, Inc. | 236,541 | 38,752,512 | 0.06% | M&T Bank Corp. | 209,252 | 39,341,469 | 0.06% |
| EOG Resources, Inc. | 710,629 | 87,108,903 | 0.14% | MarketAxess Holdings, Inc. | 47,873 | 10,821,213 | 0.02% |
| EQT Corp. | 753,108 | 34,725,810 | 0.05% | Marsh & McLennan Cos, Inc. | 620,359 | 131,770,455 | 0.21% |
| Exxon Mobil Corp. | 5,550,568 | 597,074,600 | 0.95% | Mastercard, Inc. Class A | 1,035,365 | 545,192,148 | 0.86% |
| Halliburton Co. | 1,111,722 | 30,227,721 | 0.05% | MetLife, Inc. | 735,688 | 60,238,133 | 0.10% |
| Hess Corp. | 348,712 | 46,382,183 | 0.07% | Moody's Corp. | 196,862 | 93,188,565 | 0.15% |
| Kinder Morgan, Inc. | 2,442,550 | 66,925,870 | 0.11% | Morgan Stanley | 1,566,846 | 196,983,879 | 0.31% |
| Marathon Petroleum Corp. | 406,519 | 56,709,401 | 0.09% | MSCI, Inc. Class A | 99,119 | 59,472,391 | 0.09% |
| Occidental Petroleum Corp. | 853,107 | 42,152,017 | 0.07% | Nasdaq, Inc. | 522,556 | 40,398,804 | 0.06% |
| ONEOK, Inc. | 738,611 | 74,156,544 | 0.12% | Northern Trust Corp. | 249,973 | 25,622,232 | 0.04% |
| Phillips 66 | 522,240 | 59,498,803 | 0.09% | PayPal Holdings, Inc. | 1,266,490 | 108,094,922 | 0.17% |
| Schlumberger NV | 1,785,794 | 68,467,342 | 0.11% | PNC Financial Services Group, Inc. | 501,339 | 96,683,226 | 0.15% |
| Targa Resources Corp. | 275,821 | 49,234,049 | 0.08% | Principal Financial Group, Inc. | 265,604 | 20,560,406 | 0.03% |
| Texas Pacific Land Corp. | 23,832 | 26,357,239 | 0.04% | Progressive Corp. | 740,003 | 177,312,119 | 0.28% |
| Valero Energy Corp. | 400,555 | 49,104,037 | 0.08% | Prudential Financial, Inc. | 449,056 | 53,226,608 | 0.08% |
| Williams Cos, Inc. | 1,541,101 | 83,404,386 | 0.13% | Raymond James Financial, Inc. | 230,760 | 35,843,951 | 0.06% |
| | | 1,990,722,801 | 3.16% | Regions Financial Corp. | 1,146,554 | 26,966,950 | 0.04% |
| Financials 13.58% (30 June 2024: 12.36%) | | | | S&P Global, Inc. | 401,004 | 199,712,022 | 0.32% |
| Aflac, Inc. | 632,301 | 65,405,215 | 0.10% | State Street Corp. | 369,643 | 36,280,460 | 0.06% |
| Allstate Corp. | 334,116 | 64,414,224 | 0.10% | Synchrony Financial | 491,071 | 31,919,615 | 0.05% |
| American Express Co. | 703,141 | 208,685,217 | 0.33% | T Rowe Price Group, Inc. | 280,495 | 31,721,180 | 0.05% |
| American International Group, Inc. | 789,172 | 57,451,722 | 0.09% | Travelers Cos, Inc. | 287,048 | 69,146,993 | 0.11% |
| Ameriprise Financial, Inc. | 122,642 | 65,298,280 | 0.10% | Truist Financial Corp. | 1,677,814 | 72,783,571 | 0.12% |
| Aon plc Class A | 273,218 | 98,128,977 | 0.16% | US Bancorp | 1,972,358 | 94,337,883 | 0.15% |
| Apollo Global Management, Inc. | 564,691 | 93,264,366 | 0.15% | Visa, Inc. Class A | 2,182,889 | 689,880,240 | 1.09% |
| Arch Capital Group Ltd. | 472,689 | 43,652,829 | 0.07% | Wells Fargo & Co. | 4,205,775 | 295,413,636 | 0.47% |
| Arthur J Gallagher & Co. | 315,499 | 89,554,391 | 0.14% | Willis Towers Watson plc | 127,083 | 39,807,479 | 0.06% |
| Assurant, Inc. | 64,586 | 13,771,027 | 0.02% | WR Berkley Corp. | 381,102 | 22,302,089 | 0.04% |
| Bank of America Corp. | 8,432,440 | 370,605,738 | 0.59% | | | 8,565,826,580 | 13.58% |
| Bank of New York Mellon Corp. | 918,924 | 70,600,931 | 0.11% | Health Care 10.06% (30 June 2024: 11.66%) | | | |
| Berkshire Hathaway, Inc. Class B | 2,315,344 | 1,049,499,128 | 1.66% | Abbott Laboratories | 2,190,865 | 247,808,740 | 0.39% |
| Blackrock, Inc. | 183,882 | 188,499,277 | 0.30% | AbbVie, Inc. | 2,232,224 | 396,666,205 | 0.63% |
| Blackstone, Inc. | 911,955 | 157,239,281 | 0.25% | Agilent Technologies, Inc. | 362,623 | 48,714,774 | 0.08% |
| Brown & Brown, Inc. | 299,720 | 30,577,434 | 0.05% | Align Technology, Inc. | 88,425 | 18,437,497 | 0.03% |
| Capital One Financial Corp. | 482,243 | 85,993,572 | 0.14% | Amgen, Inc. | 679,002 | 176,975,081 | 0.28% |
| Cboe Global Markets, Inc. | 132,513 | 25,893,040 | 0.04% | Baxter International, Inc. | 644,655 | 18,798,140 | 0.03% |
| Charles Schwab Corp. | 1,888,255 | 139,749,753 | 0.22% | Becton Dickinson & Co. | 365,461 | 82,912,137 | 0.13% |
| Chubb Ltd. | 473,605 | 130,857,062 | 0.21% | Biogen, Inc. | 183,673 | 28,087,275 | 0.04% |
| Cincinnati Financial Corp. | 197,751 | 28,416,819 | 0.04% | Bio-Techne Corp. | 201,610 | 14,521,968 | 0.02% |
| Citigroup, Inc. | 2,389,213 | 168,176,703 | 0.27% | Boston Scientific Corp. | 1,861,491 | 166,268,376 | 0.26% |
| Citizens Financial Group, Inc. | 555,904 | 24,326,359 | 0.04% | Bristol-Myers Squibb Co. | 2,561,905 | 144,901,347 | 0.23% |
| CME Group, Inc. Class A | 455,152 | 105,699,949 | 0.17% | Cardinal Health, Inc. | 305,219 | 36,098,251 | 0.06% |
| Corpay, Inc. | 88,124 | 29,822,924 | 0.05% | Cencora, Inc. | 221,845 | 49,844,135 | 0.08% |
| Discover Financial Services | 316,793 | 54,878,051 | 0.09% | Centene Corp. | 636,856 | 38,580,736 | 0.06% |
| Erie Indemnity Co. Class A | 31,389 | 12,939,487 | 0.02% | Charles River Laboratories International, Inc. | 64,973 | 11,994,016 | 0.02% |
| Everest Group Ltd. | 54,171 | 19,634,821 | 0.03% | Cigna Group | 351,419 | 97,040,843 | 0.15% |
| FactSet Research Systems, Inc. | 48,078 | 23,090,902 | 0.04% | Cooper Cos, Inc. | 252,501 | 23,212,417 | 0.04% |
| Fidelity National Information Services, Inc. | 680,914 | 54,997,424 | 0.09% | CVS Health Corp. | 1,590,746 | 71,408,588 | 0.11% |
| Fifth Third Bancorp | 845,884 | 35,763,976 | 0.06% | Danaher Corp. | 811,995 | 186,393,452 | 0.30% |
| Fiserv, Inc. | 718,595 | 147,613,785 | 0.23% | DaVita, Inc. | 56,872 | 8,505,208 | 0.01% |
| Franklin Resources, Inc. | 392,329 | 7,960,355 | 0.01% | Dexcom, Inc. | 492,777 | 38,323,267 | 0.06% |
| Global Payments, Inc. | 321,422 | 36,018,549 | 0.06% | Edwards Lifesciences Corp. | 746,214 | 55,242,222 | 0.09% |
| Globe Life, Inc. | 105,956 | 11,816,213 | 0.02% | Elevance Health, Inc. | 293,026 | 108,097,291 | 0.17% |
| Goldman Sachs Group, Inc. | 396,475 | 227,029,514 | 0.36% | Eli Lilly & Co. | 995,304 | 768,374,688 | 1.22% |
| Hartford Financial Services Group, Inc. | 365,758 | 40,013,925 | 0.06% | GE HealthCare Technologies, Inc. | 576,540 | 45,073,897 | 0.07% |
| Huntington Bancshares, Inc. | 1,838,233 | 29,908,051 | 0.05% | Gilead Sciences, Inc. | 1,574,368 | 145,424,372 | 0.23% |
| Intercontinental Exchange, Inc. | 725,454 | 108,099,901 | 0.17% | HCA Healthcare, Inc. | 230,565 | 69,204,085 | 0.11% |
| | | | | Henry Schein, Inc. | 157,178 | 10,876,718 | 0.02% |
| | | | | Hologic, Inc. | 294,322 | 21,217,673 | 0.03% |
| | | | | Humana, Inc. | 151,958 | 38,553,264 | 0.06% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|---|------------------|----------------------------|-----------------------|
| IDEXX Laboratories, Inc. | 103,309 | 42,712,073 | 0.07% | Honeywell International, Inc. | 821,357 | 185,536,333 | 0.29% |
| Incyte Corp. | 202,164 | 13,963,467 | 0.02% | Howmet Aerospace, Inc. | 513,815 | 56,195,947 | 0.09% |
| Insulet Corp. | 88,361 | 23,068,406 | 0.04% | Hubbell, Inc. Class B | 67,648 | 28,337,071 | 0.05% |
| Intuitive Surgical, Inc. | 449,905 | 234,832,414 | 0.37% | Huntington Ingalls Industries, Inc. | 49,334 | 9,322,646 | 0.02% |
| IQVIA Holdings, Inc. | 217,588 | 42,758,218 | 0.07% | IDEX Corp. | 96,019 | 20,095,817 | 0.03% |
| Johnson & Johnson | 3,041,284 | 439,830,492 | 0.70% | Illinois Tool Works, Inc. | 339,501 | 86,083,874 | 0.14% |
| Labcorp Holdings, Inc. | 105,463 | 24,184,775 | 0.04% | Ingersoll Rand, Inc. | 509,108 | 46,053,910 | 0.07% |
| McKesson Corp. | 160,372 | 91,397,606 | 0.14% | Jacobs Solutions, Inc. | 156,772 | 20,947,875 | 0.03% |
| Medtronic plc | 1,619,809 | 129,390,343 | 0.21% | JB Hunt Transport Services, Inc. | 100,516 | 17,154,061 | 0.03% |
| Merck & Co., Inc. | 3,195,467 | 317,885,057 | 0.50% | Johnson Controls International plc | 843,015 | 66,539,174 | 0.11% |
| Mettler-Toledo International, Inc. | 26,637 | 32,595,164 | 0.05% | L3Harris Technologies, Inc. | 239,445 | 50,350,495 | 0.08% |
| Moderna, Inc. | 426,090 | 17,716,822 | 0.03% | Leidos Holdings, Inc. | 168,314 | 24,247,315 | 0.04% |
| Molina Healthcare, Inc. | 72,162 | 21,002,750 | 0.03% | Lennox International, Inc. | 40,483 | 24,666,292 | 0.04% |
| Pfizer, Inc. | 7,158,658 | 189,919,197 | 0.30% | Lockheed Martin Corp. | 266,421 | 129,464,621 | 0.21% |
| Quest Diagnostics, Inc. | 140,894 | 21,255,269 | 0.03% | Masco Corp. | 271,830 | 19,726,703 | 0.03% |
| Regeneron Pharmaceuticals, Inc. | 133,003 | 94,742,027 | 0.15% | Nordson Corp. | 68,473 | 14,327,291 | 0.02% |
| ResMed, Inc. | 185,424 | 42,404,615 | 0.07% | Norfolk Southern Corp. | 285,894 | 67,099,322 | 0.11% |
| Revvity, Inc. | 153,723 | 17,157,024 | 0.03% | Northrop Grumman Corp. | 173,055 | 81,212,981 | 0.13% |
| Solventum Corp. | 174,870 | 11,551,912 | 0.02% | Old Dominion Freight Line, Inc. | 236,968 | 41,801,155 | 0.07% |
| STERIS plc | 124,970 | 25,688,833 | 0.04% | Otis Worldwide Corp. | 505,418 | 46,806,761 | 0.07% |
| Stryker Corp. | 433,334 | 156,021,907 | 0.25% | PACCAR, Inc. | 662,959 | 68,960,995 | 0.11% |
| Teleflex, Inc. | 58,483 | 10,408,804 | 0.02% | Parker-Hannifin Corp. | 162,669 | 103,462,364 | 0.16% |
| Thermo Fisher Scientific, Inc. | 483,162 | 251,355,367 | 0.40% | Paychex, Inc. | 404,309 | 56,692,208 | 0.09% |
| UnitedHealth Group, Inc. | 1,162,517 | 588,070,850 | 0.93% | Paycom Software, Inc. | 61,742 | 12,655,258 | 0.02% |
| Universal Health Services, Inc. Class B | 73,952 | 13,268,468 | 0.02% | Pentair plc | 208,669 | 21,000,448 | 0.03% |
| Vertex Pharmaceuticals, Inc. | 325,361 | 131,022,875 | 0.21% | Quanta Services, Inc. | 186,395 | 58,910,140 | 0.09% |
| Viatis, Inc. | 1,508,378 | 18,779,306 | 0.03% | Republic Services, Inc. Class A | 256,736 | 51,650,148 | 0.08% |
| Waters Corp. | 75,172 | 27,887,309 | 0.04% | Rockwell Automation, Inc. | 142,384 | 40,691,923 | 0.06% |
| West Pharmaceutical Services, Inc. | 91,347 | 29,921,623 | 0.05% | Rollins, Inc. | 356,269 | 16,513,068 | 0.03% |
| Zimmer Biomet Holdings, Inc. | 251,239 | 26,538,376 | 0.04% | RTX Corp. | 1,680,817 | 194,504,143 | 0.31% |
| Zoetis, Inc. Class A | 569,992 | 92,868,797 | 0.15% | Snap-on, Inc. | 66,208 | 22,476,292 | 0.04% |
| | | 6,347,756,809 | 10.06% | Southwest Airlines Co. | 759,470 | 25,533,381 | 0.04% |
| Industrials 8.14% (30 June 2024: 8.09%) | | | | Stanley Black & Decker, Inc. | 194,732 | 15,635,032 | 0.03% |
| 3M Co. | 688,071 | 88,823,085 | 0.14% | Textron, Inc. | 234,003 | 17,898,889 | 0.03% |
| A O Smith Corp. | 150,934 | 10,295,208 | 0.02% | Trane Technologies plc | 284,248 | 104,986,999 | 0.17% |
| Allegion plc | 109,927 | 14,365,260 | 0.02% | TransDigm Group, Inc. | 71,069 | 90,064,322 | 0.14% |
| AMETEK, Inc. | 292,108 | 52,655,388 | 0.08% | Uber Technologies, Inc. | 2,659,865 | 160,443,057 | 0.25% |
| Automatic Data Processing, Inc. | 514,508 | 150,611,927 | 0.24% | Union Pacific Corp. | 765,794 | 174,631,664 | 0.28% |
| Axon Enterprise, Inc. | 91,629 | 54,456,947 | 0.09% | United Airlines Holdings, Inc. | 415,066 | 40,302,909 | 0.06% |
| Boeing Co. | 944,242 | 167,130,834 | 0.27% | United Parcel Service, Inc. Class B | 923,929 | 116,507,447 | 0.18% |
| Broadridge Financial Solutions, Inc. | 147,755 | 33,405,928 | 0.05% | United Rentals, Inc. | 82,981 | 58,455,136 | 0.09% |
| Builders FirstSource, Inc. | 145,127 | 20,743,002 | 0.03% | Veralto Corp. | 312,304 | 31,808,162 | 0.05% |
| Carrier Global Corp. | 1,054,483 | 71,979,010 | 0.11% | Verisk Analytics, Inc. Class A | 178,657 | 49,207,498 | 0.08% |
| Caterpillar, Inc. | 609,840 | 221,225,558 | 0.35% | Waste Management, Inc. | 461,565 | 93,139,201 | 0.15% |
| CH Robinson Worldwide, Inc. | 149,110 | 15,406,045 | 0.02% | Westinghouse Air Brake Technologies Corp. | 216,794 | 41,101,974 | 0.07% |
| Cintas Corp. | 432,985 | 79,106,359 | 0.13% | WW Grainger, Inc. | 56,025 | 59,053,151 | 0.09% |
| Copart, Inc. | 1,107,584 | 63,564,246 | 0.10% | Xylem, Inc. | 306,834 | 35,598,881 | 0.06% |
| CSX Corp. | 2,437,357 | 78,653,510 | 0.12% | | | 5,132,128,653 | 8.14% |
| Cummins, Inc. | 173,362 | 60,433,993 | 0.10% | Information Technology 32.41% (30 June 2024: 32.30%) | | | |
| Dayforce, Inc. | 198,811 | 14,441,631 | 0.02% | Accenture plc Class A | 789,341 | 277,682,270 | 0.44% |
| Deere & Co. | 321,395 | 136,175,061 | 0.22% | Adobe, Inc. | 556,085 | 247,279,878 | 0.39% |
| Delta Air Lines, Inc. | 809,294 | 48,962,287 | 0.08% | Advanced Micro Devices, Inc. | 2,049,936 | 247,611,769 | 0.39% |
| Dover Corp. | 173,672 | 32,580,867 | 0.05% | Akamai Technologies, Inc. | 189,595 | 18,134,762 | 0.03% |
| Eaton Corp. plc | 499,171 | 165,659,880 | 0.26% | Amphenol Corp. Class A | 1,523,018 | 105,773,600 | 0.17% |
| Emerson Electric Co. | 720,426 | 89,282,394 | 0.14% | Analog Devices, Inc. | 627,234 | 133,262,136 | 0.21% |
| Equifax, Inc. | 156,826 | 39,967,106 | 0.06% | ANSYS, Inc. | 110,266 | 37,196,030 | 0.06% |
| Expeditors International of Washington, Inc. | 176,555 | 19,556,997 | 0.03% | Apple, Inc. | 19,094,217 | 4,781,573,821 | 7.58% |
| Fastenal Co. | 722,733 | 51,971,730 | 0.08% | Applied Materials, Inc. | 1,041,485 | 169,376,706 | 0.27% |
| FedEx Corp. | 284,078 | 79,919,664 | 0.13% | Arista Networks, Inc. | 1,304,824 | 144,222,197 | 0.23% |
| Fortive Corp. | 437,615 | 32,821,125 | 0.05% | Autodesk, Inc. | 271,724 | 80,313,463 | 0.13% |
| GE Vernova, Inc. | 348,184 | 114,528,163 | 0.18% | Broadcom, Inc. | 5,899,833 | 1,367,817,283 | 2.17% |
| Generac Holdings, Inc. | 75,038 | 11,634,642 | 0.02% | Cadence Design Systems, Inc. | 346,552 | 104,125,014 | 0.16% |
| General Dynamics Corp. | 326,003 | 85,898,530 | 0.14% | CDW Corp. | 168,061 | 29,249,336 | 0.05% |
| General Electric Co. | 1,367,096 | 228,017,942 | 0.36% | Cisco Systems, Inc. | 5,034,916 | 298,067,027 | 0.47% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------|----------------------------|-----------------------|--|------------------|----------------------------|-----------------------|
| Cognizant Technology Solutions Corp. Class A | 625,909 | 48,132,402 | 0.08% | Celanese Corp. Class A | 138,346 | 9,574,927 | 0.02% |
| Corning, Inc. | 972,140 | 46,196,093 | 0.07% | CF Industries Holdings, Inc. | 219,555 | 18,732,433 | 0.03% |
| CrowdStrike Holdings, Inc. Class A | 293,959 | 100,581,011 | 0.16% | Corteva, Inc. | 866,983 | 49,383,352 | 0.08% |
| Dell Technologies, Inc. Class C | 387,381 | 44,641,786 | 0.07% | Dow, Inc. | 884,417 | 35,491,654 | 0.06% |
| Enphase Energy, Inc. | 170,949 | 11,740,777 | 0.02% | DuPont de Nemours, Inc. | 528,858 | 40,325,422 | 0.06% |
| EPAM Systems, Inc. | 71,952 | 16,823,817 | 0.03% | Eastman Chemical Co. | 145,858 | 13,319,753 | 0.02% |
| F5, Inc. | 73,327 | 18,439,541 | 0.03% | Ecolab, Inc. | 318,562 | 74,645,448 | 0.12% |
| Fair Isaac Corp. | 30,772 | 61,264,898 | 0.10% | FMC Corp. | 156,499 | 7,607,416 | 0.01% |
| First Solar, Inc. | 135,292 | 23,843,862 | 0.04% | Freeport-McMoRan, Inc. | 1,816,693 | 69,179,669 | 0.11% |
| Fortinet, Inc. | 802,792 | 75,847,788 | 0.12% | International Flavors & Fragrances, Inc. | 323,747 | 27,372,809 | 0.04% |
| Gartner, Inc. | 97,521 | 47,245,999 | 0.07% | International Paper Co. | 440,034 | 23,682,630 | 0.04% |
| Gen Digital, Inc. | 684,738 | 18,748,126 | 0.03% | Linde plc | 601,475 | 251,819,538 | 0.40% |
| GoDaddy, Inc. Class A | 177,005 | 34,935,477 | 0.05% | LyondellBasell Industries NV Class A | 327,886 | 24,352,093 | 0.04% |
| Hewlett Packard Enterprise Co. | 1,642,412 | 35,065,496 | 0.06% | Martin Marietta Materials, Inc. | 77,112 | 39,828,348 | 0.06% |
| HP, Inc. | 1,215,939 | 39,676,090 | 0.06% | Mosaic Co. | 402,168 | 9,885,289 | 0.02% |
| Intel Corp. | 5,448,243 | 109,237,272 | 0.17% | Newmont Corp. | 1,436,028 | 53,448,962 | 0.08% |
| International Business Machines Corp. | 1,168,016 | 256,764,957 | 0.41% | Nucor Corp. | 296,220 | 34,571,836 | 0.05% |
| Intuit, Inc. | 354,083 | 222,541,166 | 0.35% | Packaging Corp. of America | 112,867 | 25,409,748 | 0.04% |
| Jabil, Inc. | 142,498 | 20,505,462 | 0.03% | PPG Industries, Inc. | 292,780 | 34,972,571 | 0.06% |
| Juniper Networks, Inc. | 419,290 | 15,702,410 | 0.02% | Sherwin-Williams Co. | 292,702 | 99,498,191 | 0.16% |
| Keysight Technologies, Inc. | 218,856 | 35,154,839 | 0.06% | Smurfit WestRock plc | 622,613 | 33,533,936 | 0.05% |
| KLA Corp. | 168,982 | 106,478,938 | 0.17% | Steel Dynamics, Inc. | 178,624 | 20,375,640 | 0.03% |
| Lam Research Corp. | 1,625,604 | 117,417,377 | 0.19% | Vulcan Materials Co. | 166,674 | 42,873,553 | 0.07% |
| Microchip Technology, Inc. | 677,875 | 38,876,131 | 0.06% | | | 1,191,123,344 | 1.89% |
| Micron Technology, Inc. | 1,400,634 | 117,877,357 | 0.19% | Real Estate 2.09% (30 June 2024: 2.14%) | | | |
| Microsoft Corp. | 9,391,676 | 3,958,591,434 | 6.28% | Alexandria Real Estate Equities, Inc. REIT | 195,964 | 19,116,288 | 0.03% |
| Monolithic Power Systems, Inc. | 61,612 | 36,455,820 | 0.06% | American Tower Corp. REIT | 590,223 | 108,252,800 | 0.17% |
| Motorola Solutions, Inc. | 211,211 | 97,628,061 | 0.15% | AvalonBay Communities, Inc. REIT | 179,380 | 39,458,219 | 0.06% |
| NetApp, Inc. | 259,050 | 30,070,524 | 0.05% | BXP, Inc. REIT | 184,459 | 13,716,371 | 0.02% |
| NVIDIA Corp. | 30,985,920 | 4,161,099,197 | 6.60% | Camden Property Trust REIT | 135,490 | 15,722,260 | 0.03% |
| NXP Semiconductors NV | 321,262 | 66,774,307 | 0.11% | CBRE Group, Inc. Class A | 380,045 | 49,896,108 | 0.08% |
| ON Semiconductor Corp. | 537,025 | 33,859,426 | 0.05% | CoStar Group, Inc. | 517,469 | 37,045,606 | 0.06% |
| Oracle Corp. | 2,030,153 | 338,304,696 | 0.54% | Crown Castle, Inc. REIT | 548,421 | 49,774,690 | 0.08% |
| Palantir Technologies, Inc. Class A | 2,589,074 | 195,811,667 | 0.31% | Digital Realty Trust, Inc. REIT | 394,100 | 69,885,753 | 0.11% |
| Palo Alto Networks, Inc. | 826,748 | 150,435,066 | 0.24% | Equinix, Inc. REIT | 121,859 | 114,899,632 | 0.18% |
| PTC, Inc. | 152,107 | 27,967,914 | 0.04% | Equity Residential REIT | 430,661 | 30,904,233 | 0.05% |
| QUALCOMM, Inc. | 1,403,497 | 215,605,209 | 0.34% | Essex Property Trust, Inc. REIT | 81,161 | 23,166,596 | 0.04% |
| Roper Technologies, Inc. | 135,533 | 70,456,830 | 0.11% | Extra Space Storage, Inc. REIT | 267,563 | 40,027,425 | 0.06% |
| Salesforce, Inc. | 1,207,594 | 403,734,902 | 0.64% | Federal Realty Investment Trust REIT | 96,397 | 10,791,644 | 0.02% |
| Seagate Technology Holdings plc | 266,878 | 23,034,240 | 0.04% | Healthpeak Properties, Inc. REIT | 886,745 | 17,974,321 | 0.03% |
| ServiceNow, Inc. | 260,230 | 275,875,028 | 0.44% | Host Hotels & Resorts, Inc. REIT | 884,190 | 15,491,009 | 0.02% |
| Skyworks Solutions, Inc. | 202,440 | 17,952,379 | 0.03% | Invitation Homes, Inc. REIT | 720,348 | 23,029,526 | 0.04% |
| Super Micro Computer, Inc. | 635,737 | 19,377,264 | 0.03% | Iron Mountain, Inc. REIT | 370,166 | 38,908,148 | 0.06% |
| Synopsys, Inc. | 194,085 | 94,201,096 | 0.15% | Kimco Realty Corp. REIT | 852,382 | 19,971,310 | 0.03% |
| TE Connectivity plc | 378,356 | 54,093,557 | 0.09% | Mid-America Apartment Communities, Inc. REIT | 147,482 | 22,796,293 | 0.04% |
| Teledyne Technologies, Inc. | 58,902 | 27,338,185 | 0.04% | Prologis, Inc. REIT | 1,169,891 | 123,657,479 | 0.20% |
| Teradyne, Inc. | 205,118 | 25,828,459 | 0.04% | Public Storage REIT | 199,293 | 59,676,296 | 0.09% |
| Texas Instruments, Inc. | 1,152,347 | 216,076,586 | 0.34% | Realty Income Corp. REIT | 1,106,503 | 59,098,325 | 0.09% |
| Trimble, Inc. | 308,857 | 21,823,836 | 0.03% | Regency Centers Corp. REIT | 206,375 | 15,257,304 | 0.02% |
| Tyler Technologies, Inc. | 54,014 | 31,146,633 | 0.05% | SBA Communications Corp. REIT Class A | 135,556 | 27,626,313 | 0.04% |
| VeriSign, Inc. | 104,277 | 21,581,168 | 0.03% | Simon Property Group, Inc. REIT | 387,588 | 66,746,529 | 0.11% |
| Western Digital Corp. | 436,088 | 26,003,927 | 0.04% | UDR, Inc. REIT | 378,029 | 16,410,239 | 0.03% |
| Workday, Inc. Class A | 269,256 | 69,476,126 | 0.11% | Ventas, Inc. REIT | 528,977 | 31,151,455 | 0.05% |
| Zebra Technologies Corp. Class A | 65,300 | 25,220,166 | 0.04% | VICI Properties, Inc. REIT Class A | 1,329,117 | 38,823,508 | 0.06% |
| | | 20,441,248,067 | 32.41% | Welltower, Inc. REIT | 747,191 | 94,168,482 | 0.15% |
| | | | | Weyerhaeuser Co. REIT | 919,697 | 25,889,470 | 0.04% |
| | | | | | | 1,319,333,632 | 2.09% |
| | | | | Utilities 2.32% (30 June 2024: 2.25%) | | | |
| | | | | AES Corp. | 903,024 | 11,621,919 | 0.02% |

| | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets | | Number of Shares | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|---|----------------------------|-----------------------|---------------------------------------|--|--|------------------------------|
| Alliant Energy Corp. | 324,709 | 19,203,290 | 0.03% | Eversource Energy | 462,269 | 26,548,109 | 0.04% |
| Ameren Corp. | 337,348 | 30,071,201 | 0.05% | Exelon Corp. | 1,268,029 | 47,728,612 | 0.08% |
| American Electric Power Co., Inc. | 673,125 | 62,082,319 | 0.10% | FirstEnergy Corp. | 649,446 | 25,834,962 | 0.04% |
| American Water Works Co., Inc. | 246,423 | 30,677,199 | 0.05% | NextEra Energy, Inc. | 2,596,941 | 186,174,700 | 0.30% |
| Atmos Energy Corp. | 196,503 | 27,366,973 | 0.04% | NiSource, Inc. | 589,456 | 21,668,403 | 0.03% |
| CenterPoint Energy, Inc. | 823,082 | 26,116,392 | 0.04% | NRG Energy, Inc. | 255,534 | 23,054,277 | 0.04% |
| CMS Energy Corp. | 376,405 | 25,087,393 | 0.04% | PG&E Corp. | 2,757,957 | 55,655,572 | 0.09% |
| Consolidated Edison, Inc. | 436,612 | 38,958,889 | 0.06% | Pinnacle West Capital Corp. | 144,536 | 12,252,317 | 0.02% |
| Constellation Energy Corp. | 395,250 | 88,421,377 | 0.14% | PPL Corp. | 932,629 | 30,273,137 | 0.05% |
| Dominion Energy, Inc. | 1,061,410 | 57,167,543 | 0.09% | Public Service Enterprise Group, Inc. | 628,531 | 53,104,584 | 0.08% |
| DTE Energy Co. | 261,644 | 31,593,513 | 0.05% | Sempra | 800,561 | 70,225,211 | 0.11% |
| Duke Energy Corp. | 975,563 | 105,107,158 | 0.17% | Southern Co. | 1,384,317 | 113,956,975 | 0.18% |
| Edison International | 489,644 | 39,093,177 | 0.06% | Vistra Corp. | 430,354 | 59,332,906 | 0.09% |
| Entergy Corp. | 541,093 | 41,025,671 | 0.06% | WEC Energy Group, Inc. | 399,886 | 37,605,279 | 0.06% |
| Evergy, Inc. | 291,513 | 17,942,625 | 0.03% | Xcel Energy, Inc. | 724,153 | 48,894,811 | 0.08% |
| | | | | | | 1,463,846,494 | 2.32% |
| | | | | Total Equities | | 62,912,855,191 | 99.75% |
| | | | | Total Transferable Securities | | 62,912,855,191 | 99.75% |
| | | | | | | | |
| | | | | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2024: 0.00%) | | | | | | | |
| Futures (0.01%) (30 June 2024: 0.00%) | | | | | | | |
| S&P 500 E-mini March 2025 | | | | 534 | \$163,291,386 | (4,806,861) | (0.01%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | | | | (4,806,861) | (0.01%) |
| | | | | | | | |
| Currency | Notional Amount | Termination Date | Counterparty | Reference Entity | Floating Interest Rate Received (Paid) | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| OTC Financial Derivative Instruments (0.00%) (30 June 2024: 0.00%) | | | | | | | |
| Total Return Swap Contracts (0.00%) (30 June 2024: 0.00%) | | | | | | | |
| USD | 128,739 | 29/8/2025 | Bank of America | Home Depot Inc | USD-Overnight Bank Founding Rate + 0.65% | (12,042) | (0.00%) |
| Total OTC Financial Derivative Instruments | | | | | | (12,042) | (0.00%) |
| Total Investments | | | | | | 62,908,036,288 | 99.74% |
| | | | | | | | |
| | | | | | | Fair Value US Dollars (\$) | % of Total Net Assets |
| Other Assets and Liabilities | | | | | | 161,638,124 | 0.26% |
| Net Assets | | | | | | 63,069,674,412 | 100.00% |
| | | | | | | | |
| Analysis of Total Assets | | | | | | US Dollars (\$) | % of Total Assets |
| (a) | Transferable securities admitted to an official stock exchange listing | | | | | 62,912,855,191 | 99.68% |
| (b) | Transferable securities dealt in on another regulated market | | | | | — | 0.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | | — | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | | | | | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | | | | | — | 0.00% |
| (f) | Other Assets | | | | | 204,755,069 | 0.32% |
| Total Assets | | | | | | 63,117,610,260 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 62,912,855,191 | 53,400,542,149 |
| Financial Derivative Instruments | 17 | — | 231,499 |
| Cash | | 93,140,885 | 212,891,279 |
| Receivables: | | | |
| Interest and Dividends | | 33,494,721 | 24,251,342 |
| Capital Shares Issued | | 66,137,683 | 62,658,638 |
| Investments Sold | | — | 690,187,970 |
| Margin Cash Due from Broker | | 11,981,780 | 9,090,061 |
| Total Current Assets | | 63,117,610,260 | 54,399,852,938 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 4,818,903 | — |
| Payables and Other Liabilities: | | | |
| Interest | | 588 | 483 |
| Capital Shares Redeemed | | 19,050,420 | 695,977,430 |
| Investments Purchased | | 20,129,460 | 49,418,275 |
| Management Fees Payable | 12 | 3,936,477 | 2,866,939 |
| Total Current Liabilities | | 47,935,848 | 748,263,127 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 63,069,674,412 | 53,651,589,811 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| USD Accumulating | | | |
| Net Assets | \$18,131,442,068 | \$12,693,185,013 | \$6,879,164,290 |
| Number of Shares Outstanding | 162,119,949 | 122,903,834 | 82,730,143 |
| Net Asset Value Per Share¹ | \$111.84 | \$103.28 | \$83.15 |
| USD Distributing | | | |
| Net Assets | \$44,938,232,344 | \$40,958,404,798 | \$32,203,956,581 |
| Number of Shares Outstanding | 403,186,630 | 395,823,015 | 381,987,563 |
| Net Asset Value Per Share¹ | \$111.46 | \$103.48 | \$84.31 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 4,727,216 | 4,716,362 |
| Dividend Income | | 398,107,187 | 333,191,536 |
| Securities Lending Income | | 15,068 | 480,654 |
| Net Gain on Financial Instruments | | 4,280,940,638 | 3,078,853,804 |
| Total Investment Income | | 4,683,790,109 | 3,417,242,356 |
| Expenses | | | |
| Management Fees | 12 | 21,037,669 | 14,107,539 |
| Transaction Fees and Commissions | | 491,090 | 201,787 |
| Other Expenses | | 3,691 | — |
| Total Expenses | | 21,532,450 | 14,309,326 |
| Finance Costs | | | |
| Interest Expense | | 64,768 | 57 |
| Distributions | 6 | 238,142,944 | 216,338,390 |
| Total Finance Costs | | 238,207,712 | 216,338,447 |
| Net Investment Income After Finance Costs | | 4,424,049,947 | 3,186,594,583 |
| Taxation | 5 | (56,463,138) | (47,604,568) |
| Net Increase in Net Assets | | 4,367,586,809 | 3,138,990,015 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 4,367,586,809 | 3,138,990,015 |
| Capital Transactions | | |
| Subscriptions | 11,737,017,569 | 5,501,621,533 |
| Redemptions | (6,686,519,777) | (2,334,888,095) |
| Total Capital Transactions | 5,050,497,792 | 3,166,733,438 |
| Total Increase for the Period | 9,418,084,601 | 6,305,723,453 |
| Net Assets | | |
| Beginning of Period | 53,651,589,811 | 39,083,120,871 |
| End of Period | 63,069,674,412 | 45,388,844,324 |

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

Vanguard ESG EUR Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global bonds finished the period higher despite headwinds in October and December.
- The ETF's benchmark returned 4.16% for the six-month period.
- Among the largest markets in the index, Sweden, Italy and Germany outperformed. Among the laggards were France and the United Kingdom.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. And by maturity, longer-dated bonds generally returned more than shorter-dated ones.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg MSCI EUR Corporate Liquid Bond Screened Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|-------------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| EUR Accumulating | 4.07% | 5.62% |
| Benchmark | 4.16 | 5.76 |
| Tracking Difference* | -0.09 | |
| EUR Distributing | 4.07% | 5.62% |
| Benchmark | 4.16 | 5.76 |
| Tracking Difference* | -0.09 | |
| GBP-Hedged Accumulating | 4.78% | 7.00% |
| Benchmark | 4.90 | 7.22 |
| Tracking Difference* | -0.12 | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: 15 November 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal EUR (€) | Cost EUR (€) | | Principal EUR (€) | Proceeds EUR (€) |
|---|----------------------|-----------------|--|----------------------|---------------------|
| Purchases | | | Sales | | |
| HSBC Holdings plc 4.75% 10/3/2028 | 400,000 | 416,019 | Allianz Finance II BV 3.25% 4/12/2029 | 300,000 | 304,383 |
| Banque Federative du Credit Mutuel SA 3.25% 17/10/2031 | 400,000 | 404,065 | Mastercard, Inc. 1.00% 22/2/2029 | 300,000 | 282,167 |
| Morgan Stanley 4.81% 25/10/2028 | 350,000 | 367,846 | Sumitomo Mitsui Financial Group, Inc. 4.49% 12/6/2030 | 200,000 | 211,754 |
| National Grid Electricity Distribution East Midlands plc 3.53% 20/9/2028 | 325,000 | 327,124 | Fresenius SE & Co. KGaA 4.25% 28/5/2026 | 200,000 | 204,076 |
| Morgan Stanley 4.66% 2/3/2029 | 300,000 | 317,208 | RCI Banque SA 4.63% 13/7/2026 | 200,000 | 203,658 |
| Citigroup, Inc. 3.75% 14/5/2032 | 300,000 | 308,570 | Robert Bosch GmbH 3.63% 2/6/2027 | 200,000 | 202,440 |
| NatWest Group plc 3.67% 5/8/2031 | 300,000 | 302,780 | Cooperatieve Rabobank UA 4.13% 14/7/2025 | 200,000 | 201,346 |
| Credit Agricole SA 3.13% 5/2/2026 | 300,000 | 300,612 | Credit Agricole SA 3.13% 5/2/2026 | 200,000 | 201,066 |
| Mercedes-Benz Group AG 1.38% 11/5/2028 | 300,000 | 287,848 | Arval Service Lease SA 3.38% 4/1/2026 | 200,000 | 200,592 |
| Toronto-Dominion Bank 0.50% 18/1/2027 | 300,000 | 283,017 | AXA SA 3.88% 8/10/2173 | 200,000 | 200,562 |
| BNP Paribas SA 0.50% 30/5/2028 | 300,000 | 278,831 | Bank of America Corp. 1.95% 17/10/2026 | 200,000 | 198,220 |
| Mastercard, Inc. 1.00% 22/2/2029 | 300,000 | 277,698 | Commerzbank AG 1.13% 19/9/2025 | 200,000 | 195,909 |
| Coca-Cola Co. 0.13% 15/3/2029 | 300,000 | 269,815 | Citigroup, Inc. 1.50% 24/7/2026 | 200,000 | 195,860 |
| Unibail-Rodamco-Westfield SE 1.38% 15/4/2030 | 300,000 | 268,071 | Celanese US Holdings LLC 2.13% 1/3/2027 | 200,000 | 195,056 |
| Generali 5.27% 12/9/2033 | 200,000 | 214,556 | Societe Generale SA 0.13% 17/11/2026 | 200,000 | 193,334 |
| HSBC Holdings plc 4.79% 10/3/2032 | 200,000 | 213,432 | BPCE SA 2.25% 2/3/2032 | 200,000 | 192,904 |
| Credit Agricole SA 4.13% 7/3/2030 | 200,000 | 210,211 | BPCE SA 0.38% 2/2/2026 | 200,000 | 191,044 |
| ABN AMRO Bank NV 4.25% 21/2/2030 | 200,000 | 208,431 | Unibail-Rodamco-Westfield SE 1.13% 28/4/2027 | 200,000 | 190,164 |
| Danone SA 3.71% 13/11/2029 | 200,000 | 207,594 | Sanofi SA 1.38% 21/3/2030 | 200,000 | 188,500 |
| Banque Federative du Credit Mutuel SA 3.75% 3/2/2034 | 200,000 | 206,120 | Banque Federative du Credit Mutuel SA 1.88% 18/6/2029 | 200,000 | 185,404 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Transferable Securities 98.59% (30 June 2024: 98.89%) | | | | | |
| Fixed Income 98.59% (30 June 2024: 98.89%) | | | | | |
| Australia 1.30% (30 June 2024: 1.23%) | | | | | |
| Australia & New Zealand Banking Group Ltd. | 100,000 | 0.67% | 5/5/2031 | 96,582 | 0.07% |
| Australia Pacific Airports Melbourne Pty Ltd. | 100,000 | 4.00% | 7/6/2034 | 103,248 | 0.08% |
| Commonwealth Bank of Australia | 100,000 | 1.13% | 18/1/2028 | 95,712 | 0.07% |
| Macquarie Bank Ltd. | 100,000 | 3.20% | 17/9/2029 | 100,866 | 0.07% |
| National Australia Bank Ltd. | 100,000 | 1.25% | 18/5/2026 | 98,195 | 0.07% |
| National Australia Bank Ltd. | 100,000 | 2.13% | 24/5/2028 | 97,831 | 0.07% |
| National Australia Bank Ltd. | 100,000 | 1.38% | 30/8/2028 | 95,124 | 0.07% |
| National Australia Bank Ltd. | 100,000 | 3.13% | 28/2/2030 | 100,703 | 0.07% |
| Sydney Airport Finance Co. Pty Ltd. | 100,000 | 1.75% | 26/4/2028 | 96,439 | 0.07% |
| Sydney Airport Finance Co. Pty Ltd. | 100,000 | 4.38% | 3/5/2033 | 105,908 | 0.08% |
| Telstra Corp., Ltd. | 200,000 | 1.38% | 26/3/2029 | 188,458 | 0.14% |
| Telstra Group Ltd. | 200,000 | 3.75% | 4/5/2031 | 208,677 | 0.15% |
| Transurban Finance Co. Pty Ltd. | 100,000 | 3.71% | 12/3/2032 | 102,130 | 0.07% |
| Transurban Finance Co. Pty Ltd. | 100,000 | 4.23% | 26/4/2033 | 105,412 | 0.08% |
| Westpac Banking Corp. | 100,000 | 3.70% | 16/1/2026 | 101,031 | 0.07% |
| Westpac Banking Corp. | 100,000 | 0.77% | 13/5/2031 | 96,587 | 0.07% |
| | | | | 1,792,903 | 1.30% |
| Austria 1.16% (30 June 2024: 0.55%) | | | | | |
| CA Immobilien Anlagen AG | 100,000 | 0.88% | 5/2/2027 | 94,199 | 0.07% |
| Erste Group Bank AG | 100,000 | 4.25% | 30/5/2030 | 104,719 | 0.08% |
| Erste Group Bank AG | 200,000 | 4.00% | 16/1/2031 | 208,836 | 0.15% |
| Erste Group Bank AG | 200,000 | 1.63% | 8/9/2031 | 195,186 | 0.14% |
| Mondi Finance Europe GmbH | 100,000 | 2.38% | 1/4/2028 | 98,522 | 0.07% |
| Raiffeisen Bank International AG | 200,000 | 0.38% | 25/9/2026 | 191,934 | 0.14% |
| Raiffeisen Bank International AG | 100,000 | 4.75% | 26/1/2027 | 101,935 | 0.07% |
| Raiffeisen Bank International AG | 200,000 | 3.88% | 3/1/2030 | 203,346 | 0.15% |
| Raiffeisen Bank International AG | 100,000 | 7.38% | 20/12/2032 | 108,006 | 0.08% |
| Raiffeisen Bank International AG | 100,000 | 1.38% | 17/6/2033 | 91,267 | 0.07% |
| Volksbank Wien AG | 100,000 | 4.75% | 15/3/2027 | 103,680 | 0.07% |
| Volksbank Wien AG | 100,000 | 5.75% | 21/6/2034 | 103,544 | 0.07% |
| | | | | 1,605,174 | 1.16% |
| Belgium 1.08% (30 June 2024: 1.43%) | | | | | |
| Argenta Spaarbank NV | 100,000 | 1.00% | 29/1/2027 | 95,940 | 0.07% |
| Argenta Spaarbank NV | 200,000 | 1.38% | 8/2/2029 | 188,953 | 0.14% |
| Elia Transmission Belgium SA | 100,000 | 3.25% | 4/4/2028 | 100,930 | 0.07% |
| Elia Transmission Belgium SA | 100,000 | 0.88% | 28/4/2030 | 89,519 | 0.07% |
| Elia Transmission Belgium SA | 100,000 | 3.63% | 18/1/2033 | 102,390 | 0.07% |
| KBC Group NV | 100,000 | 4.38% | 23/11/2027 | 102,774 | 0.07% |
| KBC Group NV | 100,000 | 0.75% | 24/1/2030 | 89,574 | 0.07% |
| KBC Group NV | 100,000 | 4.38% | 19/4/2030 | 104,953 | 0.08% |
| KBC Group NV | 100,000 | 4.38% | 6/12/2031 | 106,630 | 0.08% |
| KBC Group NV | 100,000 | 3.75% | 27/3/2032 | 102,869 | 0.07% |
| KBC Group NV | 100,000 | 4.88% | 25/4/2033 | 103,851 | 0.08% |
| Lonza Finance International NV | 100,000 | 3.88% | 25/5/2033 | 103,329 | 0.07% |
| Solvay SA | 100,000 | 3.88% | 3/4/2028 | 102,075 | 0.07% |
| VGP NV | 100,000 | 1.63% | 17/1/2027 | 96,692 | 0.07% |
| | | | | 1,490,479 | 1.08% |
| Canada 0.79% (30 June 2024: 0.68%) | | | | | |
| Bank of Montreal | 100,000 | 3.75% | 10/7/2030 | 101,970 | 0.07% |
| Bank of Nova Scotia | 100,000 | 0.13% | 4/9/2026 | 95,853 | 0.07% |
| Bank of Nova Scotia | 100,000 | 3.50% | 17/4/2029 | 101,688 | 0.07% |
| Magna International, Inc. | 100,000 | 1.50% | 25/9/2027 | 96,488 | 0.07% |
| Royal Bank of Canada | 100,000 | 4.38% | 2/10/2030 | 107,027 | 0.08% |
| Toronto-Dominion Bank | 300,000 | 0.50% | 18/1/2027 | 286,867 | 0.21% |
| Toronto-Dominion Bank | 100,000 | 3.63% | 13/12/2029 | 101,801 | 0.07% |
| Toronto-Dominion Bank | 200,000 | 3.56% | 16/4/2031 | 202,329 | 0.15% |
| | | | | 1,094,023 | 0.79% |
| China 0.19% (30 June 2024: 0.19%) | | | | | |
| Prosus NV | 100,000 | 1.54% | 3/8/2028 | 93,389 | 0.07% |
| Prosus NV | 100,000 | 1.29% | 13/7/2029 | 90,247 | 0.06% |
| Prosus NV | 100,000 | 1.99% | 13/7/2033 | 85,133 | 0.06% |
| | | | | 268,769 | 0.19% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Czech Republic 0.15% (30 June 2024: 0.12%) | | | | | |
| Ceska sporitelna A.S. | 100,000 | 5.74% | 8/3/2028 | 105,039 | 0.08% |
| Ceska sporitelna A.S. | 100,000 | 4.82% | 15/1/2030 | 104,851 | 0.07% |
| | | | | 209,890 | 0.15% |
| Denmark 2.15% (30 June 2024: 2.09%) | | | | | |
| AP Moller-Maersk A/S | 100,000 | 3.75% | 5/3/2032 | 103,404 | 0.07% |
| Danfoss Finance II BV | 100,000 | 4.13% | 2/12/2029 | 104,473 | 0.08% |
| Danske Bank A/S | 100,000 | 0.75% | 9/6/2029 | 92,674 | 0.07% |
| Danske Bank A/S | 100,000 | 4.75% | 21/6/2030 | 106,648 | 0.08% |
| Danske Bank A/S | 100,000 | 4.13% | 10/1/2031 | 105,177 | 0.08% |
| Danske Bank A/S | 100,000 | 3.88% | 9/1/2032 | 102,855 | 0.07% |
| Danske Bank A/S | 100,000 | 4.63% | 14/5/2034 | 103,891 | 0.07% |
| DSV A/S | 100,000 | 0.38% | 26/2/2027 | 95,317 | 0.07% |
| DSV Finance BV | 100,000 | 3.50% | 26/6/2029 | 102,453 | 0.07% |
| DSV Finance BV | 100,000 | 1.38% | 16/3/2030 | 92,526 | 0.07% |
| DSV Finance BV | 100,000 | 0.50% | 3/3/2031 | 85,887 | 0.06% |
| DSV Finance BV | 100,000 | 3.38% | 6/11/2034 | 100,053 | 0.07% |
| ISS Global A/S | 100,000 | 0.88% | 18/6/2026 | 97,302 | 0.07% |
| Jyske Bank A/S | 100,000 | 5.00% | 26/10/2028 | 104,810 | 0.08% |
| Jyske Bank A/S | 100,000 | 2.88% | 5/5/2029 | 99,640 | 0.07% |
| Novo Nordisk Finance Netherlands BV | 200,000 | 3.38% | 21/5/2026 | 201,952 | 0.15% |
| Novo Nordisk Finance Netherlands BV | 200,000 | 3.38% | 21/5/2034 | 203,044 | 0.15% |
| Nykredit Realkredit A/S | 100,000 | 0.25% | 13/1/2026 | 97,387 | 0.07% |
| Nykredit Realkredit A/S | 300,000 | 0.75% | 20/1/2027 | 287,259 | 0.21% |
| Nykredit Realkredit A/S | 200,000 | 0.38% | 17/1/2028 | 184,210 | 0.13% |
| Nykredit Realkredit A/S | 100,000 | 3.50% | 10/7/2031 | 99,754 | 0.07% |
| Nykredit Realkredit A/S | 100,000 | 0.88% | 28/7/2031 | 96,583 | 0.07% |
| Pandora A/S | 100,000 | 4.50% | 10/4/2028 | 104,351 | 0.07% |
| TDC Net A/S | 100,000 | 5.62% | 6/2/2030 | 106,251 | 0.08% |
| Vestas Wind Systems A/S | 100,000 | 4.13% | 15/6/2026 | 101,536 | 0.07% |
| | | | | 2,979,437 | 2.15% |
| Finland 1.40% (30 June 2024: 1.59%) | | | | | |
| Balder Finland OYJ | 100,000 | 1.00% | 18/1/2027 | 95,573 | 0.07% |
| Castellum Helsinki Finance Holding Abp | 100,000 | 0.88% | 17/9/2029 | 87,690 | 0.06% |
| Nokia OYJ | 100,000 | 2.00% | 11/3/2026 | 98,809 | 0.07% |
| Nordea Bank Abp | 300,000 | 1.13% | 27/9/2027 | 287,630 | 0.21% |
| Nordea Bank Abp | 300,000 | 4.13% | 5/5/2028 | 310,965 | 0.22% |
| Nordea Bank Abp | 100,000 | 0.50% | 2/11/2028 | 91,022 | 0.07% |
| Nordea Bank Abp | 100,000 | 0.63% | 18/8/2031 | 96,026 | 0.07% |
| Nordea Bank Abp | 100,000 | 3.63% | 15/3/2034 | 101,421 | 0.07% |
| OP Corporate Bank plc | 100,000 | 0.25% | 24/3/2026 | 96,866 | 0.07% |
| OP Corporate Bank plc | 200,000 | 0.10% | 16/11/2027 | 185,276 | 0.13% |
| OP Corporate Bank plc | 100,000 | 4.00% | 13/6/2028 | 103,652 | 0.08% |
| OP Corporate Bank plc | 100,000 | 0.38% | 16/6/2028 | 91,241 | 0.07% |
| Sampo OYJ | 100,000 | 3.38% | 23/5/2049 | 98,689 | 0.07% |
| Sampo OYJ | 100,000 | 2.50% | 3/9/2052 | 90,876 | 0.07% |
| Stora Enso OYJ | 100,000 | 4.25% | 1/9/2029 | 103,428 | 0.07% |
| | | | | 1,939,164 | 1.40% |
| France 20.08% (30 June 2024: 20.86%) | | | | | |
| Accor SA | 100,000 | 3.88% | 11/3/2031 | 102,062 | 0.07% |
| Air Liquide Finance SA | 100,000 | 1.00% | 8/3/2027 | 96,507 | 0.07% |
| Air Liquide Finance SA | 100,000 | 1.38% | 2/4/2030 | 92,386 | 0.07% |
| Air Liquide Finance SA | 100,000 | 2.88% | 16/9/2032 | 98,275 | 0.07% |
| Alstom SA | 100,000 | 0.25% | 14/10/2026 | 95,672 | 0.07% |
| Alstom SA | 100,000 | 0.00% | 11/1/2029 | 88,529 | 0.06% |
| APRR SA | 100,000 | 1.25% | 6/1/2027 | 97,196 | 0.07% |
| APRR SA | 100,000 | 1.88% | 3/1/2029 | 96,035 | 0.07% |
| APRR SA | 100,000 | 1.63% | 13/1/2032 | 90,924 | 0.07% |
| APRR SA | 100,000 | 3.13% | 6/1/2034 | 97,520 | 0.07% |
| Arkema SA | 100,000 | 1.50% | 20/4/2027 | 97,324 | 0.07% |
| Arkema SA | 100,000 | 4.25% | 20/5/2030 | 104,791 | 0.08% |
| Arval Service Lease SA | 100,000 | 4.75% | 22/5/2027 | 103,799 | 0.07% |
| Autoroutes du Sud de la France SA | 100,000 | 1.13% | 20/4/2026 | 98,165 | 0.07% |
| Autoroutes du Sud de la France SA | 100,000 | 1.00% | 13/5/2026 | 97,941 | 0.07% |
| Autoroutes du Sud de la France SA | 100,000 | 1.38% | 27/6/2028 | 95,309 | 0.07% |
| Autoroutes du Sud de la France SA | 100,000 | 1.38% | 21/2/2031 | 90,475 | 0.07% |
| Autoroutes du Sud de la France SA | 100,000 | 2.75% | 2/9/2032 | 96,495 | 0.07% |
| AXA SA | 100,000 | 3.75% | 12/10/2030 | 104,356 | 0.08% |
| AXA SA | 200,000 | 3.38% | 31/5/2034 | 201,948 | 0.15% |
| AXA SA | 100,000 | 1.88% | 10/7/2042 | 87,120 | 0.06% |
| AXA SA | 100,000 | 4.25% | 10/3/2043 | 101,588 | 0.07% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| AXA SA | 100,000 | 5.50% | 11/7/2043 | 109,415 | 0.08% |
| AXA SA | 100,000 | 3.25% | 28/5/2049 | 98,929 | 0.07% |
| Ayvens SA | 100,000 | 3.88% | 22/2/2027 | 101,684 | 0.07% |
| Ayvens SA | 100,000 | 3.88% | 24/1/2028 | 102,287 | 0.07% |
| Ayvens SA | 100,000 | 4.88% | 6/10/2028 | 105,399 | 0.08% |
| Ayvens SA | 100,000 | 4.00% | 24/1/2031 | 103,118 | 0.07% |
| Banque Federative du Credit Mutuel SA | 300,000 | 0.01% | 11/5/2026 | 288,742 | 0.21% |
| Banque Federative du Credit Mutuel SA | 100,000 | 0.75% | 8/6/2026 | 97,034 | 0.07% |
| Banque Federative du Credit Mutuel SA | 100,000 | 1.88% | 4/11/2026 | 97,833 | 0.07% |
| Banque Federative du Credit Mutuel SA | 100,000 | 3.13% | 14/9/2027 | 100,438 | 0.07% |
| Banque Federative du Credit Mutuel SA | 100,000 | 3.88% | 14/2/2028 | 102,889 | 0.07% |
| Banque Federative du Credit Mutuel SA | 100,000 | 1.38% | 16/7/2028 | 94,677 | 0.07% |
| Banque Federative du Credit Mutuel SA | 300,000 | 0.63% | 3/11/2028 | 271,840 | 0.20% |
| Banque Federative du Credit Mutuel SA | 100,000 | 1.88% | 18/6/2029 | 93,158 | 0.07% |
| Banque Federative du Credit Mutuel SA | 100,000 | 2.63% | 6/11/2029 | 96,540 | 0.07% |
| Banque Federative du Credit Mutuel SA | 300,000 | 4.38% | 2/5/2030 | 313,103 | 0.23% |
| Banque Federative du Credit Mutuel SA | 100,000 | 4.13% | 18/9/2030 | 104,541 | 0.08% |
| Banque Federative du Credit Mutuel SA | 400,000 | 3.25% | 17/10/2031 | 398,896 | 0.29% |
| Banque Federative du Credit Mutuel SA | 100,000 | 4.75% | 10/11/2031 | 106,509 | 0.08% |
| Banque Federative du Credit Mutuel SA | 100,000 | 3.88% | 16/6/2032 | 100,126 | 0.07% |
| Banque Federative du Credit Mutuel SA | 200,000 | 3.63% | 14/9/2032 | 204,734 | 0.15% |
| Banque Federative du Credit Mutuel SA | 100,000 | 5.13% | 13/1/2033 | 106,159 | 0.08% |
| Banque Federative du Credit Mutuel SA | 100,000 | 4.13% | 14/6/2033 | 105,429 | 0.08% |
| Banque Federative du Credit Mutuel SA | 100,000 | 4.38% | 11/1/2034 | 100,246 | 0.07% |
| Banque Federative du Credit Mutuel SA | 200,000 | 3.75% | 3/2/2034 | 203,131 | 0.15% |
| Banque Stellantis France SACA | 100,000 | 3.88% | 19/1/2026 | 100,880 | 0.07% |
| Banque Stellantis France SACA | 200,000 | 4.00% | 21/1/2027 | 203,817 | 0.15% |
| BNP Paribas SA | 100,000 | 1.13% | 11/6/2026 | 97,567 | 0.07% |
| BNP Paribas SA | 200,000 | 0.13% | 4/9/2026 | 190,973 | 0.14% |
| BNP Paribas SA | 100,000 | 2.25% | 11/1/2027 | 98,281 | 0.07% |
| BNP Paribas SA | 100,000 | 2.13% | 23/1/2027 | 99,094 | 0.07% |
| BNP Paribas SA | 300,000 | 0.50% | 19/2/2028 | 283,684 | 0.20% |
| BNP Paribas SA | 100,000 | 1.50% | 23/5/2028 | 94,928 | 0.07% |
| BNP Paribas SA | 300,000 | 0.50% | 30/5/2028 | 281,827 | 0.20% |
| BNP Paribas SA | 100,000 | 4.38% | 13/1/2029 | 103,499 | 0.07% |
| BNP Paribas SA | 100,000 | 1.13% | 17/4/2029 | 93,610 | 0.07% |
| BNP Paribas SA | 200,000 | 0.88% | 11/7/2030 | 179,171 | 0.13% |
| BNP Paribas SA | 300,000 | 3.88% | 10/1/2031 | 309,947 | 0.22% |
| BNP Paribas SA | 100,000 | 1.63% | 2/7/2031 | 88,042 | 0.06% |
| BNP Paribas SA | 100,000 | 2.50% | 31/3/2032 | 97,331 | 0.07% |
| BNP Paribas SA | 100,000 | 4.13% | 26/9/2032 | 105,087 | 0.08% |
| BNP Paribas SA | 100,000 | 4.75% | 13/11/2032 | 106,657 | 0.08% |
| BNP Paribas SA | 100,000 | 0.63% | 3/12/2032 | 80,014 | 0.06% |
| BNP Paribas SA | 200,000 | 0.88% | 31/8/2033 | 179,652 | 0.13% |
| BNP Paribas SA | 200,000 | 4.10% | 13/2/2034 | 205,381 | 0.15% |
| BPCE SA | 200,000 | 3.63% | 17/4/2026 | 201,884 | 0.15% |
| BPCE SA | 100,000 | 1.75% | 26/4/2027 | 97,444 | 0.07% |
| BPCE SA | 200,000 | 0.50% | 14/1/2028 | 189,742 | 0.14% |
| BPCE SA | 100,000 | 1.63% | 31/1/2028 | 95,372 | 0.07% |
| BPCE SA | 100,000 | 4.13% | 10/7/2028 | 103,969 | 0.07% |
| BPCE SA | 200,000 | 4.38% | 13/7/2028 | 207,635 | 0.15% |
| BPCE SA | 100,000 | 0.63% | 15/1/2030 | 88,835 | 0.06% |
| BPCE SA | 100,000 | 0.25% | 14/1/2031 | 83,971 | 0.06% |
| BPCE SA | 100,000 | 2.38% | 26/4/2032 | 94,213 | 0.07% |
| BPCE SA | 200,000 | 4.50% | 13/1/2033 | 209,953 | 0.15% |
| BPCE SA | 200,000 | 4.13% | 8/3/2033 | 204,503 | 0.15% |
| BPCE SA | 100,000 | 5.13% | 25/1/2035 | 104,550 | 0.08% |
| BPCE SA | 100,000 | 3.88% | 25/1/2036 | 102,679 | 0.07% |
| BPCE SA | 100,000 | 4.88% | 26/2/2036 | 103,434 | 0.07% |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama | 100,000 | 0.75% | 7/7/2028 | 91,606 | 0.07% |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama | 100,000 | 3.38% | 24/9/2028 | 99,454 | 0.07% |
| Capgemini SE | 100,000 | 1.75% | 18/4/2028 | 96,826 | 0.07% |
| Capgemini SE | 100,000 | 2.38% | 15/4/2032 | 94,927 | 0.07% |
| Carrefour SA | 100,000 | 2.63% | 15/12/2027 | 99,117 | 0.07% |
| Carrefour SA | 100,000 | 4.13% | 12/10/2028 | 103,660 | 0.07% |
| Carrefour SA | 100,000 | 3.75% | 10/10/2030 | 101,991 | 0.07% |
| Carrefour SA | 100,000 | 4.38% | 14/11/2031 | 105,377 | 0.08% |
| Cie de Saint-Gobain SA | 100,000 | 3.75% | 29/11/2026 | 101,872 | 0.07% |
| Cie de Saint-Gobain SA | 200,000 | 1.38% | 14/6/2027 | 194,074 | 0.14% |
| Cie de Saint-Gobain SA | 100,000 | 3.25% | 9/8/2029 | 101,023 | 0.07% |
| Cie de Saint-Gobain SA | 200,000 | 3.88% | 29/11/2030 | 207,478 | 0.15% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Cie de Saint-Gobain SA | 100,000 | 1.88% | 15/3/2031 | 92,789 | 0.07% |
| Cie de Saint-Gobain SA | 100,000 | 3.63% | 9/8/2036 | 99,516 | 0.07% |
| Cie Generale des Etablissements Michelin SCA | 100,000 | 0.00% | 2/11/2028 | 89,669 | 0.06% |
| Cie Generale des Etablissements Michelin SCA | 100,000 | 0.25% | 2/11/2032 | 79,757 | 0.06% |
| Cie Generale des Etablissements Michelin SCA | 100,000 | 0.63% | 2/11/2040 | 63,958 | 0.05% |
| Cofiroute SA | 100,000 | 1.00% | 19/5/2031 | 87,890 | 0.06% |
| Covivio SA | 100,000 | 1.13% | 17/9/2031 | 86,949 | 0.06% |
| Credit Agricole Assurances SA | 100,000 | 1.50% | 6/10/2031 | 86,072 | 0.06% |
| Credit Agricole Assurances SA | 100,000 | 4.50% | 17/12/2034 | 102,011 | 0.07% |
| Credit Agricole Assurances SA | 100,000 | 4.75% | 27/9/2048 | 103,687 | 0.07% |
| Credit Agricole SA | 100,000 | 3.13% | 5/2/2026 | 100,648 | 0.07% |
| Credit Agricole SA | 100,000 | 1.88% | 20/12/2026 | 97,920 | 0.07% |
| Credit Agricole SA | 100,000 | 2.63% | 17/3/2027 | 99,187 | 0.07% |
| Credit Agricole SA | 200,000 | 1.38% | 3/5/2027 | 193,455 | 0.14% |
| Credit Agricole SA | 200,000 | 3.38% | 28/7/2027 | 202,572 | 0.15% |
| Credit Agricole SA | 100,000 | 1.75% | 5/3/2029 | 94,180 | 0.07% |
| Credit Agricole SA | 100,000 | 4.25% | 11/7/2029 | 103,382 | 0.07% |
| Credit Agricole SA | 100,000 | 0.50% | 21/9/2029 | 90,663 | 0.07% |
| Credit Agricole SA | 200,000 | 4.13% | 7/3/2030 | 209,893 | 0.15% |
| Credit Agricole SA | 100,000 | 3.88% | 20/4/2031 | 103,627 | 0.07% |
| Credit Agricole SA | 200,000 | 0.88% | 14/1/2032 | 168,054 | 0.12% |
| Credit Agricole SA | 100,000 | 5.50% | 28/8/2033 | 105,774 | 0.08% |
| Credit Agricole SA | 100,000 | 4.38% | 27/11/2033 | 105,545 | 0.08% |
| Credit Agricole SA | 200,000 | 3.88% | 28/11/2034 | 207,693 | 0.15% |
| Credit Agricole SA | 100,000 | 4.13% | 26/2/2036 | 102,857 | 0.07% |
| Credit Agricole SA | 100,000 | 4.38% | 15/4/2036 | 101,447 | 0.07% |
| Credit Mutuel Arkea SA | 100,000 | 0.01% | 28/1/2026 | 97,047 | 0.07% |
| Credit Mutuel Arkea SA | 100,000 | 1.63% | 15/4/2026 | 98,356 | 0.07% |
| Credit Mutuel Arkea SA | 100,000 | 0.88% | 7/5/2027 | 95,360 | 0.07% |
| Credit Mutuel Arkea SA | 100,000 | 3.38% | 19/9/2027 | 101,355 | 0.07% |
| Credit Mutuel Arkea SA | 100,000 | 3.88% | 22/5/2028 | 103,055 | 0.07% |
| Credit Mutuel Arkea SA | 200,000 | 0.88% | 11/3/2033 | 162,413 | 0.12% |
| Credit Mutuel Arkea SA | 100,000 | 3.63% | 3/10/2033 | 101,682 | 0.07% |
| Credit Mutuel Arkea SA | 100,000 | 4.81% | 15/5/2035 | 103,196 | 0.07% |
| Danone SA | 100,000 | 1.00% | Perpetual | 95,165 | 0.07% |
| Danone SA | 100,000 | 1.21% | 3/11/2028 | 94,868 | 0.07% |
| Danone SA | 100,000 | 0.40% | 10/6/2029 | 90,502 | 0.07% |
| Danone SA | 200,000 | 3.71% | 13/11/2029 | 206,751 | 0.15% |
| Danone SA | 100,000 | 3.48% | 3/5/2030 | 102,346 | 0.07% |
| Dassault Systemes SE | 200,000 | 0.38% | 16/9/2029 | 178,336 | 0.13% |
| Edenred SE | 100,000 | 3.63% | 13/12/2026 | 101,444 | 0.07% |
| Edenred SE | 100,000 | 1.88% | 30/3/2027 | 98,201 | 0.07% |
| Edenred SE | 100,000 | 3.63% | 13/6/2031 | 100,824 | 0.07% |
| Elis SA | 100,000 | 1.63% | 3/4/2028 | 95,069 | 0.07% |
| EssilorLuxottica SA | 100,000 | 0.38% | 5/1/2026 | 97,772 | 0.07% |
| EssilorLuxottica SA | 200,000 | 0.38% | 27/11/2027 | 187,400 | 0.14% |
| EssilorLuxottica SA | 200,000 | 2.88% | 5/3/2029 | 200,698 | 0.14% |
| Gecina SA | 100,000 | 1.38% | 26/1/2028 | 95,901 | 0.07% |
| Gecina SA | 100,000 | 0.88% | 25/1/2033 | 83,809 | 0.06% |
| Gecina SA | 100,000 | 0.88% | 30/6/2036 | 74,781 | 0.05% |
| Groupe des Assurances du Credit Mutuel SADIR | 100,000 | 3.75% | 30/4/2029 | 102,038 | 0.07% |
| Holding d'Infrastructures de Transport SASU | 100,000 | 0.63% | 14/9/2028 | 91,211 | 0.07% |
| Holding d'Infrastructures de Transport SASU | 100,000 | 4.25% | 18/3/2030 | 103,889 | 0.07% |
| ICADE | 200,000 | 1.50% | 13/9/2027 | 191,808 | 0.14% |
| ICADE | 100,000 | 1.63% | 28/2/2028 | 95,115 | 0.07% |
| ICADE | 100,000 | 1.00% | 19/1/2030 | 87,966 | 0.06% |
| Imerys SA | 100,000 | 1.50% | 15/1/2027 | 97,117 | 0.07% |
| JCDecaux SE | 200,000 | 1.63% | 7/2/2030 | 183,507 | 0.13% |
| Kering SA | 100,000 | 0.75% | 13/5/2028 | 93,268 | 0.07% |
| Kering SA | 100,000 | 3.63% | 5/9/2031 | 101,322 | 0.07% |
| Kering SA | 100,000 | 3.38% | 11/3/2032 | 99,366 | 0.07% |
| Kering SA | 100,000 | 3.38% | 27/2/2033 | 98,333 | 0.07% |
| Kering SA | 100,000 | 3.88% | 5/9/2035 | 100,889 | 0.07% |
| Klepierre SA | 100,000 | 1.38% | 16/2/2027 | 97,390 | 0.07% |
| Klepierre SA | 200,000 | 1.63% | 13/12/2032 | 178,086 | 0.13% |
| Klepierre SA | 100,000 | 3.88% | 23/9/2033 | 102,532 | 0.07% |
| Legrand SA | 100,000 | 3.50% | 29/5/2029 | 102,407 | 0.07% |
| Legrand SA | 100,000 | 0.75% | 20/5/2030 | 89,378 | 0.06% |
| L'Oreal SA | 100,000 | 0.88% | 29/6/2026 | 97,609 | 0.07% |
| L'Oreal SA | 100,000 | 3.38% | 23/1/2027 | 101,711 | 0.07% |
| L'Oreal SA | 300,000 | 2.88% | 19/5/2028 | 302,323 | 0.22% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| MMS USA Holdings, Inc. | 200,000 | 1.25% | 13/6/2028 | 189,298 | 0.14% |
| Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal | 100,000 | 2.13% | 21/6/2052 | 84,086 | 0.06% |
| Orange SA | 200,000 | 1.75% | Perpetual | 189,355 | 0.14% |
| Orange SA | 100,000 | 5.38% | Perpetual | 106,348 | 0.08% |
| Orange SA | 200,000 | 0.00% | 29/6/2026 | 192,393 | 0.14% |
| Orange SA | 100,000 | 1.38% | 20/3/2028 | 95,938 | 0.07% |
| Orange SA | 100,000 | 0.13% | 16/9/2029 | 88,267 | 0.06% |
| Orange SA | 200,000 | 1.88% | 12/9/2030 | 189,451 | 0.14% |
| Orange SA | 100,000 | 3.63% | 16/11/2031 | 103,540 | 0.07% |
| Orange SA | 100,000 | 1.63% | 7/4/2032 | 90,870 | 0.07% |
| Orange SA | 50,000 | 8.13% | 28/1/2033 | 67,699 | 0.05% |
| Orange SA | 200,000 | 0.63% | 16/12/2033 | 160,403 | 0.12% |
| Orange SA | 200,000 | 0.75% | 29/6/2034 | 159,874 | 0.12% |
| PSA Tresorerie GIE | 20,000 | 6.00% | 19/9/2033 | 22,626 | 0.02% |
| RCI Banque SA | 50,000 | 1.63% | 26/5/2026 | 49,007 | 0.04% |
| RCI Banque SA | 100,000 | 4.63% | 13/7/2026 | 101,825 | 0.07% |
| RCI Banque SA | 100,000 | 4.63% | 2/10/2026 | 102,119 | 0.07% |
| RCI Banque SA | 31,000 | 4.50% | 6/4/2027 | 31,745 | 0.02% |
| RCI Banque SA | 50,000 | 4.75% | 6/7/2027 | 51,592 | 0.04% |
| RCI Banque SA | 150,000 | 3.75% | 4/10/2027 | 151,673 | 0.11% |
| RCI Banque SA | 70,000 | 4.88% | 14/6/2028 | 73,145 | 0.05% |
| RCI Banque SA | 20,000 | 4.88% | 21/9/2028 | 20,895 | 0.02% |
| RCI Banque SA | 90,000 | 3.88% | 30/9/2030 | 90,327 | 0.07% |
| RCI Banque SA | 25,000 | 4.13% | 4/4/2031 | 25,338 | 0.02% |
| Sanofi SA | 100,000 | 1.00% | 21/3/2026 | 98,136 | 0.07% |
| SCOR SE | 200,000 | 3.00% | 8/6/2046 | 198,705 | 0.14% |
| SCOR SE | 100,000 | 3.63% | 27/5/2048 | 99,700 | 0.07% |
| Societe Fonciere Lyonnaise SA | 100,000 | 1.50% | 5/6/2027 | 96,594 | 0.07% |
| Societe Generale SA | 100,000 | 0.13% | 24/2/2026 | 97,073 | 0.07% |
| Societe Generale SA | 100,000 | 0.88% | 1/7/2026 | 96,833 | 0.07% |
| Societe Generale SA | 200,000 | 4.25% | 28/9/2026 | 204,619 | 0.15% |
| Societe Generale SA | 200,000 | 0.25% | 8/7/2027 | 186,801 | 0.13% |
| Societe Generale SA | 200,000 | 0.63% | 2/12/2027 | 190,321 | 0.14% |
| Societe Generale SA | 100,000 | 0.88% | 22/9/2028 | 93,983 | 0.07% |
| Societe Generale SA | 100,000 | 4.13% | 21/11/2028 | 103,888 | 0.07% |
| Societe Generale SA | 100,000 | 0.50% | 12/6/2029 | 90,525 | 0.07% |
| Societe Generale SA | 100,000 | 4.75% | 28/9/2029 | 104,503 | 0.08% |
| Societe Generale SA | 100,000 | 1.25% | 12/6/2030 | 88,491 | 0.06% |
| Societe Generale SA | 400,000 | 4.25% | 6/12/2030 | 409,459 | 0.30% |
| Societe Generale SA | 200,000 | 5.25% | 6/9/2032 | 207,504 | 0.15% |
| Societe Generale SA | 100,000 | 4.25% | 16/11/2032 | 106,248 | 0.08% |
| Sodexo SA | 100,000 | 2.50% | 24/6/2026 | 99,696 | 0.07% |
| Sodexo SA | 100,000 | 1.00% | 17/7/2028 | 93,788 | 0.07% |
| Sogecap SA | 100,000 | 4.13% | Perpetual | 100,287 | 0.07% |
| Suez SACA | 100,000 | 1.88% | 24/5/2027 | 97,345 | 0.07% |
| Suez SACA | 100,000 | 2.38% | 24/5/2030 | 95,691 | 0.07% |
| Suez SACA | 100,000 | 4.50% | 13/11/2033 | 106,244 | 0.08% |
| TDF Infrastructure SASU | 100,000 | 5.63% | 21/7/2028 | 106,255 | 0.08% |
| TDF Infrastructure SASU | 100,000 | 1.75% | 1/12/2029 | 90,926 | 0.07% |
| Teleperformance SE | 100,000 | 0.25% | 26/11/2027 | 93,278 | 0.07% |
| Teleperformance SE | 100,000 | 5.25% | 22/11/2028 | 105,526 | 0.08% |
| Unibail-Rodamco-Westfield SE | 200,000 | 7.25% | Perpetual | 218,430 | 0.16% |
| Unibail-Rodamco-Westfield SE | 200,000 | 1.38% | 9/3/2026 | 196,855 | 0.14% |
| Unibail-Rodamco-Westfield SE | 100,000 | 0.75% | 25/10/2028 | 91,972 | 0.07% |
| Unibail-Rodamco-Westfield SE | 100,000 | 1.50% | 29/5/2029 | 93,079 | 0.07% |
| Unibail-Rodamco-Westfield SE | 300,000 | 1.38% | 15/4/2030 | 273,205 | 0.20% |
| Unibail-Rodamco-Westfield SE | 100,000 | 1.88% | 15/1/2031 | 91,490 | 0.07% |
| Unibail-Rodamco-Westfield SE | 100,000 | 1.38% | 4/12/2031 | 86,739 | 0.06% |
| Unibail-Rodamco-Westfield SE | 100,000 | 1.38% | 25/5/2033 | 83,472 | 0.06% |
| Unibail-Rodamco-Westfield SE | 100,000 | 3.88% | 11/9/2034 | 99,668 | 0.07% |
| Verallia SA | 100,000 | 1.63% | 14/5/2028 | 95,362 | 0.07% |
| Wendel SE | 100,000 | 2.50% | 9/2/2027 | 99,446 | 0.07% |
| Worldline SA | 100,000 | 0.88% | 30/6/2027 | 93,622 | 0.07% |
| | | | | 27,812,669 | 20.08% |
| Germany 12.68% (30 June 2024: 11.53%) | | | | | |
| Aareal Bank AG | 100,000 | 0.25% | 23/11/2027 | 90,806 | 0.07% |
| Adidas AG | 100,000 | 0.00% | 5/10/2028 | 90,649 | 0.07% |
| Adidas AG | 100,000 | 3.13% | 21/11/2029 | 101,121 | 0.07% |
| Allianz Finance II BV | 100,000 | 0.88% | 15/1/2026 | 98,385 | 0.07% |
| Allianz Finance II BV | 100,000 | 0.00% | 22/11/2026 | 95,336 | 0.07% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Allianz Finance II BV | 100,000 | 3.00% | 13/3/2028 | 101,840 | 0.07% |
| Allianz Finance II BV | 100,000 | 0.50% | 14/1/2031 | 87,226 | 0.06% |
| Allianz Finance II BV | 100,000 | 0.50% | 22/11/2033 | 80,191 | 0.06% |
| Allianz SE | 100,000 | 4.60% | 7/9/2038 | 104,080 | 0.08% |
| Allianz SE | 100,000 | 3.10% | 6/7/2047 | 99,837 | 0.07% |
| Allianz SE | 100,000 | 1.30% | 25/9/2049 | 90,680 | 0.07% |
| Allianz SE | 100,000 | 5.82% | 25/7/2053 | 112,992 | 0.08% |
| Allianz SE | 100,000 | 4.85% | 26/7/2054 | 107,053 | 0.08% |
| Aroundtown Finance Sarl | 100,000 | 5.00% | Perpetual | 88,380 | 0.06% |
| Aroundtown SA | 100,000 | 1.63% | 31/1/2028 | 94,645 | 0.07% |
| Aroundtown SA | 100,000 | 4.80% | 16/7/2029 | 103,536 | 0.08% |
| Bayer AG | 240,000 | 4.00% | 26/8/2026 | 243,870 | 0.18% |
| Bayer AG | 100,000 | 0.63% | 12/7/2031 | 82,510 | 0.06% |
| Bayer AG | 100,000 | 1.38% | 6/7/2032 | 84,261 | 0.06% |
| Bayer AG | 200,000 | 4.63% | 26/5/2033 | 209,554 | 0.15% |
| Bayer AG | 100,000 | 1.00% | 12/1/2036 | 72,621 | 0.05% |
| Bayer Capital Corp. BV | 100,000 | 1.50% | 26/6/2026 | 98,037 | 0.07% |
| Berlin Hyp AG | 100,000 | 0.38% | 25/1/2027 | 95,633 | 0.07% |
| Berlin Hyp AG | 100,000 | 0.50% | 5/11/2029 | 88,819 | 0.06% |
| Bertelsmann SE & Co. KGaA | 100,000 | 1.50% | 15/5/2030 | 93,494 | 0.07% |
| BMW Finance NV | 250,000 | 3.25% | 22/11/2026 | 252,174 | 0.18% |
| BMW Finance NV | 125,000 | 0.38% | 14/1/2027 | 119,259 | 0.09% |
| BMW Finance NV | 50,000 | 1.13% | 10/1/2028 | 47,646 | 0.03% |
| BMW Finance NV | 45,000 | 1.50% | 6/2/2029 | 42,626 | 0.03% |
| BMW Finance NV | 20,000 | 0.20% | 11/1/2033 | 15,758 | 0.01% |
| BMW Finance NV | 100,000 | 4.13% | 4/10/2033 | 105,357 | 0.08% |
| BMW Finance NV | 75,000 | 3.63% | 22/5/2035 | 76,264 | 0.06% |
| BMW International Investment BV | 50,000 | 3.25% | 17/11/2028 | 50,672 | 0.04% |
| BMW International Investment BV | 75,000 | 3.13% | 27/8/2030 | 74,945 | 0.05% |
| BMW International Investment BV | 50,000 | 3.50% | 17/11/2032 | 50,686 | 0.04% |
| BMW International Investment BV | 40,000 | 3.38% | 27/8/2034 | 39,527 | 0.03% |
| BMW US Capital LLC | 20,000 | 3.00% | 2/11/2027 | 20,125 | 0.01% |
| BMW US Capital LLC | 55,000 | 3.38% | 2/2/2034 | 54,563 | 0.04% |
| Brenntag Finance BV | 100,000 | 3.88% | 24/4/2032 | 101,881 | 0.07% |
| Bundesrepublik Deutschland Bundesanleihe ¹ | 140,000 | 2.60% | 15/5/2041 | 139,954 | 0.10% |
| Commerzbank AG | 100,000 | 1.00% | 4/3/2026 | 98,004 | 0.07% |
| Commerzbank AG | 100,000 | 4.00% | 23/3/2026 | 100,985 | 0.07% |
| Commerzbank AG | 200,000 | 0.50% | 4/12/2026 | 191,761 | 0.14% |
| Commerzbank AG | 100,000 | 3.00% | 14/9/2027 | 100,185 | 0.07% |
| Commerzbank AG | 100,000 | 4.63% | 21/3/2028 | 103,409 | 0.07% |
| Commerzbank AG | 30,000 | 1.50% | 28/8/2028 | 28,607 | 0.02% |
| Commerzbank AG | 100,000 | 4.63% | 17/1/2031 | 105,039 | 0.08% |
| Commerzbank AG | 200,000 | 1.38% | 29/12/2031 | 191,917 | 0.14% |
| Commerzbank AG | 100,000 | 4.00% | 16/7/2032 | 101,745 | 0.07% |
| Commerzbank AG | 100,000 | 6.75% | 5/10/2033 | 109,217 | 0.08% |
| Continental AG | 100,000 | 3.50% | 1/10/2029 | 100,923 | 0.07% |
| Covestro AG | 100,000 | 1.38% | 12/6/2030 | 91,195 | 0.07% |
| Deutsche Bank AG | 100,000 | 4.50% | 19/5/2026 | 101,692 | 0.07% |
| Deutsche Bank AG | 300,000 | 1.63% | 20/1/2027 | 291,505 | 0.21% |
| Deutsche Bank AG | 100,000 | 0.75% | 17/2/2027 | 97,467 | 0.07% |
| Deutsche Bank AG | 100,000 | 4.00% | 29/11/2027 | 103,603 | 0.08% |
| Deutsche Bank AG | 100,000 | 1.75% | 17/1/2028 | 96,196 | 0.07% |
| Deutsche Bank AG | 200,000 | 1.88% | 23/2/2028 | 194,587 | 0.14% |
| Deutsche Bank AG | 100,000 | 1.75% | 19/11/2030 | 92,106 | 0.07% |
| Deutsche Bank AG | 100,000 | 1.38% | 17/2/2032 | 88,014 | 0.06% |
| Deutsche Bank AG | 100,000 | 4.00% | 24/6/2032 | 100,078 | 0.07% |
| Deutsche Bank AG | 200,000 | 4.50% | 12/7/2035 | 206,891 | 0.15% |
| Deutsche Boerse AG | 100,000 | 3.88% | 28/9/2026 | 101,985 | 0.07% |
| Deutsche Boerse AG | 100,000 | 1.50% | 4/4/2032 | 90,485 | 0.07% |
| Deutsche Boerse AG | 100,000 | 3.88% | 28/9/2033 | 105,176 | 0.08% |
| Deutsche Boerse AG | 100,000 | 2.00% | 23/6/2048 | 95,014 | 0.07% |
| Deutsche Lufthansa AG | 100,000 | 3.75% | 11/2/2028 | 101,555 | 0.07% |
| Deutsche Lufthansa AG | 150,000 | 4.13% | 3/9/2032 | 154,082 | 0.11% |
| Deutsche Post AG | 100,000 | 0.38% | 20/5/2026 | 97,075 | 0.07% |
| Deutsche Post AG | 100,000 | 1.00% | 13/12/2027 | 95,851 | 0.07% |
| Deutsche Post AG | 150,000 | 1.63% | 5/12/2028 | 145,077 | 0.11% |
| Deutsche Post AG | 100,000 | 3.38% | 3/7/2033 | 103,179 | 0.07% |
| Deutsche Telekom AG | 100,000 | 1.75% | 25/3/2031 | 94,087 | 0.07% |
| Deutsche Telekom AG | 100,000 | 1.38% | 5/7/2034 | 86,743 | 0.06% |
| Deutsche Telekom AG | 100,000 | 3.25% | 4/6/2035 | 100,252 | 0.07% |
| Deutsche Telekom AG | 50,000 | 1.75% | 9/12/2049 | 35,818 | 0.03% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Deutsche Telekom International Finance BV | 100,000 | 1.13% | 22/5/2026 | 98,140 | 0.07% |
| Deutsche Telekom International Finance BV | 200,000 | 1.50% | 3/4/2028 | 193,436 | 0.14% |
| Deutsche Telekom International Finance BV | 33,000 | 7.50% | 24/1/2033 | 43,078 | 0.03% |
| Eurogrid GmbH | 100,000 | 0.74% | 21/4/2033 | 81,202 | 0.06% |
| Eurogrid GmbH | 100,000 | 3.92% | 1/2/2034 | 103,255 | 0.07% |
| Eurogrid GmbH | 100,000 | 3.73% | 18/10/2035 | 100,954 | 0.07% |
| Evonik Industries AG | 100,000 | 2.25% | 25/9/2027 | 98,664 | 0.07% |
| Evonik Industries AG | 30,000 | 0.75% | 7/9/2028 | 28,229 | 0.02% |
| Fresenius Finance Ireland plc | 80,000 | 2.13% | 1/2/2027 | 79,184 | 0.06% |
| Fresenius Finance Ireland plc | 145,000 | 0.88% | 1/10/2031 | 123,578 | 0.09% |
| Fresenius Medical Care AG | 50,000 | 0.63% | 30/11/2026 | 47,988 | 0.03% |
| Fresenius Medical Care AG | 100,000 | 3.88% | 20/9/2027 | 102,774 | 0.07% |
| Fresenius Medical Care AG | 50,000 | 1.50% | 29/5/2030 | 45,544 | 0.03% |
| Fresenius SE & Co. KGaA | 100,000 | 4.25% | 28/5/2026 | 102,010 | 0.07% |
| Fresenius SE & Co. KGaA | 100,000 | 0.75% | 15/1/2028 | 94,422 | 0.07% |
| Fresenius SE & Co. KGaA | 100,000 | 5.00% | 28/11/2029 | 108,181 | 0.08% |
| Fresenius SE & Co. KGaA | 30,000 | 2.88% | 24/5/2030 | 29,790 | 0.02% |
| Grand City Properties SA | 100,000 | 1.50% | Perpetual | 95,512 | 0.07% |
| Grand City Properties SA | 100,000 | 1.50% | 22/2/2027 | 96,300 | 0.07% |
| Grand City Properties SA | 100,000 | 4.38% | 9/1/2030 | 102,979 | 0.07% |
| Hamburg Commercial Bank AG | 100,000 | 0.38% | 9/3/2026 | 96,786 | 0.07% |
| Hannover Rueck SE | 100,000 | 1.38% | 30/6/2042 | 85,472 | 0.06% |
| Hannover Rueck SE | 200,000 | 5.88% | 26/8/2043 | 226,797 | 0.16% |
| Heidelberg Materials AG | 20,000 | 3.75% | 31/5/2032 | 20,477 | 0.02% |
| Heidelberg Materials Finance Luxembourg SA | 150,000 | 1.63% | 7/4/2026 | 148,181 | 0.11% |
| Heidelberg Materials Finance Luxembourg SA | 100,000 | 1.50% | 14/6/2027 | 97,344 | 0.07% |
| Heidelberg Materials Finance Luxembourg SA | 100,000 | 4.88% | 21/11/2033 | 109,428 | 0.08% |
| Henkel AG & Co. KGaA | 100,000 | 2.63% | 13/9/2027 | 100,178 | 0.07% |
| Infineon Technologies AG | 100,000 | 1.13% | 24/6/2026 | 97,643 | 0.07% |
| Infineon Technologies AG | 200,000 | 1.63% | 24/6/2029 | 188,610 | 0.14% |
| KION Group AG | 100,000 | 4.00% | 20/11/2029 | 101,860 | 0.07% |
| Knorr-Bremse AG | 150,000 | 3.00% | 30/9/2029 | 150,555 | 0.11% |
| Knorr-Bremse AG | 50,000 | 3.25% | 30/9/2032 | 50,716 | 0.04% |
| LEG Immobilien SE | 100,000 | 0.88% | 17/1/2029 | 91,026 | 0.07% |
| LEG Immobilien SE | 100,000 | 1.50% | 17/1/2034 | 83,758 | 0.06% |
| Mercedes-Benz Finance Canada, Inc. | 200,000 | 3.00% | 23/2/2027 | 200,643 | 0.15% |
| Mercedes-Benz Group AG | 450,000 | 1.38% | 11/5/2028 | 430,240 | 0.31% |
| Mercedes-Benz Group AG | 100,000 | 1.50% | 3/7/2029 | 94,031 | 0.07% |
| Mercedes-Benz Group AG | 50,000 | 0.75% | 8/2/2030 | 44,551 | 0.03% |
| Mercedes-Benz Group AG | 50,000 | 2.38% | 22/5/2030 | 48,219 | 0.04% |
| Mercedes-Benz Group AG | 35,000 | 2.00% | 27/2/2031 | 32,884 | 0.02% |
| Mercedes-Benz Group AG | 30,000 | 1.13% | 6/11/2031 | 26,305 | 0.02% |
| Mercedes-Benz Group AG | 35,000 | 0.75% | 11/3/2033 | 28,806 | 0.02% |
| Mercedes-Benz Group AG | 50,000 | 1.13% | 8/8/2034 | 41,152 | 0.03% |
| Mercedes-Benz Group AG | 150,000 | 2.13% | 3/7/2037 | 130,716 | 0.09% |
| Mercedes-Benz International Finance BV | 35,000 | 1.38% | 26/6/2026 | 34,350 | 0.03% |
| Mercedes-Benz International Finance BV | 125,000 | 3.00% | 10/7/2027 | 125,445 | 0.09% |
| Mercedes-Benz International Finance BV | 100,000 | 3.25% | 15/9/2027 | 101,002 | 0.07% |
| Merck Financial Services GmbH | 200,000 | 2.38% | 15/6/2030 | 194,857 | 0.14% |
| Merck KGaA | 200,000 | 1.63% | 9/9/2080 | 194,000 | 0.14% |
| Robert Bosch GmbH | 100,000 | 3.63% | 2/6/2027 | 101,786 | 0.07% |
| Robert Bosch GmbH | 200,000 | 3.63% | 2/6/2030 | 205,254 | 0.15% |
| Robert Bosch GmbH | 100,000 | 4.38% | 2/6/2043 | 104,481 | 0.08% |
| Santander Consumer Bank AG | 100,000 | 4.50% | 30/6/2026 | 102,497 | 0.07% |
| SAP SE | 100,000 | 0.13% | 18/5/2026 | 96,866 | 0.07% |
| SAP SE | 100,000 | 1.25% | 10/3/2028 | 96,177 | 0.07% |
| SAP SE | 200,000 | 1.38% | 13/3/2030 | 188,259 | 0.14% |
| Siemens Financieringsmaatschappij NV | 100,000 | 0.63% | 25/2/2027 | 96,319 | 0.07% |
| Siemens Financieringsmaatschappij NV | 100,000 | 1.00% | 6/9/2027 | 96,573 | 0.07% |
| Siemens Financieringsmaatschappij NV | 100,000 | 0.90% | 28/2/2028 | 96,419 | 0.07% |
| Siemens Financieringsmaatschappij NV | 100,000 | 3.00% | 22/11/2028 | 101,334 | 0.07% |
| Siemens Financieringsmaatschappij NV | 120,000 | 1.38% | 6/9/2030 | 111,861 | 0.08% |
| Siemens Financieringsmaatschappij NV | 200,000 | 3.38% | 24/8/2031 | 206,178 | 0.15% |
| Siemens Financieringsmaatschappij NV | 100,000 | 3.13% | 22/5/2032 | 101,072 | 0.07% |
| Siemens Financieringsmaatschappij NV | 100,000 | 0.50% | 5/9/2034 | 79,226 | 0.06% |
| Siemens Financieringsmaatschappij NV | 100,000 | 1.25% | 25/2/2035 | 83,697 | 0.06% |
| Siemens Financieringsmaatschappij NV | 50,000 | 1.75% | 28/2/2039 | 41,046 | 0.03% |
| Siemens Financieringsmaatschappij NV | 100,000 | 3.63% | 24/2/2043 | 99,856 | 0.07% |
| Siemens Financieringsmaatschappij NV | 100,000 | 3.63% | 22/2/2044 | 99,499 | 0.07% |
| Sixt SE | 100,000 | 3.75% | 25/1/2029 | 102,327 | 0.07% |
| Talanx AG | 100,000 | 1.75% | 1/12/2042 | 86,954 | 0.06% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Volkswagen Bank GmbH | 200,000 | 4.38% | 3/5/2028 | 206,393 | 0.15% |
| Volkswagen Financial Services AG | 50,000 | 3.75% | 10/9/2026 | 50,570 | 0.04% |
| Volkswagen Financial Services AG | 225,000 | 0.88% | 31/1/2028 | 208,994 | 0.15% |
| Volkswagen Financial Services AG | 200,000 | 0.38% | 12/2/2030 | 169,636 | 0.12% |
| Volkswagen Leasing GmbH | 400,000 | 0.25% | 12/1/2026 | 389,118 | 0.28% |
| Volkswagen Leasing GmbH | 20,000 | 3.63% | 11/10/2026 | 20,184 | 0.01% |
| Volkswagen Leasing GmbH | 134,000 | 3.88% | 11/10/2028 | 136,081 | 0.10% |
| Volkswagen Leasing GmbH | 50,000 | 4.00% | 11/4/2031 | 50,898 | 0.04% |
| Volkswagen Leasing GmbH | 20,000 | 4.75% | 25/9/2031 | 21,117 | 0.02% |
| Vonovia SE | 200,000 | 0.25% | 1/9/2028 | 181,079 | 0.13% |
| Vonovia SE | 100,000 | 2.25% | 7/4/2030 | 94,912 | 0.07% |
| Vonovia SE | 300,000 | 1.00% | 9/7/2030 | 264,883 | 0.19% |
| Vonovia SE | 100,000 | 5.00% | 23/11/2030 | 108,352 | 0.08% |
| Vonovia SE | 300,000 | 1.00% | 16/6/2033 | 240,932 | 0.17% |
| Vonovia SE | 100,000 | 1.00% | 28/1/2041 | 63,381 | 0.05% |
| | | | | 17,563,961 | 12.68% |
| Greece 0.22% (30 June 2024: 0.00%) | | | | | |
| Eurobank SA | 100,000 | 3.25% | 12/3/2030 | 99,226 | 0.07% |
| National Bank of Greece SA | 200,000 | 3.50% | 19/11/2030 | 200,500 | 0.15% |
| | | | | 299,726 | 0.22% |
| Hungary 0.07% (30 June 2024: 0.11%) | | | | | |
| OTP Bank Nyrt | 100,000 | 4.75% | 12/6/2028 | 102,281 | 0.07% |
| | | | | 102,281 | 0.07% |
| Ireland 1.25% (30 June 2024: 1.68%) | | | | | |
| AIB Group plc | 150,000 | 0.50% | 17/11/2027 | 143,560 | 0.10% |
| AIB Group plc | 100,000 | 5.25% | 23/10/2031 | 109,823 | 0.08% |
| Bank of Ireland Group plc | 100,000 | 5.00% | 4/7/2031 | 108,339 | 0.08% |
| Bank of Ireland Group plc | 100,000 | 6.75% | 1/3/2033 | 107,969 | 0.08% |
| Bank of Ireland Group plc | 100,000 | 4.75% | 10/8/2034 | 103,160 | 0.07% |
| CRH SMW Finance DAC | 100,000 | 1.25% | 5/11/2026 | 97,536 | 0.07% |
| CRH SMW Finance DAC | 100,000 | 4.25% | 11/7/2035 | 106,623 | 0.08% |
| Dell Bank International DAC | 100,000 | 0.50% | 27/10/2026 | 96,515 | 0.07% |
| Dell Bank International DAC | 100,000 | 4.50% | 18/10/2027 | 104,182 | 0.07% |
| DXC Capital Funding DAC | 100,000 | 0.45% | 15/9/2027 | 92,783 | 0.07% |
| Kerry Group Financial Services Unltd Co. | 100,000 | 3.38% | 5/3/2033 | 99,768 | 0.07% |
| Linde plc | 100,000 | 1.38% | 31/3/2031 | 90,866 | 0.07% |
| Linde plc | 100,000 | 0.38% | 30/9/2033 | 79,347 | 0.06% |
| Ryanair DAC | 100,000 | 0.88% | 25/5/2026 | 97,394 | 0.07% |
| Securitas Treasury Ireland DAC | 100,000 | 4.38% | 6/3/2029 | 104,481 | 0.08% |
| Smurfit Kappa Treasury ULC | 100,000 | 0.50% | 22/9/2029 | 89,389 | 0.06% |
| Smurfit Kappa Treasury ULC | 100,000 | 3.81% | 27/11/2036 | 101,661 | 0.07% |
| | | | | 1,733,396 | 1.25% |
| Italy 4.04% (30 June 2024: 3.91%) | | | | | |
| ASTM SpA | 100,000 | 1.00% | 25/11/2026 | 96,588 | 0.07% |
| ASTM SpA | 100,000 | 2.38% | 25/11/2033 | 88,230 | 0.06% |
| Autostrade per l'Italia SpA | 200,000 | 1.75% | 26/6/2026 | 196,995 | 0.14% |
| Autostrade per l'Italia SpA | 100,000 | 1.63% | 25/1/2028 | 95,691 | 0.07% |
| Autostrade per l'Italia SpA | 100,000 | 5.13% | 14/6/2033 | 107,555 | 0.08% |
| Autostrade per l'Italia SpA | 100,000 | 4.63% | 28/2/2036 | 102,750 | 0.07% |
| Banca Popolare di Sondrio SpA | 100,000 | 4.13% | 4/6/2030 | 102,835 | 0.08% |
| Banco BPM SpA | 100,000 | 4.88% | 18/1/2027 | 103,957 | 0.08% |
| Banco BPM SpA | 300,000 | 6.00% | 21/1/2028 | 317,215 | 0.23% |
| BPER Banca SpA | 100,000 | 4.25% | 20/2/2030 | 103,893 | 0.08% |
| CA Auto Bank SpA | 100,000 | 3.75% | 12/4/2027 | 101,477 | 0.07% |
| Coca-Cola HBC Finance BV | 100,000 | 3.38% | 27/2/2028 | 101,676 | 0.07% |
| Generali | 100,000 | 3.88% | 29/1/2029 | 102,742 | 0.07% |
| Generali | 200,000 | 2.12% | 1/10/2030 | 188,492 | 0.14% |
| Generali | 200,000 | 5.27% | 12/9/2033 | 220,017 | 0.16% |
| Generali | 100,000 | 3.55% | 15/1/2034 | 101,706 | 0.07% |
| Generali | 200,000 | 5.50% | 27/10/2047 | 211,318 | 0.15% |
| Iccrea Banca SpA | 100,000 | 6.88% | 20/1/2028 | 107,365 | 0.08% |
| Intesa Sanpaolo SpA | 100,000 | 4.00% | 19/5/2026 | 101,743 | 0.07% |
| Intesa Sanpaolo SpA | 200,000 | 4.38% | 29/8/2027 | 207,775 | 0.15% |
| Intesa Sanpaolo SpA | 200,000 | 4.75% | 6/9/2027 | 209,328 | 0.15% |
| Intesa Sanpaolo SpA | 100,000 | 1.75% | 20/3/2028 | 96,309 | 0.07% |
| Intesa Sanpaolo SpA | 250,000 | 4.88% | 19/5/2030 | 269,414 | 0.20% |
| Intesa Sanpaolo SpA | 200,000 | 3.63% | 16/10/2030 | 204,317 | 0.15% |
| Intesa Sanpaolo SpA | 150,000 | 3.85% | 16/9/2032 | 151,857 | 0.11% |
| Mediobanca Banca di Credito Finanziario SpA | 100,000 | 0.88% | 15/1/2026 | 97,959 | 0.07% |
| Mediobanca Banca di Credito Finanziario SpA | 100,000 | 1.00% | 8/9/2027 | 95,136 | 0.07% |
| Mediobanca Banca di Credito Finanziario SpA | 150,000 | 4.88% | 13/9/2027 | 154,928 | 0.11% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Mediobanca Banca di Credito Finanziario SpA | 100,000 | 4.38% | 1/2/2030 | 104,840 | 0.08% |
| Pirelli & C SpA | 100,000 | 3.88% | 2/7/2029 | 102,507 | 0.07% |
| Terna - Rete Elettrica Nazionale | 100,000 | 1.38% | 26/7/2027 | 96,715 | 0.07% |
| Terna - Rete Elettrica Nazionale | 100,000 | 3.63% | 21/4/2029 | 102,504 | 0.07% |
| Terna - Rete Elettrica Nazionale | 100,000 | 3.50% | 17/1/2031 | 101,531 | 0.07% |
| Terna - Rete Elettrica Nazionale | 100,000 | 0.75% | 24/7/2032 | 83,682 | 0.06% |
| UniCredit SpA | 100,000 | 0.33% | 19/1/2026 | 97,630 | 0.07% |
| UniCredit SpA | 100,000 | 4.80% | 17/1/2029 | 105,427 | 0.08% |
| UniCredit SpA | 150,000 | 4.45% | 16/2/2029 | 155,778 | 0.11% |
| UniCredit SpA | 200,000 | 0.80% | 5/7/2029 | 185,624 | 0.13% |
| UniCredit SpA | 300,000 | 4.30% | 23/1/2031 | 312,470 | 0.23% |
| UniCredit SpA | 100,000 | 4.00% | 5/3/2034 | 103,066 | 0.08% |
| | | | | 5,591,042 | 4.04% |
| Japan 1.41% (30 June 2024: 1.43%) | | | | | |
| East Japan Railway Co. | 100,000 | 3.98% | 5/9/2032 | 105,695 | 0.08% |
| East Japan Railway Co. | 100,000 | 1.85% | 13/4/2033 | 90,857 | 0.07% |
| East Japan Railway Co. | 100,000 | 4.39% | 5/9/2043 | 109,094 | 0.08% |
| Mitsubishi UFJ Financial Group, Inc. | 200,000 | 0.34% | 8/6/2027 | 192,931 | 0.14% |
| Mizuho Financial Group, Inc. | 200,000 | 4.16% | 20/5/2028 | 207,316 | 0.15% |
| Mizuho Financial Group, Inc. | 200,000 | 0.69% | 7/10/2030 | 173,252 | 0.12% |
| Mizuho Financial Group, Inc. | 200,000 | 3.98% | 21/5/2034 | 206,466 | 0.15% |
| Mizuho Financial Group, Inc. | 100,000 | 3.77% | 27/8/2034 | 101,600 | 0.07% |
| Nissan Motor Co., Ltd. | 100,000 | 2.65% | 17/3/2026 | 99,258 | 0.07% |
| NTT Finance Corp. | 100,000 | 0.40% | 13/12/2028 | 90,985 | 0.07% |
| NTT Finance Corp. | 100,000 | 3.36% | 12/3/2031 | 101,242 | 0.07% |
| Sumitomo Mitsui Financial Group, Inc. | 200,000 | 3.32% | 7/10/2031 | 200,724 | 0.14% |
| Takeda Pharmaceutical Co., Ltd. | 100,000 | 2.25% | 21/11/2026 | 99,214 | 0.07% |
| Takeda Pharmaceutical Co., Ltd. | 100,000 | 3.00% | 21/11/2030 | 99,440 | 0.07% |
| Takeda Pharmaceutical Co., Ltd. | 100,000 | 2.00% | 9/7/2040 | 79,586 | 0.06% |
| | | | | 1,957,660 | 1.41% |
| Luxembourg 0.94% (30 June 2024: 0.96%) | | | | | |
| Acef Holding SCA | 100,000 | 0.75% | 14/6/2028 | 92,129 | 0.07% |
| ArcelorMittal SA | 100,000 | 3.13% | 13/12/2028 | 99,178 | 0.07% |
| Blackstone Property Partners Europe Holdings Sarl | 100,000 | 1.00% | 20/10/2026 | 96,047 | 0.07% |
| Blackstone Property Partners Europe Holdings Sarl | 100,000 | 3.63% | 29/10/2029 | 99,934 | 0.07% |
| Blackstone Property Partners Europe Holdings Sarl | 100,000 | 1.63% | 20/4/2030 | 89,232 | 0.06% |
| Eurofins Scientific SE | 100,000 | 4.00% | 6/7/2029 | 101,709 | 0.07% |
| JAB Holdings BV | 100,000 | 2.50% | 25/6/2029 | 98,082 | 0.07% |
| JAB Holdings BV | 200,000 | 5.00% | 12/6/2033 | 218,275 | 0.16% |
| JAB Holdings BV | 100,000 | 4.38% | 25/4/2034 | 105,047 | 0.08% |
| Prologis International Funding II SA | 125,000 | 0.75% | 23/3/2033 | 100,595 | 0.07% |
| Prologis International Funding II SA | 100,000 | 4.38% | 1/7/2036 | 105,123 | 0.08% |
| SES SA | 100,000 | 0.88% | 4/11/2027 | 92,591 | 0.07% |
| | | | | 1,297,942 | 0.94% |
| Mexico 0.07% (30 June 2024: 0.11%) | | | | | |
| America Movil SAB de CV | 100,000 | 0.75% | 26/6/2027 | 95,464 | 0.07% |
| | | | | 95,464 | 0.07% |
| Netherlands 6.56% (30 June 2024: 7.71%) | | | | | |
| ABN AMRO Bank NV | 100,000 | 3.63% | 10/1/2026 | 101,010 | 0.07% |
| ABN AMRO Bank NV | 100,000 | 3.88% | 21/12/2026 | 102,254 | 0.07% |
| ABN AMRO Bank NV | 200,000 | 0.60% | 15/1/2027 | 191,106 | 0.14% |
| ABN AMRO Bank NV | 100,000 | 4.38% | 20/10/2028 | 104,845 | 0.08% |
| ABN AMRO Bank NV | 100,000 | 0.50% | 23/9/2029 | 88,431 | 0.06% |
| ABN AMRO Bank NV | 200,000 | 4.25% | 21/2/2030 | 209,231 | 0.15% |
| ABN AMRO Bank NV | 100,000 | 3.88% | 15/1/2032 | 102,774 | 0.07% |
| ABN AMRO Bank NV | 100,000 | 4.50% | 21/11/2034 | 108,555 | 0.08% |
| ABN AMRO Bank NV | 100,000 | 4.38% | 16/7/2036 | 102,339 | 0.07% |
| Achmea BV | 100,000 | 1.50% | 26/5/2027 | 97,390 | 0.07% |
| Akzo Nobel NV | 100,000 | 1.63% | 14/4/2030 | 92,217 | 0.07% |
| Akzo Nobel NV | 100,000 | 3.75% | 16/9/2034 | 101,003 | 0.07% |
| ASML Holding NV | 100,000 | 1.38% | 7/7/2026 | 98,260 | 0.07% |
| ASML Holding NV | 200,000 | 0.63% | 7/5/2029 | 183,608 | 0.13% |
| ASR Nederland NV | 100,000 | 7.00% | 7/12/2043 | 118,508 | 0.09% |
| ASR Nederland NV | 100,000 | 3.38% | 2/5/2049 | 98,523 | 0.07% |
| Ayvens Bank NV | 100,000 | 0.25% | 23/2/2026 | 97,042 | 0.07% |
| BMW Finance NV | 50,000 | 3.25% | 22/7/2030 | 51,106 | 0.04% |
| Coloplast Finance BV | 100,000 | 2.25% | 19/5/2027 | 98,785 | 0.07% |
| Cooperatieve Rabobank UA | 200,000 | 3.91% | 3/11/2026 | 204,747 | 0.15% |
| Cooperatieve Rabobank UA | 200,000 | 0.38% | 1/12/2027 | 190,624 | 0.14% |
| Cooperatieve Rabobank UA | 100,000 | 0.88% | 5/5/2028 | 95,306 | 0.07% |
| Cooperatieve Rabobank UA | 100,000 | 4.23% | 25/4/2029 | 103,913 | 0.08% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Cooperatieve Rabobank UA | 100,000 | 4.00% | 10/1/2030 | 104,181 | 0.08% |
| Cooperatieve Rabobank UA | 100,000 | 3.88% | 30/11/2032 | 101,520 | 0.07% |
| Cooperatieve Rabobank UA | 100,000 | 3.82% | 26/7/2034 | 103,336 | 0.07% |
| CTP NV | 100,000 | 0.75% | 18/2/2027 | 95,162 | 0.07% |
| CTP NV | 100,000 | 3.88% | 21/11/2032 | 98,823 | 0.07% |
| DSM BV | 100,000 | 3.63% | 2/7/2034 | 101,369 | 0.07% |
| Euronext NV | 100,000 | 0.75% | 17/5/2031 | 86,594 | 0.06% |
| EXOR NV | 100,000 | 1.75% | 18/1/2028 | 97,121 | 0.07% |
| EXOR NV | 100,000 | 0.88% | 19/1/2031 | 86,723 | 0.06% |
| IMCD NV | 100,000 | 4.88% | 18/9/2028 | 104,949 | 0.08% |
| ING Bank NV | 100,000 | 4.13% | 2/10/2026 | 102,489 | 0.07% |
| ING Groep NV | 200,000 | 1.25% | 16/2/2027 | 196,318 | 0.14% |
| ING Groep NV | 200,000 | 0.38% | 29/9/2028 | 186,316 | 0.13% |
| ING Groep NV | 100,000 | 0.25% | 18/2/2029 | 91,538 | 0.07% |
| ING Groep NV | 300,000 | 3.88% | 12/8/2029 | 307,961 | 0.22% |
| ING Groep NV | 200,000 | 0.88% | 29/11/2030 | 179,415 | 0.13% |
| ING Groep NV | 200,000 | 1.75% | 16/2/2031 | 185,357 | 0.13% |
| ING Groep NV | 100,000 | 2.13% | 26/5/2031 | 98,618 | 0.07% |
| ING Groep NV | 300,000 | 4.13% | 24/8/2033 | 305,472 | 0.22% |
| ING Groep NV | 100,000 | 4.75% | 23/5/2034 | 108,150 | 0.08% |
| ING Groep NV | 100,000 | 4.38% | 15/8/2034 | 102,576 | 0.07% |
| ING Groep NV | 200,000 | 3.75% | 3/9/2035 | 201,452 | 0.15% |
| JDE Peet's NV | 100,000 | 4.13% | 23/1/2030 | 103,557 | 0.07% |
| JDE Peet's NV | 100,000 | 4.50% | 23/1/2034 | 105,430 | 0.08% |
| Koninklijke KPN NV | 100,000 | 1.13% | 11/9/2028 | 93,949 | 0.07% |
| Koninklijke KPN NV | 200,000 | 0.88% | 14/12/2032 | 167,065 | 0.12% |
| Koninklijke Philips NV | 100,000 | 0.50% | 22/5/2026 | 97,055 | 0.07% |
| Koninklijke Philips NV | 100,000 | 4.25% | 8/9/2031 | 105,250 | 0.08% |
| Koninklijke Philips NV | 100,000 | 3.75% | 31/5/2032 | 102,146 | 0.07% |
| Mercedes-Benz International Finance BV | 90,000 | 3.25% | 15/11/2030 | 90,669 | 0.07% |
| Mercedes-Benz International Finance BV | 50,000 | 3.70% | 30/5/2031 | 51,602 | 0.04% |
| Mercedes-Benz International Finance BV | 25,000 | 3.25% | 10/1/2032 | 25,087 | 0.02% |
| MSD Netherlands Capital BV | 100,000 | 3.75% | 30/5/2054 | 98,734 | 0.07% |
| NIBC Bank NV | 100,000 | 0.88% | 24/6/2027 | 94,928 | 0.07% |
| NIBC Bank NV | 100,000 | 6.00% | 16/11/2028 | 109,795 | 0.08% |
| NN Group NV | 100,000 | 1.63% | 1/6/2027 | 98,072 | 0.07% |
| NN Group NV | 100,000 | 6.00% | 3/11/2043 | 112,355 | 0.08% |
| NN Group NV | 100,000 | 4.63% | 13/1/2048 | 103,898 | 0.08% |
| Novo Nordisk Finance Netherlands BV | 100,000 | 1.38% | 31/3/2030 | 93,119 | 0.07% |
| Pluxee NV | 100,000 | 3.50% | 4/9/2028 | 100,999 | 0.07% |
| Prosus NV | 100,000 | 1.21% | 19/1/2026 | 97,900 | 0.07% |
| Rentokil Initial Finance BV | 100,000 | 4.38% | 27/6/2030 | 104,220 | 0.08% |
| Sandoz Finance BV | 100,000 | 4.22% | 17/4/2030 | 104,825 | 0.08% |
| Sartorius Finance BV | 100,000 | 4.25% | 14/9/2026 | 102,137 | 0.07% |
| Sartorius Finance BV | 100,000 | 4.50% | 14/9/2032 | 105,259 | 0.08% |
| Siemens Financieringsmaatschappij NV | 100,000 | 2.50% | 8/9/2027 | 100,137 | 0.07% |
| Siemens Financieringsmaatschappij NV | 100,000 | 3.00% | 8/9/2033 | 99,558 | 0.07% |
| Unilever Finance Netherlands BV | 150,000 | 1.25% | 28/2/2031 | 136,321 | 0.10% |
| Universal Music Group NV | 100,000 | 3.00% | 30/6/2027 | 100,411 | 0.07% |
| Universal Music Group NV | 100,000 | 4.00% | 13/6/2031 | 104,190 | 0.08% |
| Vestas Wind Systems Finance BV | 100,000 | 1.50% | 15/6/2029 | 92,817 | 0.07% |
| Viterra Finance BV | 100,000 | 1.00% | 24/9/2028 | 92,416 | 0.07% |
| Wolters Kluwer NV | 100,000 | 3.00% | 23/9/2026 | 100,431 | 0.07% |
| Wolters Kluwer NV | 100,000 | 0.25% | 30/3/2028 | 92,519 | 0.07% |
| Wolters Kluwer NV | 100,000 | 3.75% | 3/4/2031 | 103,785 | 0.07% |
| | | | | 9,077,653 | 6.56% |
| New Zealand 0.21% (30 June 2024: 0.10%) | | | | | |
| ASB Bank Ltd. | 100,000 | 3.19% | 16/4/2029 | 100,652 | 0.07% |
| ASB Bank Ltd. | 100,000 | 0.50% | 24/9/2029 | 89,795 | 0.07% |
| Westpac Securities NZ Ltd. | 100,000 | 1.10% | 24/3/2026 | 97,609 | 0.07% |
| | | | | 288,056 | 0.21% |
| Norway 0.85% (30 June 2024: 0.78%) | | | | | |
| DNB Bank A.S.A | 100,000 | 3.63% | 16/2/2027 | 100,854 | 0.07% |
| DNB Bank A.S.A | 100,000 | 3.13% | 21/9/2027 | 100,615 | 0.07% |
| DNB Bank A.S.A | 200,000 | 0.25% | 23/2/2029 | 183,627 | 0.13% |
| DNB Bank A.S.A | 100,000 | 4.00% | 14/3/2029 | 103,508 | 0.08% |
| DNB Bank A.S.A | 100,000 | 3.00% | 29/11/2030 | 99,482 | 0.07% |
| DNB Bank A.S.A | 100,000 | 4.63% | 28/2/2033 | 103,365 | 0.08% |
| Sparebank 1 Oestlandet | 100,000 | 3.63% | 30/5/2029 | 102,459 | 0.07% |
| SpareBank 1 SMN | 100,000 | 0.13% | 11/9/2026 | 95,716 | 0.07% |
| SpareBank 1 SMN | 100,000 | 0.01% | 18/2/2028 | 91,554 | 0.07% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| SpareBank 1 Sor-Norge A.S.A | 100,000 | 0.38% | 15/7/2027 | 96,156 | 0.07% |
| SpareBank 1 Sor-Norge A.S.A | 100,000 | 3.75% | 23/11/2027 | 102,315 | 0.07% |
| | | | | 1,179,651 | 0.85% |
| Poland 0.07% (30 June 2024: 0.00%) | | | | | |
| Powszechna Kasa Oszczednosci Bank Polski SA | 100,000 | 4.50% | 27/3/2028 | 101,657 | 0.07% |
| | | | | 101,657 | 0.07% |
| Portugal 0.14% (30 June 2024: 0.11%) | | | | | |
| Banco Comercial Portugues SA | 100,000 | 1.13% | 12/2/2027 | 98,102 | 0.07% |
| Novo Banco SA | 100,000 | 3.50% | 9/3/2029 | 100,995 | 0.07% |
| | | | | 199,097 | 0.14% |
| Spain 6.37% (30 June 2024: 6.43%) | | | | | |
| Abanca Corp. Bancaria SA | 100,000 | 5.25% | 14/9/2028 | 105,439 | 0.08% |
| Abertis Infraestructuras SA | 200,000 | 1.38% | 20/5/2026 | 196,534 | 0.14% |
| Abertis Infraestructuras SA | 100,000 | 1.63% | 15/7/2029 | 94,103 | 0.07% |
| Abertis Infraestructuras SA | 200,000 | 3.00% | 27/3/2031 | 198,803 | 0.14% |
| Acciona Energia Financiacion Filiales SA | 100,000 | 0.38% | 7/10/2027 | 93,845 | 0.07% |
| Acciona Energia Financiacion Filiales SA | 100,000 | 3.75% | 25/4/2030 | 100,775 | 0.07% |
| Amadeus IT Group SA | 100,000 | 3.50% | 21/3/2029 | 101,826 | 0.07% |
| Banco Bilbao Vizcaya Argentaria SA | 100,000 | 1.00% | 21/6/2026 | 97,487 | 0.07% |
| Banco Bilbao Vizcaya Argentaria SA | 200,000 | 0.38% | 15/11/2026 | 191,514 | 0.14% |
| Banco Bilbao Vizcaya Argentaria SA | 100,000 | 3.38% | 20/9/2027 | 101,811 | 0.07% |
| Banco Bilbao Vizcaya Argentaria SA | 200,000 | 0.88% | 14/1/2029 | 187,848 | 0.14% |
| Banco Bilbao Vizcaya Argentaria SA | 100,000 | 4.63% | 13/1/2031 | 105,964 | 0.08% |
| Banco Bilbao Vizcaya Argentaria SA | 200,000 | 3.50% | 26/3/2031 | 204,451 | 0.15% |
| Banco Bilbao Vizcaya Argentaria SA | 100,000 | 5.75% | 15/9/2033 | 106,439 | 0.08% |
| Banco Bilbao Vizcaya Argentaria SA | 100,000 | 3.88% | 15/1/2034 | 104,061 | 0.08% |
| Banco Bilbao Vizcaya Argentaria SA | 100,000 | 4.38% | 29/8/2036 | 101,400 | 0.07% |
| Banco de Sabadell SA | 100,000 | 1.13% | 11/3/2027 | 98,005 | 0.07% |
| Banco de Sabadell SA | 100,000 | 5.00% | 7/6/2029 | 106,177 | 0.08% |
| Banco de Sabadell SA | 200,000 | 4.25% | 13/9/2030 | 207,560 | 0.15% |
| Banco Santander SA | 200,000 | 3.25% | 4/4/2026 | 200,617 | 0.14% |
| Banco Santander SA | 100,000 | 0.50% | 24/3/2027 | 97,169 | 0.07% |
| Banco Santander SA | 100,000 | 1.13% | 23/6/2027 | 96,036 | 0.07% |
| Banco Santander SA | 100,000 | 3.50% | 9/1/2028 | 101,324 | 0.07% |
| Banco Santander SA | 200,000 | 3.88% | 16/1/2028 | 205,909 | 0.15% |
| Banco Santander SA | 100,000 | 2.13% | 8/2/2028 | 96,830 | 0.07% |
| Banco Santander SA | 100,000 | 0.20% | 11/2/2028 | 92,027 | 0.07% |
| Banco Santander SA | 100,000 | 3.25% | 2/4/2029 | 100,221 | 0.07% |
| Banco Santander SA | 200,000 | 3.88% | 22/4/2029 | 205,133 | 0.15% |
| Banco Santander SA | 100,000 | 0.63% | 24/6/2029 | 92,206 | 0.07% |
| Banco Santander SA | 200,000 | 3.50% | 9/1/2030 | 203,427 | 0.15% |
| Banco Santander SA | 100,000 | 4.88% | 18/10/2031 | 108,056 | 0.08% |
| Banco Santander SA | 100,000 | 1.00% | 4/11/2031 | 86,272 | 0.06% |
| Banco Santander SA | 100,000 | 3.50% | 2/10/2032 | 99,545 | 0.07% |
| Banco Santander SA | 100,000 | 5.75% | 23/8/2033 | 106,327 | 0.08% |
| Banco Santander SA | 100,000 | 3.75% | 9/1/2034 | 102,816 | 0.07% |
| Banco Santander SA | 100,000 | 5.00% | 22/4/2034 | 104,530 | 0.08% |
| Bankinter SA | 100,000 | 0.63% | 6/10/2027 | 94,361 | 0.07% |
| Bankinter SA | 100,000 | 3.50% | 10/9/2032 | 100,839 | 0.07% |
| CaixaBank SA | 200,000 | 0.75% | 9/7/2026 | 194,061 | 0.14% |
| CaixaBank SA | 100,000 | 1.13% | 12/11/2026 | 96,896 | 0.07% |
| CaixaBank SA | 100,000 | 0.75% | 26/5/2028 | 95,139 | 0.07% |
| CaixaBank SA | 200,000 | 5.00% | 19/7/2029 | 212,696 | 0.15% |
| CaixaBank SA | 100,000 | 3.75% | 7/9/2029 | 103,815 | 0.07% |
| CaixaBank SA | 100,000 | 4.13% | 9/2/2032 | 103,790 | 0.07% |
| CaixaBank SA | 100,000 | 4.38% | 29/11/2033 | 108,021 | 0.08% |
| CaixaBank SA | 100,000 | 6.13% | 30/5/2034 | 108,702 | 0.08% |
| CaixaBank SA | 100,000 | 5.13% | 19/7/2034 | 110,564 | 0.08% |
| CaixaBank SA | 100,000 | 4.38% | 8/8/2036 | 101,724 | 0.07% |
| Cellnex Finance Co. SA | 200,000 | 0.75% | 15/11/2026 | 192,488 | 0.14% |
| Cellnex Finance Co. SA | 200,000 | 1.00% | 15/9/2027 | 190,463 | 0.14% |
| Cellnex Finance Co. SA | 200,000 | 2.00% | 15/9/2032 | 180,364 | 0.13% |
| Cellnex Telecom SA | 100,000 | 1.75% | 23/10/2030 | 91,889 | 0.07% |
| FCC Servicios Medio Ambiente Holding SA | 100,000 | 1.66% | 4/12/2026 | 97,539 | 0.07% |
| FCC Servicios Medio Ambiente Holding SA | 100,000 | 5.25% | 30/10/2029 | 107,583 | 0.08% |
| Ferrovial Emisiones SA | 100,000 | 0.54% | 12/11/2028 | 91,350 | 0.07% |
| Inmobiliaria Colonial Socimi SA | 100,000 | 2.00% | 17/4/2026 | 98,870 | 0.07% |
| Inmobiliaria Colonial Socimi SA | 100,000 | 0.75% | 22/6/2029 | 90,598 | 0.07% |
| Mapfre SA | 100,000 | 4.38% | 31/3/2047 | 101,769 | 0.07% |
| Merlin Properties Socimi SA | 100,000 | 1.88% | 2/11/2026 | 98,591 | 0.07% |
| Merlin Properties Socimi SA | 100,000 | 2.38% | 13/7/2027 | 98,780 | 0.07% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Red Electrica Financiaciones SA | 100,000 | 3.00% | 17/1/2034 | 97,879 | 0.07% |
| Redeia Corp. SA | 100,000 | 4.63% | Perpetual | 102,688 | 0.07% |
| Santander Consumer Finance SA | 100,000 | 0.00% | 23/2/2026 | 96,924 | 0.07% |
| Santander Consumer Finance SA | 100,000 | 0.50% | 14/1/2027 | 95,451 | 0.07% |
| Telefonica Emisiones SA | 100,000 | 1.46% | 13/4/2026 | 98,574 | 0.07% |
| Telefonica Emisiones SA | 300,000 | 1.20% | 21/8/2027 | 289,041 | 0.21% |
| Telefonica Emisiones SA | 200,000 | 1.72% | 12/1/2028 | 194,335 | 0.14% |
| Telefonica Emisiones SA | 100,000 | 2.93% | 17/10/2029 | 100,583 | 0.07% |
| Telefonica Emisiones SA | 100,000 | 1.81% | 21/5/2032 | 90,014 | 0.07% |
| Telefonica Emisiones SA | 100,000 | 4.06% | 24/1/2036 | 102,594 | 0.07% |
| Telefonica Emisiones SA | 100,000 | 1.86% | 13/7/2040 | 76,121 | 0.05% |
| | | | | 8,817,583 | 6.37% |
| Sweden 3.42% (30 June 2024: 3.55%) | | | | | |
| Akelius Residential Property Financing BV | 100,000 | 1.00% | 17/1/2028 | 92,795 | 0.07% |
| Assa Abloy AB | 100,000 | 3.88% | 13/9/2030 | 104,324 | 0.08% |
| Balder Finland OYJ | 100,000 | 1.38% | 24/5/2030 | 87,645 | 0.06% |
| Electrolux AB | 200,000 | 4.13% | 5/10/2026 | 203,661 | 0.15% |
| EQT AB | 100,000 | 2.38% | 6/4/2028 | 97,906 | 0.07% |
| Essity AB | 100,000 | 0.25% | 8/2/2031 | 86,584 | 0.06% |
| Fastighets AB Balder | 100,000 | 1.88% | 23/1/2026 | 98,640 | 0.07% |
| H&M Finance BV | 100,000 | 0.25% | 25/8/2029 | 87,580 | 0.06% |
| Heimstaden Bostad Treasury BV | 200,000 | 1.00% | 13/4/2028 | 182,487 | 0.13% |
| Heimstaden Bostad Treasury BV | 100,000 | 1.38% | 24/7/2028 | 91,891 | 0.07% |
| Investor AB | 100,000 | 2.75% | 10/6/2032 | 97,340 | 0.07% |
| Lansforsakringar Bank AB | 100,000 | 4.00% | 18/1/2027 | 102,319 | 0.07% |
| Molnlycke Holding AB | 100,000 | 0.88% | 5/9/2029 | 89,970 | 0.06% |
| Sagax AB | 100,000 | 4.38% | 29/5/2030 | 103,958 | 0.08% |
| Sagax Euro Mtn NL BV | 100,000 | 1.00% | 17/5/2029 | 90,108 | 0.07% |
| Sandvik AB | 100,000 | 0.38% | 25/11/2028 | 90,638 | 0.07% |
| Securitas Treasury Ireland DAC | 100,000 | 4.25% | 4/4/2027 | 102,546 | 0.07% |
| Skandinaviska Enskilda Banken AB | 100,000 | 1.75% | 11/11/2026 | 98,258 | 0.07% |
| Skandinaviska Enskilda Banken AB | 100,000 | 4.13% | 29/6/2027 | 103,422 | 0.07% |
| Skandinaviska Enskilda Banken AB | 200,000 | 3.75% | 7/2/2028 | 204,501 | 0.15% |
| Skandinaviska Enskilda Banken AB | 200,000 | 4.38% | 6/11/2028 | 210,215 | 0.15% |
| Skandinaviska Enskilda Banken AB | 200,000 | 0.75% | 3/11/2031 | 190,144 | 0.14% |
| Svenska Handelsbanken AB | 100,000 | 0.05% | 3/9/2026 | 95,567 | 0.07% |
| Svenska Handelsbanken AB | 100,000 | 0.13% | 3/11/2026 | 95,442 | 0.07% |
| Svenska Handelsbanken AB | 100,000 | 3.75% | 1/11/2027 | 102,858 | 0.07% |
| Svenska Handelsbanken AB | 100,000 | 3.38% | 17/2/2028 | 101,856 | 0.07% |
| Svenska Handelsbanken AB | 100,000 | 0.05% | 6/9/2028 | 90,659 | 0.07% |
| Svenska Handelsbanken AB | 200,000 | 1.38% | 23/2/2029 | 187,478 | 0.14% |
| Svenska Handelsbanken AB | 100,000 | 0.50% | 18/2/2030 | 87,945 | 0.06% |
| Swedbank AB | 200,000 | 0.25% | 2/11/2026 | 191,751 | 0.14% |
| Swedbank AB | 100,000 | 1.30% | 17/2/2027 | 96,799 | 0.07% |
| Swedbank AB | 100,000 | 4.25% | 11/7/2028 | 104,188 | 0.08% |
| Swedbank AB | 100,000 | 4.13% | 13/11/2028 | 104,852 | 0.08% |
| Swedbank AB | 200,000 | 2.88% | 30/4/2029 | 198,120 | 0.14% |
| Swedbank AB | 100,000 | 3.63% | 23/8/2032 | 100,806 | 0.07% |
| Telefonaktiebolaget LM Ericsson | 100,000 | 1.13% | 8/2/2027 | 96,293 | 0.07% |
| Telia Co. AB | 200,000 | 0.13% | 27/11/2030 | 169,340 | 0.12% |
| Telia Co. AB | 100,000 | 1.38% | 11/5/2081 | 97,074 | 0.07% |
| Volvo Treasury AB | 200,000 | 3.13% | 26/8/2029 | 200,329 | 0.14% |
| | | | | 4,738,289 | 3.42% |
| Switzerland 2.97% (30 June 2024: 3.81%) | | | | | |
| Adecco International Financial Services BV | 100,000 | 0.13% | 21/9/2028 | 90,601 | 0.07% |
| Adecco International Financial Services BV | 100,000 | 1.00% | 21/3/2082 | 92,635 | 0.07% |
| Firmenich Productions Participations SAS | 100,000 | 1.38% | 30/10/2026 | 97,960 | 0.07% |
| Givaudan Finance Europe BV | 200,000 | 1.63% | 22/4/2032 | 180,092 | 0.13% |
| Helvetia Europe SA | 100,000 | 2.75% | 30/9/2041 | 92,430 | 0.07% |
| Holcim Finance Luxembourg SA | 100,000 | 0.13% | 19/7/2027 | 93,637 | 0.07% |
| Holcim Finance Luxembourg SA | 100,000 | 1.75% | 29/8/2029 | 94,758 | 0.07% |
| Holcim Finance Luxembourg SA | 200,000 | 0.50% | 23/4/2031 | 168,735 | 0.12% |
| IWG US Finance LLC | 100,000 | 6.50% | 28/6/2030 | 106,945 | 0.08% |
| Lonza Finance International NV | 100,000 | 3.25% | 4/9/2030 | 100,904 | 0.07% |
| Nestle Finance International Ltd. | 200,000 | 1.50% | 1/4/2030 | 188,297 | 0.14% |
| Nestle Finance International Ltd. | 15,000 | 1.75% | 2/11/2037 | 12,649 | 0.01% |
| Nestle Finance International Ltd. | 60,000 | 0.38% | 3/12/2040 | 38,813 | 0.03% |
| Novartis Finance SA | 150,000 | 0.00% | 23/9/2028 | 136,055 | 0.10% |
| Novartis Finance SA | 200,000 | 1.38% | 14/8/2030 | 186,186 | 0.13% |
| Sika Capital BV | 200,000 | 1.50% | 29/4/2031 | 181,509 | 0.13% |
| Swiss Life Finance I AG | 100,000 | 0.50% | 15/9/2031 | 84,205 | 0.06% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| UBS AG | 400,000 | 0.01% | 29/6/2026 | 384,276 | 0.28% |
| UBS AG | 200,000 | 0.25% | 1/9/2028 | 181,539 | 0.13% |
| UBS Group AG | 200,000 | 1.25% | 1/9/2026 | 194,496 | 0.14% |
| UBS Group AG | 200,000 | 1.00% | 24/6/2027 | 194,506 | 0.14% |
| UBS Group AG | 200,000 | 0.25% | 24/2/2028 | 183,669 | 0.13% |
| UBS Group AG | 200,000 | 7.75% | 1/3/2029 | 227,782 | 0.16% |
| UBS Group AG | 100,000 | 0.65% | 10/9/2029 | 89,255 | 0.06% |
| UBS Group AG | 200,000 | 0.88% | 3/11/2031 | 170,678 | 0.12% |
| UBS Group AG | 300,000 | 2.88% | 2/4/2032 | 291,987 | 0.21% |
| UBS Group AG | 200,000 | 0.63% | 18/1/2033 | 161,295 | 0.12% |
| Zurich Finance Ireland Designated Activity Co. | 100,000 | 1.63% | 17/6/2039 | 79,802 | 0.06% |
| | | | | 4,105,696 | 2.97% |
| United Kingdom 7.47% (30 June 2024: 7.24%) | | | | | |
| Aptiv Swiss Holdings Ltd. | 100,000 | 1.60% | 15/9/2028 | 95,165 | 0.07% |
| Barclays plc | 200,000 | 2.89% | 31/1/2027 | 200,040 | 0.14% |
| Barclays plc | 100,000 | 0.88% | 28/1/2028 | 95,801 | 0.07% |
| Barclays plc | 200,000 | 0.58% | 9/8/2029 | 182,536 | 0.13% |
| Barclays plc | 100,000 | 4.92% | 8/8/2030 | 106,846 | 0.08% |
| Barclays plc | 100,000 | 1.13% | 22/3/2031 | 97,417 | 0.07% |
| Barclays plc | 200,000 | 1.11% | 12/5/2032 | 173,372 | 0.13% |
| Barclays plc | 100,000 | 3.94% | 31/1/2036 | 100,265 | 0.07% |
| Barclays plc | 100,000 | 4.97% | 31/5/2036 | 104,188 | 0.08% |
| British Telecommunications plc | 100,000 | 1.50% | 23/6/2027 | 97,138 | 0.07% |
| British Telecommunications plc | 100,000 | 3.38% | 30/8/2032 | 100,230 | 0.07% |
| British Telecommunications plc | 100,000 | 3.88% | 20/1/2034 | 102,238 | 0.07% |
| CCEP Finance Ireland DAC | 300,000 | 0.88% | 6/5/2033 | 247,396 | 0.18% |
| Coca-Cola Europacific Partners plc | 100,000 | 1.50% | 8/11/2027 | 97,195 | 0.07% |
| Coca-Cola Europacific Partners plc | 150,000 | 0.20% | 2/12/2028 | 135,517 | 0.10% |
| Compass Group Finance Netherlands BV | 100,000 | 1.50% | 5/9/2028 | 95,889 | 0.07% |
| Compass Group plc | 100,000 | 3.25% | 6/2/2031 | 101,529 | 0.07% |
| DS Smith plc | 100,000 | 4.38% | 27/7/2027 | 103,340 | 0.08% |
| DS Smith plc | 100,000 | 4.50% | 27/7/2030 | 105,390 | 0.08% |
| easyJet FinCo BV | 200,000 | 1.88% | 3/3/2028 | 192,450 | 0.14% |
| Experian Finance plc | 100,000 | 1.38% | 25/6/2026 | 98,459 | 0.07% |
| Gatwick Funding Ltd. | 100,000 | 3.63% | 16/10/2033 | 100,285 | 0.07% |
| GlaxoSmithKline Capital plc | 100,000 | 1.75% | 21/5/2030 | 94,288 | 0.07% |
| GSK Capital BV | 100,000 | 3.00% | 28/11/2027 | 100,915 | 0.07% |
| GSK Capital BV | 100,000 | 3.25% | 19/11/2036 | 99,034 | 0.07% |
| Heathrow Funding Ltd. | 200,000 | 1.50% | 11/2/2030 | 184,019 | 0.13% |
| Heathrow Funding Ltd. | 100,000 | 4.50% | 11/7/2033 | 106,391 | 0.08% |
| HSBC Holdings plc | 100,000 | 3.02% | 15/6/2027 | 100,071 | 0.07% |
| HSBC Holdings plc | 400,000 | 4.75% | 10/3/2028 | 414,254 | 0.30% |
| HSBC Holdings plc | 100,000 | 3.45% | 25/9/2030 | 100,600 | 0.07% |
| HSBC Holdings plc | 200,000 | 4.79% | 10/3/2032 | 215,639 | 0.16% |
| HSBC Holdings plc | 300,000 | 6.36% | 16/11/2032 | 322,719 | 0.23% |
| HSBC Holdings plc | 200,000 | 4.86% | 23/5/2033 | 218,094 | 0.16% |
| IHG Finance LLC | 100,000 | 4.38% | 28/11/2029 | 105,340 | 0.08% |
| Informa plc | 100,000 | 3.00% | 23/10/2027 | 100,236 | 0.07% |
| Informa plc | 100,000 | 1.25% | 22/4/2028 | 94,826 | 0.07% |
| Informa plc | 100,000 | 3.63% | 23/10/2034 | 99,646 | 0.07% |
| InterContinental Hotels Group plc | 100,000 | 2.13% | 15/5/2027 | 98,537 | 0.07% |
| International Consolidated Airlines Group SA | 100,000 | 1.50% | 4/7/2027 | 96,407 | 0.07% |
| Lloyds Bank Corporate Markets plc | 100,000 | 2.38% | 9/4/2026 | 99,527 | 0.07% |
| Lloyds Banking Group plc | 100,000 | 3.13% | 24/8/2030 | 99,387 | 0.07% |
| Lloyds Banking Group plc | 200,000 | 3.50% | 6/11/2030 | 202,289 | 0.15% |
| Lloyds Banking Group plc | 100,000 | 4.75% | 21/9/2031 | 107,031 | 0.08% |
| Lseg Netherlands BV | 100,000 | 2.75% | 20/9/2027 | 99,891 | 0.07% |
| Lseg Netherlands BV | 200,000 | 0.25% | 6/4/2028 | 184,684 | 0.13% |
| Lseg Netherlands BV | 100,000 | 0.75% | 6/4/2033 | 82,335 | 0.06% |
| Mondi Finance plc | 100,000 | 1.63% | 27/4/2026 | 98,658 | 0.07% |
| Motability Operations Group plc | 100,000 | 4.00% | 17/1/2030 | 103,557 | 0.08% |
| Motability Operations Group plc | 100,000 | 3.50% | 17/7/2031 | 101,272 | 0.07% |
| Motability Operations Group plc | 100,000 | 3.88% | 24/1/2034 | 102,474 | 0.07% |
| National Grid Electricity Distribution East Midlands plc | 200,000 | 3.53% | 20/9/2028 | 203,556 | 0.15% |
| National Grid Electricity Distribution East Midlands plc | 100,000 | 3.95% | 20/9/2032 | 104,116 | 0.08% |
| Nationwide Building Society | 200,000 | 4.50% | 1/11/2026 | 206,257 | 0.15% |
| Nationwide Building Society | 100,000 | 0.25% | 14/9/2028 | 90,849 | 0.07% |
| Nationwide Building Society | 100,000 | 3.83% | 24/7/2032 | 102,377 | 0.07% |
| NatWest Group plc | 100,000 | 4.77% | 16/2/2029 | 104,977 | 0.08% |
| NatWest Group plc | 100,000 | 0.67% | 14/9/2029 | 91,484 | 0.07% |
| NatWest Group plc | 300,000 | 3.67% | 5/8/2031 | 306,037 | 0.22% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| NatWest Group plc | 100,000 | 1.04% | 14/9/2032 | 93,936 | 0.07% |
| NatWest Markets plc | 100,000 | 0.13% | 18/6/2026 | 96,307 | 0.07% |
| NatWest Markets plc | 100,000 | 3.63% | 9/1/2029 | 102,752 | 0.07% |
| Phoenix Group Holdings plc | 100,000 | 4.38% | 24/1/2029 | 101,756 | 0.07% |
| Reckitt Benckiser Treasury Services plc | 100,000 | 3.63% | 14/9/2028 | 102,554 | 0.07% |
| Reckitt Benckiser Treasury Services plc | 100,000 | 3.63% | 20/6/2029 | 102,871 | 0.07% |
| RELX Finance BV | 300,000 | 0.88% | 10/3/2032 | 257,137 | 0.19% |
| Santander UK Group Holdings plc | 100,000 | 0.60% | 13/9/2029 | 90,632 | 0.07% |
| Segro Capital Sarl | 100,000 | 1.25% | 23/3/2026 | 98,208 | 0.07% |
| Severn Trent Utilities Finance plc | 100,000 | 4.00% | 5/3/2034 | 102,193 | 0.07% |
| Standard Chartered plc | 200,000 | 0.80% | 17/11/2029 | 182,441 | 0.13% |
| Unilever Capital Corp. | 100,000 | 3.40% | 6/6/2033 | 101,887 | 0.07% |
| Unilever Finance Netherlands BV | 100,000 | 1.00% | 14/2/2027 | 97,045 | 0.07% |
| Unilever Finance Netherlands BV | 150,000 | 1.13% | 29/4/2028 | 143,411 | 0.10% |
| Unilever Finance Netherlands BV | 100,000 | 1.63% | 12/2/2033 | 91,707 | 0.07% |
| Unilever Finance Netherlands BV | 100,000 | 3.50% | 15/2/2037 | 101,958 | 0.07% |
| Virgin Money UK plc | 100,000 | 4.00% | 18/3/2028 | 101,966 | 0.07% |
| Vodafone Group plc | 200,000 | 0.90% | 24/11/2026 | 193,866 | 0.14% |
| Vodafone Group plc | 150,000 | 1.63% | 24/11/2030 | 139,690 | 0.10% |
| Vodafone Group plc | 100,000 | 1.60% | 29/7/2031 | 91,378 | 0.07% |
| Vodafone Group plc | 100,000 | 2.88% | 20/11/2037 | 94,196 | 0.07% |
| Vodafone Group plc | 100,000 | 2.50% | 24/5/2039 | 88,211 | 0.06% |
| | | | | 10,350,562 | 7.47% |
| United States 21.55% (30 June 2024: 20.69%) | | | | | |
| Abbott Ireland Financing DAC | 100,000 | 0.38% | 19/11/2027 | 93,792 | 0.07% |
| AbbVie, Inc. | 100,000 | 0.75% | 18/11/2027 | 94,902 | 0.07% |
| AbbVie, Inc. | 100,000 | 2.13% | 17/11/2028 | 97,871 | 0.07% |
| Air Lease Corp. | 100,000 | 3.70% | 15/4/2030 | 101,452 | 0.07% |
| Air Products & Chemicals, Inc. | 100,000 | 4.00% | 3/3/2035 | 104,527 | 0.08% |
| American Honda Finance Corp. | 100,000 | 0.30% | 7/7/2028 | 90,867 | 0.07% |
| American Honda Finance Corp. | 100,000 | 3.65% | 23/4/2031 | 101,470 | 0.07% |
| American Medical Systems Europe BV | 200,000 | 1.88% | 8/3/2034 | 177,167 | 0.13% |
| American Tower Corp. | 100,000 | 0.45% | 15/1/2027 | 95,337 | 0.07% |
| American Tower Corp. | 100,000 | 0.40% | 15/2/2027 | 95,067 | 0.07% |
| American Tower Corp. | 100,000 | 4.13% | 16/5/2027 | 102,589 | 0.07% |
| American Tower Corp. | 150,000 | 0.95% | 5/10/2030 | 131,434 | 0.10% |
| American Tower Corp. | 100,000 | 1.00% | 15/1/2032 | 84,964 | 0.06% |
| Apple, Inc. | 100,000 | 1.63% | 10/11/2026 | 98,365 | 0.07% |
| Apple, Inc. | 100,000 | 2.00% | 17/9/2027 | 98,869 | 0.07% |
| Apple, Inc. | 100,000 | 0.50% | 15/11/2031 | 86,631 | 0.06% |
| AT&T, Inc. | 100,000 | 1.80% | 5/9/2026 | 98,392 | 0.07% |
| AT&T, Inc. | 200,000 | 1.60% | 19/5/2028 | 191,739 | 0.14% |
| AT&T, Inc. | 100,000 | 2.60% | 17/12/2029 | 98,270 | 0.07% |
| AT&T, Inc. | 100,000 | 3.95% | 30/4/2031 | 104,295 | 0.08% |
| AT&T, Inc. | 200,000 | 3.38% | 15/3/2034 | 199,498 | 0.14% |
| AT&T, Inc. | 150,000 | 4.30% | 18/11/2034 | 159,066 | 0.12% |
| AT&T, Inc. | 100,000 | 2.45% | 15/3/2035 | 91,007 | 0.07% |
| AT&T, Inc. | 100,000 | 2.60% | 19/5/2038 | 88,116 | 0.06% |
| Athene Global Funding | 200,000 | 0.63% | 12/1/2028 | 186,142 | 0.14% |
| Autoliv, Inc. | 100,000 | 4.25% | 15/3/2028 | 102,946 | 0.07% |
| Bank of America Corp. | 200,000 | 4.13% | 12/6/2028 | 207,737 | 0.15% |
| Bank of America Corp. | 200,000 | 3.65% | 31/3/2029 | 204,433 | 0.15% |
| Bank of America Corp. | 200,000 | 0.69% | 22/3/2031 | 176,620 | 0.13% |
| Bank of America Corp. | 200,000 | 1.10% | 24/5/2032 | 174,818 | 0.13% |
| Bank of America Corp. | 200,000 | 2.82% | 27/4/2033 | 193,085 | 0.14% |
| Becton Dickinson & Co. | 100,000 | 3.52% | 8/2/2031 | 101,678 | 0.07% |
| Becton Dickinson Euro Finance Sarl | 100,000 | 1.21% | 4/6/2026 | 97,959 | 0.07% |
| Becton Dickinson Euro Finance Sarl | 100,000 | 0.33% | 13/8/2028 | 91,402 | 0.07% |
| Becton Dickinson Euro Finance Sarl | 100,000 | 3.55% | 13/9/2029 | 102,207 | 0.07% |
| Becton Dickinson Euro Finance Sarl | 100,000 | 1.34% | 13/8/2041 | 69,644 | 0.05% |
| Blackstone Holdings Finance Co. LLC | 100,000 | 1.00% | 5/10/2026 | 96,805 | 0.07% |
| Booking Holdings, Inc. | 100,000 | 4.00% | 15/11/2026 | 102,379 | 0.07% |
| Booking Holdings, Inc. | 100,000 | 1.80% | 3/3/2027 | 98,550 | 0.07% |
| Booking Holdings, Inc. | 200,000 | 4.50% | 15/11/2031 | 215,196 | 0.16% |
| Booking Holdings, Inc. | 100,000 | 3.63% | 1/3/2032 | 102,430 | 0.07% |
| Booking Holdings, Inc. | 100,000 | 3.25% | 21/11/2032 | 100,134 | 0.07% |
| Booking Holdings, Inc. | 100,000 | 3.75% | 1/3/2036 | 101,756 | 0.07% |
| Booking Holdings, Inc. | 100,000 | 4.00% | 1/3/2044 | 100,827 | 0.07% |
| BorgWarner, Inc. | 100,000 | 1.00% | 19/5/2031 | 85,991 | 0.06% |
| Boston Scientific Corp. | 100,000 | 0.63% | 1/12/2027 | 94,174 | 0.07% |
| Cargill, Inc. | 100,000 | 3.88% | 24/4/2030 | 103,661 | 0.08% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Carrier Global Corp. | 100,000 | 4.13% | 29/5/2028 | 104,071 | 0.08% |
| Carrier Global Corp. | 100,000 | 3.63% | 15/1/2037 | 99,481 | 0.07% |
| Chubb INA Holdings LLC | 200,000 | 1.55% | 15/3/2028 | 192,008 | 0.14% |
| Chubb INA Holdings LLC | 100,000 | 0.88% | 15/12/2029 | 90,636 | 0.07% |
| Citigroup, Inc. | 100,000 | 1.63% | 21/3/2028 | 95,853 | 0.07% |
| Citigroup, Inc. | 100,000 | 1.50% | 26/10/2028 | 94,524 | 0.07% |
| Citigroup, Inc. | 100,000 | 1.25% | 10/4/2029 | 92,802 | 0.07% |
| Citigroup, Inc. | 300,000 | 3.75% | 14/5/2032 | 305,861 | 0.22% |
| Citigroup, Inc. | 100,000 | 4.11% | 22/9/2033 | 104,509 | 0.08% |
| CNH Industrial Finance Europe SA | 100,000 | 1.63% | 3/7/2029 | 93,678 | 0.07% |
| Coca-Cola Co. | 100,000 | 1.88% | 22/9/2026 | 98,923 | 0.07% |
| Coca-Cola Co. | 200,000 | 1.13% | 9/3/2027 | 194,098 | 0.14% |
| Coca-Cola Co. | 300,000 | 0.13% | 15/3/2029 | 269,158 | 0.19% |
| Coca-Cola Co. | 100,000 | 0.95% | 6/5/2036 | 78,396 | 0.06% |
| Coca-Cola Co. | 110,000 | 0.80% | 15/3/2040 | 76,910 | 0.06% |
| Coca-Cola Co. | 100,000 | 1.00% | 9/3/2041 | 69,721 | 0.05% |
| Coca-Cola Co. | 100,000 | 3.50% | 14/5/2044 | 99,320 | 0.07% |
| Colgate-Palmolive Co. | 225,000 | 0.30% | 10/11/2029 | 201,417 | 0.15% |
| Comcast Corp. | 200,000 | 0.25% | 14/9/2029 | 177,758 | 0.13% |
| Comcast Corp. | 100,000 | 0.75% | 20/2/2032 | 85,057 | 0.06% |
| Comcast Corp. | 100,000 | 3.55% | 26/9/2036 | 100,259 | 0.07% |
| CRH Funding BV | 100,000 | 1.63% | 5/5/2030 | 93,469 | 0.07% |
| Danaher Corp. | 150,000 | 2.10% | 30/9/2026 | 148,613 | 0.11% |
| DH Europe Finance II Sarl | 300,000 | 0.75% | 18/9/2031 | 258,579 | 0.19% |
| DH Europe Finance II Sarl | 100,000 | 1.35% | 18/9/2039 | 75,582 | 0.06% |
| DH Europe Finance Sarl | 100,000 | 1.20% | 30/6/2027 | 96,683 | 0.07% |
| Digital Dutch Finco BV | 100,000 | 1.25% | 1/2/2031 | 87,832 | 0.06% |
| Digital Intrepid Holding BV | 100,000 | 0.63% | 15/7/2031 | 83,465 | 0.06% |
| Digital Intrepid Holding BV | 100,000 | 1.38% | 18/7/2032 | 85,505 | 0.06% |
| Discovery Communications LLC | 100,000 | 1.90% | 19/3/2027 | 96,774 | 0.07% |
| Dover Corp. | 100,000 | 1.25% | 9/11/2026 | 97,324 | 0.07% |
| Eli Lilly & Co. | 125,000 | 1.63% | 2/6/2026 | 123,730 | 0.09% |
| Eli Lilly & Co. | 125,000 | 0.63% | 1/11/2031 | 108,301 | 0.08% |
| Eli Lilly & Co. | 100,000 | 0.50% | 14/9/2033 | 82,332 | 0.06% |
| Eli Lilly & Co. | 100,000 | 1.38% | 14/9/2061 | 56,900 | 0.04% |
| Equinix Europe 2 Financing Corp. LLC | 100,000 | 3.25% | 15/3/2031 | 99,643 | 0.07% |
| Equinix, Inc. | 100,000 | 1.00% | 15/3/2033 | 82,963 | 0.06% |
| Experian Europe DAC | 100,000 | 1.56% | 16/5/2031 | 92,335 | 0.07% |
| FedEx Corp. | 100,000 | 1.63% | 11/1/2027 | 98,128 | 0.07% |
| FedEx Corp. | 100,000 | 1.30% | 5/8/2031 | 89,078 | 0.06% |
| Fidelity National Information Services, Inc. | 100,000 | 2.00% | 21/5/2030 | 94,744 | 0.07% |
| Fidelity National Information Services, Inc. | 100,000 | 2.95% | 21/5/2039 | 92,762 | 0.07% |
| Fiserv, Inc. | 100,000 | 1.63% | 1/7/2030 | 92,551 | 0.07% |
| Ford Motor Credit Co. LLC | 100,000 | 2.39% | 17/2/2026 | 99,063 | 0.07% |
| Ford Motor Credit Co. LLC | 100,000 | 4.17% | 21/11/2028 | 101,826 | 0.07% |
| Ford Motor Credit Co. LLC | 100,000 | 4.45% | 14/2/2030 | 102,713 | 0.07% |
| General Mills, Inc. | 100,000 | 3.85% | 23/4/2034 | 102,917 | 0.07% |
| General Motors Financial Co., Inc. | 100,000 | 4.50% | 22/11/2027 | 103,888 | 0.08% |
| General Motors Financial Co., Inc. | 100,000 | 3.90% | 12/1/2028 | 102,296 | 0.07% |
| General Motors Financial Co., Inc. | 100,000 | 4.00% | 10/7/2030 | 103,023 | 0.08% |
| Global Payments, Inc. | 100,000 | 4.88% | 17/3/2031 | 105,608 | 0.08% |
| Goldman Sachs Group, Inc. | 100,000 | 2.88% | 3/6/2026 | 100,336 | 0.07% |
| Goldman Sachs Group, Inc. | 100,000 | 1.63% | 27/7/2026 | 98,312 | 0.07% |
| Goldman Sachs Group, Inc. | 300,000 | 0.25% | 26/1/2028 | 278,135 | 0.20% |
| Goldman Sachs Group, Inc. | 100,000 | 1.25% | 7/2/2029 | 93,244 | 0.07% |
| Goldman Sachs Group, Inc. | 200,000 | 0.88% | 9/5/2029 | 182,259 | 0.13% |
| Goldman Sachs Group, Inc. | 100,000 | 3.00% | 12/2/2031 | 99,895 | 0.07% |
| Goldman Sachs Group, Inc. | 200,000 | 0.75% | 23/3/2032 | 167,393 | 0.12% |
| Haleon Netherlands Capital BV | 100,000 | 1.75% | 29/3/2030 | 94,488 | 0.07% |
| Haleon UK Capital plc | 100,000 | 2.88% | 18/9/2028 | 100,142 | 0.07% |
| Harley-Davidson Financial Services, Inc. | 150,000 | 5.13% | 5/4/2026 | 153,330 | 0.11% |
| Highland Holdings Sarl | 100,000 | 0.93% | 15/12/2031 | 85,525 | 0.06% |
| Illinois Tool Works, Inc. | 100,000 | 2.13% | 22/5/2030 | 96,669 | 0.07% |
| Illinois Tool Works, Inc. | 100,000 | 3.38% | 17/5/2032 | 102,112 | 0.07% |
| International Business Machines Corp. | 100,000 | 1.25% | 29/1/2027 | 97,239 | 0.07% |
| International Business Machines Corp. | 100,000 | 1.75% | 7/3/2028 | 97,250 | 0.07% |
| International Business Machines Corp. | 100,000 | 1.50% | 23/5/2029 | 94,563 | 0.07% |
| International Business Machines Corp. | 200,000 | 1.75% | 31/1/2031 | 185,765 | 0.13% |
| International Business Machines Corp. | 200,000 | 0.65% | 11/2/2032 | 169,122 | 0.12% |
| International Business Machines Corp. | 100,000 | 4.00% | 6/2/2043 | 102,499 | 0.07% |
| International Flavors & Fragrances, Inc. | 100,000 | 1.80% | 25/9/2026 | 97,977 | 0.07% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| John Deere Bank SA | 100,000 | 3.30% | 15/10/2029 | 102,191 | 0.07% |
| John Deere Cash Management Sarl | 100,000 | 1.85% | 2/4/2028 | 97,868 | 0.07% |
| John Deere Cash Management Sarl | 100,000 | 1.65% | 13/6/2039 | 81,255 | 0.06% |
| Johnson & Johnson | 200,000 | 1.15% | 20/11/2028 | 191,080 | 0.14% |
| Johnson & Johnson | 100,000 | 3.20% | 1/6/2032 | 102,157 | 0.07% |
| Johnson & Johnson | 100,000 | 3.35% | 1/6/2036 | 101,284 | 0.07% |
| Johnson Controls International plc | 100,000 | 4.25% | 23/5/2035 | 106,596 | 0.08% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | 100,000 | 3.00% | 15/9/2028 | 100,232 | 0.07% |
| JPMorgan Chase & Co. | 400,000 | 1.50% | 29/10/2026 | 391,833 | 0.28% |
| JPMorgan Chase & Co. | 100,000 | 0.39% | 24/2/2028 | 94,718 | 0.07% |
| JPMorgan Chase & Co. | 200,000 | 1.64% | 18/5/2028 | 194,026 | 0.14% |
| JPMorgan Chase & Co. | 100,000 | 2.88% | 24/5/2028 | 100,411 | 0.07% |
| JPMorgan Chase & Co. | 100,000 | 1.96% | 23/3/2030 | 95,707 | 0.07% |
| JPMorgan Chase & Co. | 100,000 | 1.00% | 25/7/2031 | 89,139 | 0.06% |
| JPMorgan Chase & Co. | 200,000 | 4.46% | 13/11/2031 | 213,319 | 0.15% |
| JPMorgan Chase & Co. | 100,000 | 1.05% | 4/11/2032 | 86,662 | 0.06% |
| JPMorgan Chase & Co. | 100,000 | 0.60% | 17/2/2033 | 82,961 | 0.06% |
| JPMorgan Chase & Co. | 100,000 | 3.76% | 21/3/2034 | 102,193 | 0.07% |
| Kraft Heinz Foods Co. | 100,000 | 2.25% | 25/5/2028 | 98,236 | 0.07% |
| Liberty Mutual Group, Inc. | 100,000 | 2.75% | 4/5/2026 | 99,882 | 0.07% |
| Linde plc | 100,000 | 3.00% | 14/2/2028 | 100,646 | 0.07% |
| Linde plc | 100,000 | 3.38% | 12/6/2029 | 102,210 | 0.07% |
| Linde plc | 100,000 | 3.38% | 4/6/2030 | 102,216 | 0.07% |
| Linde plc | 100,000 | 3.20% | 14/2/2031 | 101,331 | 0.07% |
| Linde plc | 100,000 | 1.63% | 31/3/2035 | 85,829 | 0.06% |
| Linde plc | 100,000 | 3.40% | 14/2/2036 | 100,231 | 0.07% |
| McDonald's Corp. | 100,000 | 0.90% | 15/6/2026 | 97,574 | 0.07% |
| McDonald's Corp. | 200,000 | 1.50% | 28/11/2029 | 187,534 | 0.14% |
| McDonald's Corp. | 100,000 | 0.88% | 4/10/2033 | 82,447 | 0.06% |
| McDonald's Corp. | 100,000 | 4.25% | 7/3/2035 | 106,314 | 0.08% |
| Metropolitan Life Global Funding I | 100,000 | 4.00% | 5/4/2028 | 103,800 | 0.08% |
| Metropolitan Life Global Funding I | 100,000 | 0.50% | 25/5/2029 | 90,402 | 0.07% |
| Metropolitan Life Global Funding I | 100,000 | 3.63% | 26/3/2034 | 102,475 | 0.07% |
| Microsoft Corp. | 100,000 | 3.13% | 6/12/2028 | 102,091 | 0.07% |
| Mondelez International, Inc. | 200,000 | 1.63% | 8/3/2027 | 195,641 | 0.14% |
| Mondelez International, Inc. | 125,000 | 0.75% | 17/3/2033 | 101,776 | 0.07% |
| Mondelez International, Inc. | 100,000 | 1.38% | 17/3/2041 | 70,339 | 0.05% |
| Morgan Stanley | 300,000 | 1.38% | 27/10/2026 | 292,761 | 0.21% |
| Morgan Stanley | 350,000 | 4.81% | 25/10/2028 | 367,621 | 0.27% |
| Morgan Stanley | 400,000 | 4.66% | 2/3/2029 | 419,763 | 0.30% |
| Morgan Stanley | 100,000 | 0.50% | 26/10/2029 | 91,070 | 0.07% |
| Morgan Stanley | 100,000 | 0.50% | 7/2/2031 | 87,055 | 0.06% |
| Morgan Stanley | 200,000 | 2.95% | 7/5/2032 | 195,359 | 0.14% |
| Morgan Stanley | 100,000 | 5.15% | 25/1/2034 | 111,505 | 0.08% |
| Morgan Stanley | 100,000 | 3.96% | 21/3/2035 | 102,308 | 0.07% |
| MSD Netherlands Capital BV | 200,000 | 3.25% | 30/5/2032 | 202,303 | 0.15% |
| Nasdaq, Inc. | 200,000 | 0.88% | 13/2/2030 | 179,657 | 0.13% |
| Nasdaq, Inc. | 100,000 | 4.50% | 15/2/2032 | 106,688 | 0.08% |
| Nestle Finance International Ltd. | 150,000 | 1.13% | 1/4/2026 | 147,470 | 0.11% |
| Nestle Finance International Ltd. | 200,000 | 0.00% | 14/6/2026 | 193,047 | 0.14% |
| Nestle Finance International Ltd. | 150,000 | 0.25% | 14/6/2029 | 135,429 | 0.10% |
| Nestle Finance International Ltd. | 150,000 | 3.25% | 15/1/2031 | 153,962 | 0.11% |
| Nestle Finance International Ltd. | 100,000 | 3.75% | 13/3/2033 | 105,211 | 0.08% |
| Nestle Finance International Ltd. | 100,000 | 1.50% | 29/3/2035 | 86,074 | 0.06% |
| Nestle Finance International Ltd. | 10,000 | 3.75% | 14/11/2035 | 10,461 | 0.01% |
| Nestle Finance International Ltd. | 50,000 | 3.13% | 28/10/2036 | 49,284 | 0.04% |
| Nestle Finance International Ltd. | 150,000 | 3.25% | 23/1/2037 | 148,472 | 0.11% |
| Nestle Finance International Ltd. | 85,000 | 0.88% | 14/6/2041 | 59,644 | 0.04% |
| Netflix, Inc. | 100,000 | 4.63% | 15/5/2029 | 107,022 | 0.08% |
| Netflix, Inc. | 100,000 | 3.88% | 15/11/2029 | 104,009 | 0.08% |
| Netflix, Inc. | 100,000 | 3.63% | 15/6/2030 | 102,949 | 0.07% |
| New York Life Global Funding | 100,000 | 0.25% | 23/1/2027 | 95,364 | 0.07% |
| New York Life Global Funding | 100,000 | 3.45% | 30/1/2031 | 102,470 | 0.07% |
| PepsiCo, Inc. | 200,000 | 0.75% | 14/10/2033 | 165,656 | 0.12% |
| PepsiCo, Inc. | 125,000 | 0.88% | 16/10/2039 | 90,856 | 0.07% |
| Procter & Gamble Co. | 200,000 | 3.25% | 2/8/2026 | 202,236 | 0.15% |
| Procter & Gamble Co. | 100,000 | 3.20% | 29/4/2034 | 101,381 | 0.07% |
| Procter & Gamble Co. | 100,000 | 0.90% | 4/11/2041 | 69,676 | 0.05% |
| Prologis Euro Finance LLC | 200,000 | 1.88% | 5/1/2029 | 192,134 | 0.14% |
| Prologis Euro Finance LLC | 100,000 | 3.88% | 31/1/2030 | 103,789 | 0.08% |
| Prologis Euro Finance LLC | 100,000 | 0.63% | 10/9/2031 | 84,714 | 0.06% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Prologis Euro Finance LLC | 100,000 | 1.50% | 8/2/2034 | 84,841 | 0.06% |
| Prologis Euro Finance LLC | 100,000 | 1.00% | 6/2/2035 | 78,849 | 0.06% |
| Prologis Euro Finance LLC | 100,000 | 1.50% | 10/9/2049 | 64,073 | 0.05% |
| Public Storage Operating Co. | 200,000 | 0.50% | 9/9/2030 | 173,036 | 0.13% |
| PVH Corp. | 100,000 | 4.13% | 16/7/2029 | 102,899 | 0.07% |
| Realty Income Corp. | 200,000 | 4.88% | 6/7/2030 | 214,306 | 0.16% |
| Roche Finance Europe BV | 100,000 | 3.23% | 3/5/2030 | 102,527 | 0.07% |
| Roche Finance Europe BV | 100,000 | 3.36% | 27/2/2035 | 101,961 | 0.07% |
| Roche Finance Europe BV | 100,000 | 3.59% | 4/12/2036 | 102,591 | 0.07% |
| Sanofi SA | 300,000 | 1.75% | 10/9/2026 | 295,443 | 0.21% |
| Sanofi SA | 200,000 | 1.25% | 6/4/2029 | 188,129 | 0.14% |
| Sanofi SA | 100,000 | 1.50% | 1/4/2030 | 93,919 | 0.07% |
| Sanofi SA | 100,000 | 1.88% | 21/3/2038 | 86,416 | 0.06% |
| Simon International Finance SCA | 100,000 | 1.13% | 19/3/2033 | 83,267 | 0.06% |
| Stellantis NV | 200,000 | 0.63% | 30/3/2027 | 189,713 | 0.14% |
| Stellantis NV | 125,000 | 3.38% | 19/11/2028 | 124,952 | 0.09% |
| Stellantis NV | 125,000 | 4.25% | 16/6/2031 | 128,333 | 0.09% |
| Stellantis NV | 100,000 | 2.75% | 1/4/2032 | 93,196 | 0.07% |
| Stellantis NV | 100,000 | 1.25% | 20/6/2033 | 81,548 | 0.06% |
| Stellantis NV | 100,000 | 3.75% | 19/3/2036 | 97,393 | 0.07% |
| Stryker Corp. | 100,000 | 3.38% | 11/12/2028 | 102,014 | 0.07% |
| Stryker Corp. | 100,000 | 0.75% | 1/3/2029 | 91,843 | 0.07% |
| Stryker Corp. | 125,000 | 3.38% | 11/9/2032 | 126,310 | 0.09% |
| Thermo Fisher Scientific Finance I BV | 200,000 | 1.63% | 18/10/2041 | 147,278 | 0.11% |
| Thermo Fisher Scientific, Inc. | 200,000 | 1.75% | 15/4/2027 | 196,225 | 0.14% |
| Thermo Fisher Scientific, Inc. | 100,000 | 0.50% | 1/3/2028 | 93,170 | 0.07% |
| Thermo Fisher Scientific, Inc. | 125,000 | 3.65% | 21/11/2034 | 127,511 | 0.09% |
| Thermo Fisher Scientific, Inc. | 200,000 | 1.88% | 1/10/2049 | 138,859 | 0.10% |
| T-Mobile USA, Inc. | 100,000 | 3.70% | 8/5/2032 | 102,584 | 0.07% |
| Upjohn Finance BV | 100,000 | 1.36% | 23/6/2027 | 96,425 | 0.07% |
| Upjohn Finance BV | 100,000 | 1.91% | 23/6/2032 | 88,724 | 0.06% |
| Verizon Communications, Inc. | 100,000 | 1.38% | 27/10/2026 | 97,828 | 0.07% |
| Verizon Communications, Inc. | 100,000 | 1.88% | 26/10/2029 | 95,442 | 0.07% |
| Verizon Communications, Inc. | 300,000 | 1.25% | 8/4/2030 | 274,352 | 0.20% |
| Verizon Communications, Inc. | 150,000 | 2.63% | 1/12/2031 | 144,984 | 0.11% |
| Verizon Communications, Inc. | 300,000 | 0.88% | 19/3/2032 | 255,421 | 0.19% |
| Verizon Communications, Inc. | 300,000 | 1.30% | 18/5/2033 | 255,324 | 0.18% |
| Verizon Communications, Inc. | 200,000 | 1.13% | 19/9/2035 | 157,398 | 0.11% |
| Verizon Communications, Inc. | 100,000 | 1.50% | 19/9/2039 | 75,672 | 0.06% |
| Visa, Inc. | 100,000 | 1.50% | 15/6/2026 | 98,638 | 0.07% |
| Visa, Inc. | 210,000 | 2.00% | 15/6/2029 | 203,376 | 0.15% |
| Warnermedia Holdings, Inc. | 100,000 | 4.30% | 17/1/2030 | 100,480 | 0.07% |
| Wells Fargo & Co. | 200,000 | 2.00% | 27/4/2026 | 197,894 | 0.14% |
| Wells Fargo & Co. | 200,000 | 1.38% | 26/10/2026 | 194,913 | 0.14% |
| Wells Fargo & Co. | 100,000 | 1.00% | 2/2/2027 | 96,149 | 0.07% |
| Wells Fargo & Co. | 200,000 | 1.74% | 4/5/2030 | 188,312 | 0.14% |
| Wells Fargo & Co. | 100,000 | 3.90% | 22/7/2032 | 102,707 | 0.07% |
| Whirlpool Finance Luxembourg Sarl | 100,000 | 1.25% | 2/11/2026 | 96,959 | 0.07% |
| WP Carey, Inc. | 100,000 | 3.70% | 19/11/2034 | 98,671 | 0.07% |
| WPC Eurobond BV | 100,000 | 2.13% | 15/4/2027 | 98,417 | 0.07% |
| Zimmer Biomet Holdings, Inc. | 100,000 | 2.43% | 13/12/2026 | 99,570 | 0.07% |
| Zimmer Biomet Holdings, Inc. | 100,000 | 3.52% | 15/12/2032 | 100,561 | 0.07% |
| | | | | 29,838,992 | 21.55% |
| Total Fixed Income | | | | 136,531,216 | 98.59% |
| Total Transferable Securities | | | | 136,531,216 | 98.59% |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets |
|--|---|--------------------|--------------------------------------|--------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2024: (0.00%)) | | | | |
| Futures (0.00%) (30 June 2024: (0.00%)) | | | | |
| Euro-Bobl March 2025 | (8) | €(949,150) | 6,270 | 0.01% |
| Euro-Bund March 2025 | 3 | €400,346 | (26) | (0.00%) |
| Euro-Schatz March 2025 | (8) | €(855,480) | (400) | (0.00%) |
| Euro-Buxl 30 Year Bond March 2025 | 1 | €141,260 | (8,580) | (0.01%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (2,736) | (0.00%) |

OTC Financial Derivative Instruments 0.01% (30 June 2024: 0.01%)

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets |
|--|------------|----------|---------------|-------------------------------|-----------------|--------------------------------|-----------------------|
| Hedge Share Class Level Forward Currency Exchange Contracts 0.01% (30 June 2024: 0.01%) | | | | | | | |
| GBP | 1,741,839 | EUR | (2,093,174) | State Street Bank & Trust Co. | 3/1/2025 | 13,516 | 0.01% |
| GBP | 24,185 | EUR | (29,064) | State Street Bank & Trust Co. | 3/1/2025 | 187 | 0.00% |
| EUR | 1,861,432 | GBP | (1,539,032) | State Street Bank & Trust Co. | 3/1/2025 | 29 | 0.00% |
| GBP | 5,101 | EUR | (6,152) | State Street Bank & Trust Co. | 3/1/2025 | 18 | 0.00% |
| EUR | 6,438 | GBP | (5,331) | JPMorgan Chase Bank | 4/2/2025 | — | 0.00% |
| GBP | 1,539,032 | EUR | (1,858,561) | State Street Bank & Trust Co. | 4/2/2025 | (114) | (0.00%) |
| EUR | 280,433 | GBP | (232,093) | State Street Bank & Trust Co. | 3/1/2025 | (275) | (0.00%) |
| Total OTC Financial Derivative Instruments | | | | | | 13,361 | 0.01% |
| Total Investments | | | | | | 136,541,841 | 98.60% |

| | Fair Value EUR (€) | % of Total Net Assets |
|-------------------------------------|--------------------|-----------------------|
| Other Assets and Liabilities | 1,937,755 | 1.40% |
| Net Assets | 138,479,596 | 100.00% |

| Analysis of Total Assets | Fair Value EUR (€) | % of Total Assets |
|---|--------------------|-------------------|
| (a) Transferable securities admitted to an official stock exchange listing | 129,896,158 | 92.98% |
| (b) Transferable securities dealt in on another regulated market | 6,552,097 | 4.69% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 82,961 | 0.06% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | 6,270 | 0.00% |
| (e) Total OTC Financial Derivative Instruments | 13,750 | 0.01% |
| (f) Other Assets | 3,153,659 | 2.26% |
| Total Assets | 139,704,895 | 100.00% |

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

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 136,531,216 | 86,017,208 |
| Financial Derivative Instruments | 17 | 20,020 | 12,811 |
| Cash | | 505,666 | 972,207 |
| Receivables: | | | |
| Interest and Dividends | | 1,822,504 | 956,589 |
| Investments Sold | | 825,489 | 1,980,094 |
| Margin Cash Due from Broker | | — | 1,154 |
| Total Current Assets | | 139,704,895 | 89,940,063 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 9,395 | 2,505 |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | 1,201,880 | 2,944,779 |
| Management Fees Payable | 12 | 13,255 | 7,171 |
| Margin Cash Due to Broker | | 769 | — |
| Total Current Liabilities | | 1,225,299 | 2,954,455 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 138,479,596 | 86,985,608 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating ¹ | | | |
| Net Assets | €127,151,283 | €73,547,257 | €35,419,329 |
| Number of Shares Outstanding | 22,638,023 | 13,629,074 | 6,978,336 |
| Net Asset Value Per Share² | €5.62 | €5.40 | €5.08 |
| EUR Distributing ¹ | | | |
| Net Assets | €9,480,739 | €11,645,275 | €21,743,046 |
| Number of Shares Outstanding | 1,817,922 | 2,284,783 | 4,370,685 |
| Net Asset Value Per Share² | €5.22 | €5.10 | €4.97 |
| GBP-Hedged Accumulating ¹ | | | |
| EUR (€) Equivalent | €1,847,574 | €1,793,076 | €2,094,236 |
| Net Assets | £1,527,574 | £1,520,170 | £1,797,154 |
| Number of Shares Outstanding | 264,591 | 275,930 | 351,241 |
| Net Asset Value Per Share² | £5.77 | £5.51 | £5.12 |

¹ The share class launched on 15 November 2022.

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

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

Statement of Operations

| | Note | EUR (€) Six Months Ended 31 December 2024 | EUR (€) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 2,111,072 | 1,160,667 |
| Other Income | | 716 | 1,125 |
| Net Gain on Financial Instruments | | 2,275,825 | 2,348,356 |
| Total Investment Income | | 4,387,613 | 3,510,148 |
| Expenses | | | |
| Management Fees | 12 | 65,911 | 33,630 |
| Transaction Fees and Commissions | | 179 | 301 |
| Total Expenses | | 66,090 | 33,931 |
| Finance Costs | | | |
| Interest Expense | | 16 | — |
| Distributions | 6 | 174,734 | 376,094 |
| Total Finance Costs | | 174,750 | 376,094 |
| Net Investment Income After Finance Costs | | 4,146,773 | 3,100,123 |
| Taxation | 5 | (5,186) | (1,237) |
| Net Increase in Net Assets | | 4,141,587 | 3,098,886 |

Statement of Changes in Net Assets

| | EUR (€) Six Months Ended 31 December 2024 | EUR (€) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 4,141,587 | 3,098,886 |
| Capital Transactions | | |
| Subscriptions | 56,073,415 | 8,090,972 |
| Redemptions | (8,721,014) | (5,273,282) |
| Total Capital Transactions | 47,352,401 | 2,817,690 |
| Total Increase for the Period | 51,493,988 | 5,916,576 |
| Net Assets | | |
| Beginning of Period | 86,985,608 | 59,256,611 |
| End of Period | 138,479,596 | 65,173,187 |

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

Vanguard ESG Global Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global bonds finished the period higher despite headwinds in October and December.
- The ETF's benchmark index returned 3.45% for the six months.
- By country, the United States, which has the largest weighting in the index, underperformed the index as a whole. Other index heavyweights, including Germany, France and Canada, outperformed.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. And by maturity, results were mixed.

Benchmark returns in the commentary above are in US dollars.

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

| | Total Returns | |
|-------------------------|--|--|
| | Periods Ended 31 December 2024 (Annualised for periods over one year) | |
| | Six Months | Ten Years or Since Inception ¹ |
| CHF-Hedged Accumulating | 1.07% | -3.68% |
| Benchmark | 1.07 | -3.55 |
| Tracking Difference* | 0.00 | |
| CHF-Hedged Distributing | 1.07% | -3.63% |
| Benchmark | 1.07 | -3.55 |
| Tracking Difference* | 0.00 | |
| EUR-Hedged Accumulating | 2.47% | -2.23% |
| Benchmark | 2.51 | -2.08 |
| Tracking Difference* | -0.04 | |
| EUR-Hedged Distributing | 2.47% | -2.22% |
| Benchmark | 2.51 | -2.08 |
| Tracking Difference* | -0.04 | |
| GBP-Hedged Accumulating | 3.19% | -1.08% |
| Benchmark | 3.22 | -0.89 |
| Tracking Difference* | -0.03 | |
| GBP-Hedged Distributing | 3.19% | -1.06% |
| Benchmark | 3.22 | -0.89 |
| Tracking Difference* | -0.03 | |
| USD-Hedged Accumulating | 3.42% | -0.26% |
| Benchmark | 3.45 | -0.12 |
| Tracking Difference* | -0.03 | |

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|-------------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| USD-Hedged Distributing | 3.42% | -0.27% |
| Benchmark | 3.45 | -0.12 |
| Tracking Difference* | -0.03 | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: 20 May 2021.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal US Dollars (\$) | Cost US Dollars (\$) | | Principal US Dollars (\$) | Proceeds US Dollars (\$) |
|---|------------------------------|-------------------------|-----------------------------------|------------------------------|-----------------------------|
| Purchases | | | Sales | | |
| US Treasury Note 3.88% 15/8/2034 | 4,643,000 | 4,622,330 | US Treasury Note 3.88% 15/8/2034 | 4,643,000 | 4,618,693 |
| US Treasury Note 3.50% 30/9/2026 | 3,034,000 | 3,021,850 | US Treasury Note 3.50% 30/9/2026 | 3,034,000 | 3,018,499 |
| US Treasury Note 3.75% 31/8/2026 | 2,995,000 | 2,991,836 | US Treasury Note 3.75% 31/8/2026 | 2,995,000 | 2,992,627 |
| US Treasury Note 4.25% 30/11/2026 | 2,944,100 | 2,941,435 | US Treasury Note 4.25% 30/11/2026 | 2,944,100 | 2,945,008 |
| US Treasury Note 3.63% 31/8/2029 | 2,455,000 | 2,462,798 | US Treasury Note 3.63% 31/8/2029 | 2,455,000 | 2,458,707 |
| US Treasury Note 4.38% 31/7/2026 | 2,389,000 | 2,389,953 | US Treasury Note 4.38% 31/7/2026 | 2,389,000 | 2,394,558 |
| US Treasury Note 4.25% 30/6/2029 | 2,145,000 | 2,151,135 | US Treasury Note 4.25% 30/6/2029 | 2,145,000 | 2,157,114 |
| US Treasury Note 4.13% 31/10/2026 | 1,915,000 | 1,909,878 | US Treasury Note 4.38% 15/5/2034 | 2,117,000 | 2,156,816 |
| US Treasury Note 3.50% 30/9/2029 | 1,940,000 | 1,907,450 | US Treasury Note 4.13% 31/10/2026 | 1,915,000 | 1,911,158 |
| US Treasury Note 4.38% 15/5/2034 | 1,838,000 | 1,872,402 | US Treasury Note 3.50% 30/9/2029 | 1,940,000 | 1,903,262 |
| US Treasury Note 4.63% 15/5/2054 | 1,733,000 | 1,859,282 | US Treasury Note 4.63% 15/5/2054 | 1,733,000 | 1,848,712 |
| US Treasury Note 4.25% 15/11/2034 | 1,775,000 | 1,758,374 | US Treasury Note 4.25% 15/11/2034 | 1,775,000 | 1,761,757 |
| US Treasury Note 4.25% 15/8/2054 | 1,725,000 | 1,622,411 | US Treasury Note 4.25% 15/2/2054 | 1,678,000 | 1,661,619 |
| US Treasury Note 4.25% 15/2/2054 | 1,611,000 | 1,590,610 | US Treasury Note 4.25% 15/8/2054 | 1,725,000 | 1,602,680 |
| US Treasury Note 4.13% 15/11/2027 | 1,333,000 | 1,329,623 | US Treasury Note 4.13% 15/11/2027 | 1,333,000 | 1,331,907 |
| US Treasury Note 4.38% 15/7/2027 | 1,258,000 | 1,263,986 | US Treasury Note 4.38% 15/7/2027 | 1,258,000 | 1,265,937 |
| US Treasury Note 3.88% 15/10/2027 | 1,235,000 | 1,235,526 | US Treasury Note 4.25% 30/6/2031 | 1,210,000 | 1,230,281 |
| US Treasury Note 4.25% 30/6/2031 | 1,210,000 | 1,219,229 | US Treasury Note 3.88% 15/10/2027 | 1,235,000 | 1,227,564 |
| Goldman Sachs Group, Inc. 1.95% 21/10/2027 | 1,275,000 | 1,205,564 | US Treasury Note 4.63% 30/6/2026 | 1,226,000 | 1,224,802 |
| US Treasury Note 4.13% 31/10/2029 | 1,149,000 | 1,140,930 | US Treasury Note 4.13% 31/10/2029 | 1,149,000 | 1,141,646 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Transferable Securities 98.24% (30 June 2024: 98.73%) | | | | | |
| Fixed Income 98.24% (30 June 2024: 98.73%) | | | | | |
| Australia 1.59% (30 June 2024: 1.53%) | | | | | |
| Aurizon Network Pty Ltd. | €200,000 | 3.13% | 1/6/2026 | 208,032 | 0.02% |
| Australia & New Zealand Banking Group Ltd. | €200,000 | 3.65% | 20/1/2026 | 208,925 | 0.02% |
| Australia & New Zealand Banking Group Ltd. | \$405,000 | 5.00% | 18/3/2026 | 407,232 | 0.04% |
| Australia & New Zealand Banking Group Ltd. | AUD250,000 | 4.95% | 11/9/2028 | 156,671 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | AUD400,000 | 4.95% | 5/2/2029 | 250,768 | 0.02% |
| Australia & New Zealand Banking Group Ltd. | \$250,000 | 4.62% | 16/12/2029 | 247,926 | 0.02% |
| Australia & New Zealand Banking Group Ltd. | AUD500,000 | 5.89% | 16/1/2034 | 317,512 | 0.03% |
| Australia & New Zealand Banking Group Ltd. | AUD200,000 | 6.41% | 20/9/2034 | 129,499 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | AUD200,000 | 6.12% | 25/7/2039 | 127,517 | 0.01% |
| Australia Pacific Airports Melbourne Pty Ltd. | AUD210,000 | 3.76% | 25/11/2031 | 117,931 | 0.01% |
| Australia Pacific Airports Melbourne Pty Ltd. | €200,000 | 4.00% | 7/6/2034 | 213,826 | 0.02% |
| Brambles Finance plc | €100,000 | 4.25% | 22/3/2031 | 109,463 | 0.01% |
| Commonwealth Bank of Australia | \$250,000 | 5.32% | 13/3/2026 | 252,265 | 0.02% |
| Commonwealth Bank of Australia | \$250,000 | 4.58% | 27/11/2026 | 250,219 | 0.02% |
| Commonwealth Bank of Australia | AUD250,000 | 4.40% | 18/8/2027 | 154,532 | 0.01% |
| Commonwealth Bank of Australia | AUD600,000 | 5.00% | 13/1/2028 | 376,505 | 0.04% |
| Commonwealth Bank of Australia | €100,000 | 1.13% | 18/1/2028 | 99,110 | 0.01% |
| Commonwealth Bank of Australia | AUD200,000 | 6.86% | 9/11/2032 | 130,021 | 0.01% |
| Commonwealth Bank of Australia | AUD200,000 | 6.70% | 15/3/2038 | 132,622 | 0.01% |
| Goodman Australia Finance Pty Ltd. | €100,000 | 4.25% | 3/5/2030 | 108,639 | 0.01% |
| Macquarie Bank Ltd. | €529,000 | 3.20% | 17/9/2029 | 552,522 | 0.05% |
| National Australia Bank Ltd. | \$290,000 | 4.97% | 12/1/2026 | 291,206 | 0.03% |
| National Australia Bank Ltd. | €200,000 | 1.25% | 18/5/2026 | 203,362 | 0.02% |
| National Australia Bank Ltd. | \$330,000 | 2.50% | 12/7/2026 | 320,172 | 0.03% |
| National Australia Bank Ltd. | AUD100,000 | 2.90% | 25/2/2027 | 59,940 | 0.01% |
| National Australia Bank Ltd. | \$20,000 | 3.91% | 9/6/2027 | 19,684 | 0.00% |
| National Australia Bank Ltd. | \$250,000 | 5.09% | 11/6/2027 | 252,660 | 0.02% |
| National Australia Bank Ltd. | \$250,000 | 4.50% | 26/10/2027 | 249,170 | 0.02% |
| National Australia Bank Ltd. | €500,000 | 2.13% | 24/5/2028 | 506,521 | 0.05% |
| National Australia Bank Ltd. | \$350,000 | 4.90% | 13/6/2028 | 351,591 | 0.03% |
| National Australia Bank Ltd. | €100,000 | 1.38% | 30/8/2028 | 98,501 | 0.01% |
| National Australia Bank Ltd. | AUD850,000 | 4.85% | 22/3/2029 | 530,819 | 0.05% |
| National Australia Bank Ltd. | AUD400,000 | 5.00% | 14/11/2029 | 251,281 | 0.02% |
| National Australia Bank Ltd. | €200,000 | 3.13% | 28/2/2030 | 208,557 | 0.02% |
| National Australia Bank Ltd. | €100,000 | 1.13% | 20/5/2031 | 94,744 | 0.01% |
| QBE Insurance Group Ltd. | £100,000 | 2.50% | 13/9/2038 | 111,755 | 0.01% |
| Scentre Group Trust 1/Scentre Group Trust 2 | €100,000 | 1.45% | 28/3/2029 | 96,982 | 0.01% |
| Sydney Airport Finance Co. Pty Ltd. | €100,000 | 1.75% | 26/4/2028 | 99,863 | 0.01% |
| Sydney Airport Finance Co. Pty Ltd. | €300,000 | 4.38% | 3/5/2033 | 329,004 | 0.03% |
| Telstra Corp., Ltd. ¹ | €600,000 | 1.13% | 14/4/2026 | 610,000 | 0.06% |
| Telstra Corp., Ltd. | €150,000 | 1.38% | 26/3/2029 | 146,361 | 0.01% |
| Telstra Corp., Ltd. | €300,000 | 1.00% | 23/4/2030 | 281,892 | 0.03% |
| Telstra Group Ltd. | €400,000 | 3.75% | 4/5/2031 | 432,171 | 0.04% |
| Telstra Group Ltd. | AUD200,000 | 5.65% | 6/3/2034 | 127,186 | 0.01% |
| Transurban Finance Co. Pty Ltd. | €400,000 | 1.75% | 29/3/2028 | 398,860 | 0.04% |
| Transurban Finance Co. Pty Ltd. | CAD150,000 | 4.56% | 14/11/2028 | 105,040 | 0.01% |
| Transurban Finance Co. Pty Ltd. | €200,000 | 3.00% | 8/4/2030 | 205,728 | 0.02% |
| Transurban Finance Co. Pty Ltd. | €200,000 | 4.23% | 26/4/2033 | 218,307 | 0.02% |
| Vicinity Centres Trust | €100,000 | 1.13% | 7/11/2029 | 92,934 | 0.01% |
| Westpac Banking Corp. | AUD200,000 | 4.60% | 16/2/2026 | 124,052 | 0.01% |
| Westpac Banking Corp. | \$105,000 | 5.20% | 16/4/2026 | 105,872 | 0.01% |
| Westpac Banking Corp. | \$200,000 | 2.85% | 13/5/2026 | 195,597 | 0.02% |
| Westpac Banking Corp. | \$205,000 | 1.15% | 3/6/2026 | 195,567 | 0.02% |
| Westpac Banking Corp. | \$465,000 | 2.70% | 19/8/2026 | 451,929 | 0.04% |
| Westpac Banking Corp. | \$90,000 | 4.60% | 20/10/2026 | 90,182 | 0.01% |
| Westpac Banking Corp. | \$205,000 | 3.35% | 8/3/2027 | 199,911 | 0.02% |
| Westpac Banking Corp. | €200,000 | 0.88% | 17/4/2027 | 199,192 | 0.02% |
| Westpac Banking Corp. | \$105,000 | 4.04% | 26/8/2027 | 103,825 | 0.01% |
| Westpac Banking Corp. | \$275,000 | 5.46% | 18/11/2027 | 281,437 | 0.03% |
| Westpac Banking Corp. | \$100,000 | 3.40% | 25/1/2028 | 96,167 | 0.01% |
| Westpac Banking Corp. | AUD400,000 | 4.80% | 16/2/2028 | 249,693 | 0.02% |
| Westpac Banking Corp. | €200,000 | 1.45% | 17/7/2028 | 197,138 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Westpac Banking Corp. | \$335,000 | 5.54% | 17/11/2028 | 344,432 | 0.03% |
| Westpac Banking Corp. | \$165,000 | 1.95% | 20/11/2028 | 148,672 | 0.01% |
| Westpac Banking Corp. | AUD700,000 | 5.10% | 14/5/2029 | 441,722 | 0.04% |
| Westpac Banking Corp. | \$40,000 | 2.65% | 16/1/2030 | 36,083 | 0.00% |
| Westpac Banking Corp. | \$175,000 | 2.15% | 3/6/2031 | 148,348 | 0.01% |
| Westpac Banking Corp. | \$295,000 | 4.32% | 23/11/2031 | 290,476 | 0.03% |
| Westpac Banking Corp. | \$130,000 | 5.41% | 10/8/2033 | 128,033 | 0.01% |
| Westpac Banking Corp. | \$110,000 | 6.82% | 17/11/2033 | 118,869 | 0.01% |
| Westpac Banking Corp. | \$435,000 | 4.11% | 24/7/2034 | 409,738 | 0.04% |
| Westpac Banking Corp. | \$425,000 | 2.67% | 15/11/2035 | 361,811 | 0.03% |
| Westpac Banking Corp. | \$250,000 | 5.62% | 20/11/2035 | 246,029 | 0.02% |
| Westpac Banking Corp. | \$285,000 | 3.02% | 18/11/2036 | 241,114 | 0.02% |
| Westpac Banking Corp. | AUD400,000 | 7.20% | 15/11/2038 | 274,576 | 0.03% |
| Westpac Banking Corp. | \$55,000 | 4.42% | 24/7/2039 | 48,697 | 0.00% |
| Westpac Banking Corp. | \$105,000 | 2.96% | 16/11/2040 | 74,682 | 0.01% |
| Westpac Banking Corp. | \$101,000 | 3.13% | 18/11/2041 | 72,375 | 0.01% |
| Woolworths Group Ltd. | €100,000 | 0.38% | 15/11/2028 | 92,392 | 0.01% |
| Woolworths Group Ltd. | AUD200,000 | 5.91% | 29/11/2034 | 125,158 | 0.01% |
| | | | | 17,339,797 | 1.59% |
| Austria 0.46% (30 June 2024: 0.36%) | | | | | |
| BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG | €200,000 | 4.13% | 18/1/2027 | 211,656 | 0.02% |
| BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG | €300,000 | 3.13% | 3/10/2029 | 311,601 | 0.03% |
| CA Immobilien Anlagen AG | €300,000 | 0.88% | 5/2/2027 | 292,629 | 0.02% |
| Erste Group Bank AG | €400,000 | 1.50% | 7/4/2026 | 407,483 | 0.04% |
| Erste Group Bank AG | €600,000 | 0.10% | 16/11/2028 | 572,547 | 0.05% |
| Erste Group Bank AG | €200,000 | 4.25% | 30/5/2030 | 216,873 | 0.02% |
| Erste Group Bank AG | €200,000 | 4.00% | 16/1/2031 | 216,250 | 0.02% |
| Erste Group Bank AG | €100,000 | 1.63% | 8/9/2031 | 101,057 | 0.01% |
| Erste Group Bank AG | €100,000 | 0.88% | 15/11/2032 | 96,382 | 0.01% |
| Kommunalkredit Austria AG | €200,000 | 5.25% | 28/3/2029 | 217,956 | 0.02% |
| Mondi Finance Europe GmbH | €300,000 | 2.38% | 1/4/2028 | 306,060 | 0.03% |
| Raiffeisen Bank International AG | €500,000 | 4.75% | 26/1/2027 | 527,769 | 0.05% |
| Raiffeisen Bank International AG | €100,000 | 0.05% | 1/9/2027 | 96,152 | 0.01% |
| Raiffeisen Bank International AG | €100,000 | 6.00% | 15/9/2028 | 110,698 | 0.01% |
| Raiffeisen Bank International AG | €400,000 | 4.63% | 21/8/2029 | 428,511 | 0.04% |
| Raiffeisen Bank International AG | €300,000 | 4.50% | 31/5/2030 | 324,026 | 0.03% |
| Raiffeisen Bank International AG | €200,000 | 2.88% | 18/6/2032 | 199,531 | 0.02% |
| Raiffeisen Bank International AG | €100,000 | 5.25% | 2/1/2035 | 106,245 | 0.01% |
| Vienna Insurance Group AG Wiener Versicherung Gruppe | €100,000 | 1.00% | 26/3/2036 | 79,825 | 0.00% |
| Vienna Insurance Group AG Wiener Versicherung Gruppe | €100,000 | 4.88% | 15/6/2042 | 108,756 | 0.01% |
| Volksbank Wien AG | €100,000 | 5.75% | 21/6/2034 | 107,220 | 0.01% |
| | | | | 5,039,227 | 0.46% |
| Belgium 0.41% (30 June 2024: 0.42%) | | | | | |
| Ageas SA | €100,000 | 3.25% | 2/7/2049 | 102,192 | 0.01% |
| Argenta Spaarbank NV | €200,000 | 1.00% | 29/1/2027 | 198,692 | 0.02% |
| Argenta Spaarbank NV | €600,000 | 1.38% | 8/2/2029 | 586,981 | 0.05% |
| Barry Callebaut Services NV | €100,000 | 4.00% | 14/6/2029 | 105,357 | 0.01% |
| Cofinimmo SA | €100,000 | 1.00% | 24/1/2028 | 96,645 | 0.01% |
| Elia Transmission Belgium SA | €200,000 | 0.88% | 28/4/2030 | 185,394 | 0.01% |
| Elia Transmission Belgium SA | €200,000 | 3.63% | 18/1/2033 | 212,051 | 0.02% |
| Elia Transmission Belgium SA | €100,000 | 3.75% | 16/1/2036 | 105,216 | 0.01% |
| KBC Group NV | €300,000 | 4.38% | 23/11/2027 | 319,269 | 0.03% |
| KBC Group NV | €100,000 | 0.75% | 21/1/2028 | 99,233 | 0.01% |
| KBC Group NV | £100,000 | 5.50% | 20/9/2028 | 126,587 | 0.01% |
| KBC Group NV | €100,000 | 0.13% | 14/1/2029 | 95,242 | 0.01% |
| KBC Group NV | €200,000 | 4.25% | 28/11/2029 | 215,782 | 0.02% |
| KBC Group NV | €100,000 | 4.38% | 19/4/2030 | 108,679 | 0.01% |
| KBC Group NV | €100,000 | 3.00% | 25/8/2030 | 103,052 | 0.01% |
| KBC Group NV | €400,000 | 0.75% | 31/5/2031 | 357,606 | 0.03% |
| KBC Group NV | €200,000 | 0.63% | 7/12/2031 | 197,556 | 0.02% |
| KBC Group NV | €200,000 | 3.75% | 27/3/2032 | 213,041 | 0.02% |
| KBC Group NV | €100,000 | 4.88% | 25/4/2033 | 107,538 | 0.01% |
| KBC Group NV | £100,000 | 6.15% | 19/3/2034 | 127,072 | 0.01% |
| KBC Group NV | €100,000 | 4.75% | 17/4/2035 | 107,600 | 0.01% |
| Lonza Finance International NV | €100,000 | 3.88% | 25/5/2033 | 106,998 | 0.01% |
| Lonza Finance International NV | €200,000 | 3.50% | 4/9/2034 | 207,329 | 0.02% |
| Solvay SA | €200,000 | 4.25% | 3/10/2031 | 213,302 | 0.02% |
| VGP NV | €100,000 | 1.50% | 8/4/2029 | 94,372 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| VGP NV | €100,000 | 2.25% | 17/1/2030 | 94,551 | 0.01% |
| | | | | 4,487,337 | 0.41% |
| Brazil 0.07% (30 June 2024: 0.06%) | | | | | |
| Suzano Austria GmbH | \$275,000 | 6.00% | 15/1/2029 | 275,838 | 0.02% |
| Suzano Austria GmbH | \$200,000 | 5.00% | 15/1/2030 | 191,321 | 0.02% |
| Suzano Austria GmbH | \$213,000 | 3.75% | 15/1/2031 | 188,055 | 0.02% |
| Suzano Austria GmbH | \$185,000 | 3.13% | 15/1/2032 | 153,165 | 0.01% |
| | | | | 808,379 | 0.07% |
| Canada 4.28% (30 June 2024: 4.21%) | | | | | |
| Aeroports de Montreal | CAD50,000 | 3.03% | 21/4/2050 | 27,152 | 0.00% |
| Alectra, Inc. | CAD190,000 | 2.49% | 17/5/2027 | 129,491 | 0.01% |
| AltaLink LP | CAD105,000 | 3.99% | 30/6/2042 | 68,129 | 0.01% |
| AltaLink LP | CAD65,000 | 5.46% | 11/10/2055 | 52,000 | 0.00% |
| Bank of Montreal | CAD50,000 | 1.76% | 10/3/2026 | 34,149 | 0.00% |
| Bank of Montreal | CAD185,000 | 1.55% | 28/5/2026 | 125,606 | 0.01% |
| Bank of Montreal | \$115,000 | 5.30% | 5/6/2026 | 116,051 | 0.01% |
| Bank of Montreal | \$260,000 | 1.25% | 15/9/2026 | 245,745 | 0.02% |
| Bank of Montreal | CAD565,000 | 2.70% | 9/12/2026 | 389,541 | 0.04% |
| Bank of Montreal | \$65,000 | 5.27% | 11/12/2026 | 65,759 | 0.01% |
| Bank of Montreal | \$140,000 | 2.65% | 8/3/2027 | 134,414 | 0.01% |
| Bank of Montreal | CAD218,000 | 3.65% | 1/4/2027 | 152,086 | 0.01% |
| Bank of Montreal | CAD365,000 | 4.31% | 1/6/2027 | 258,287 | 0.02% |
| Bank of Montreal | \$200,000 | 5.37% | 4/6/2027 | 203,095 | 0.02% |
| Bank of Montreal | €100,000 | 2.75% | 15/6/2027 | 103,620 | 0.01% |
| Bank of Montreal | \$130,000 | 4.57% | 10/9/2027 | 129,593 | 0.01% |
| Bank of Montreal | \$180,000 | 4.70% | 14/9/2027 | 179,872 | 0.02% |
| Bank of Montreal | CAD310,000 | 4.71% | 7/12/2027 | 222,181 | 0.02% |
| Bank of Montreal | \$230,000 | 5.20% | 1/2/2028 | 231,785 | 0.02% |
| Bank of Montreal | CAD350,000 | 3.19% | 1/3/2028 | 241,697 | 0.02% |
| Bank of Montreal | CAD305,000 | 5.04% | 29/5/2028 | 221,446 | 0.02% |
| Bank of Montreal | \$170,000 | 5.72% | 25/9/2028 | 174,347 | 0.02% |
| Bank of Montreal | CAD295,000 | 4.54% | 18/12/2028 | 211,427 | 0.02% |
| Bank of Montreal | CAD365,000 | 4.42% | 17/7/2029 | 260,791 | 0.02% |
| Bank of Montreal | €100,000 | 3.75% | 10/7/2030 | 105,590 | 0.01% |
| Bank of Montreal | \$120,000 | 4.64% | 10/9/2030 | 117,604 | 0.01% |
| Bank of Montreal | \$110,000 | 5.51% | 4/6/2031 | 111,771 | 0.01% |
| Bank of Montreal | CAD144,000 | 1.93% | 22/7/2031 | 97,720 | 0.01% |
| Bank of Montreal | CAD105,000 | 6.53% | 27/10/2032 | 78,134 | 0.01% |
| Bank of Montreal | \$60,000 | 3.80% | 15/12/2032 | 57,394 | 0.01% |
| Bank of Montreal | CAD190,000 | 6.03% | 7/9/2033 | 141,050 | 0.01% |
| Bank of Montreal | CAD220,000 | 4.98% | 3/7/2034 | 158,135 | 0.01% |
| Bank of Montreal | \$158,000 | 3.09% | 10/1/2037 | 131,685 | 0.01% |
| Bank of Nova Scotia | \$85,000 | 4.75% | 2/2/2026 | 85,063 | 0.01% |
| Bank of Nova Scotia | \$130,000 | 1.05% | 2/3/2026 | 124,767 | 0.01% |
| Bank of Nova Scotia | CAD375,000 | 5.50% | 8/5/2026 | 267,600 | 0.02% |
| Bank of Nova Scotia | \$65,000 | 1.35% | 24/6/2026 | 61,996 | 0.01% |
| Bank of Nova Scotia | \$245,000 | 2.70% | 3/8/2026 | 237,753 | 0.02% |
| Bank of Nova Scotia | €100,000 | 0.13% | 4/9/2026 | 99,256 | 0.01% |
| Bank of Nova Scotia | \$260,000 | 1.30% | 15/9/2026 | 245,900 | 0.02% |
| Bank of Nova Scotia | CAD357,000 | 1.85% | 2/11/2026 | 241,452 | 0.02% |
| Bank of Nova Scotia | CAD288,000 | 2.62% | 2/12/2026 | 198,221 | 0.02% |
| Bank of Nova Scotia | \$330,000 | 5.35% | 7/12/2026 | 334,338 | 0.03% |
| Bank of Nova Scotia | \$45,000 | 1.95% | 2/2/2027 | 42,559 | 0.00% |
| Bank of Nova Scotia | CAD426,000 | 2.95% | 8/3/2027 | 292,888 | 0.03% |
| Bank of Nova Scotia | £100,000 | 2.88% | 3/5/2027 | 119,403 | 0.01% |
| Bank of Nova Scotia | \$365,000 | 5.40% | 4/6/2027 | 370,775 | 0.03% |
| Bank of Nova Scotia | CAD325,000 | 1.40% | 1/11/2027 | 214,505 | 0.02% |
| Bank of Nova Scotia | CAD335,000 | 3.10% | 2/2/2028 | 230,898 | 0.02% |
| Bank of Nova Scotia | \$165,000 | 4.40% | 8/9/2028 | 163,280 | 0.01% |
| Bank of Nova Scotia | €200,000 | 0.25% | 1/11/2028 | 186,926 | 0.02% |
| Bank of Nova Scotia | CAD150,000 | 3.81% | 15/11/2028 | 104,953 | 0.01% |
| Bank of Nova Scotia | CAD280,000 | 4.68% | 1/2/2029 | 201,873 | 0.02% |
| Bank of Nova Scotia | \$150,000 | 4.85% | 1/2/2030 | 148,700 | 0.01% |
| Bank of Nova Scotia | CAD150,000 | 3.84% | 26/9/2030 | 104,488 | 0.01% |
| Bank of Nova Scotia | \$280,000 | 2.45% | 2/2/2032 | 234,099 | 0.02% |
| Bank of Nova Scotia | CAD314,000 | 3.93% | 3/5/2032 | 219,065 | 0.02% |
| Bank of Nova Scotia | CAD130,000 | 5.68% | 2/8/2033 | 95,426 | 0.01% |
| Bank of Nova Scotia | \$155,000 | 5.65% | 1/2/2034 | 157,606 | 0.01% |
| Bank of Nova Scotia | CAD140,000 | 4.95% | 1/8/2034 | 100,627 | 0.01% |
| Bank of Nova Scotia | CAD285,000 | 4.44% | 15/11/2035 | 200,547 | 0.02% |
| Bank of Nova Scotia | \$275,000 | 4.59% | 4/5/2037 | 253,015 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bell Telephone Co. of Canada or Bell Canada | CAD275,000 | 3.55% | 2/3/2026 | 191,348 | 0.02% |
| Bell Telephone Co. of Canada or Bell Canada | CAD80,000 | 2.90% | 12/8/2026 | 55,176 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD368,000 | 1.65% | 16/8/2027 | 245,030 | 0.02% |
| Bell Telephone Co. of Canada or Bell Canada | CAD120,000 | 3.60% | 29/9/2027 | 83,425 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD50,000 | 2.20% | 29/5/2028 | 33,276 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD105,000 | 3.80% | 21/8/2028 | 73,062 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD80,000 | 5.15% | 14/11/2028 | 58,079 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD160,000 | 5.25% | 15/3/2029 | 116,998 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD30,000 | 2.90% | 10/9/2029 | 20,009 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD160,000 | 4.55% | 9/2/2030 | 113,970 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD126,000 | 2.50% | 14/5/2030 | 81,413 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD160,000 | 3.00% | 17/3/2031 | 104,554 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD205,000 | 5.85% | 10/11/2032 | 155,812 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | \$160,000 | 5.10% | 11/5/2033 | 155,470 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD135,000 | 5.15% | 24/8/2034 | 97,841 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD105,000 | 4.75% | 29/9/2044 | 69,028 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD90,000 | 4.35% | 18/12/2045 | 55,824 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD90,000 | 4.45% | 27/2/2047 | 56,414 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | \$200,000 | 4.46% | 1/4/2048 | 161,842 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD205,000 | 3.50% | 30/9/2050 | 108,437 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD105,000 | 4.05% | 17/3/2051 | 61,005 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | \$65,000 | 3.65% | 15/8/2052 | 44,743 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD140,000 | 5.60% | 11/8/2053 | 102,864 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | \$100,000 | 5.55% | 15/2/2054 | 93,892 | 0.01% |
| Canadian Imperial Bank of Commerce | CAD790,000 | 1.10% | 19/1/2026 | 537,570 | 0.05% |
| Canadian Imperial Bank of Commerce | \$186,000 | 1.25% | 22/6/2026 | 177,067 | 0.02% |
| Canadian Imperial Bank of Commerce | CAD195,000 | 1.70% | 15/7/2026 | 132,402 | 0.01% |
| Canadian Imperial Bank of Commerce | \$70,000 | 5.93% | 2/10/2026 | 71,410 | 0.01% |
| Canadian Imperial Bank of Commerce | CAD90,000 | 5.00% | 7/12/2026 | 64,351 | 0.01% |
| Canadian Imperial Bank of Commerce | CAD270,000 | 2.25% | 7/1/2027 | 183,384 | 0.02% |
| Canadian Imperial Bank of Commerce | CAD355,000 | 4.90% | 2/4/2027 | 250,945 | 0.02% |
| Canadian Imperial Bank of Commerce | \$80,000 | 3.45% | 7/4/2027 | 77,817 | 0.01% |
| Canadian Imperial Bank of Commerce | \$90,000 | 5.24% | 28/6/2027 | 91,008 | 0.01% |
| Canadian Imperial Bank of Commerce | CAD340,000 | 4.95% | 29/6/2027 | 244,212 | 0.02% |
| Canadian Imperial Bank of Commerce | \$250,000 | 4.51% | 11/9/2027 | 248,795 | 0.02% |
| Canadian Imperial Bank of Commerce | CAD255,000 | 5.05% | 7/10/2027 | 184,070 | 0.02% |
| Canadian Imperial Bank of Commerce | CAD275,000 | 5.50% | 14/1/2028 | 201,465 | 0.02% |
| Canadian Imperial Bank of Commerce | \$75,000 | 5.00% | 28/4/2028 | 75,196 | 0.01% |
| Canadian Imperial Bank of Commerce | \$20,000 | 5.99% | 3/10/2028 | 20,647 | 0.00% |
| Canadian Imperial Bank of Commerce | \$300,000 | 5.26% | 8/4/2029 | 302,512 | 0.03% |
| Canadian Imperial Bank of Commerce | \$100,000 | 4.63% | 11/9/2030 | 97,878 | 0.01% |
| Canadian Imperial Bank of Commerce | CAD155,000 | 1.96% | 21/4/2031 | 105,644 | 0.01% |
| Canadian Imperial Bank of Commerce | \$301,000 | 3.60% | 7/4/2032 | 270,128 | 0.02% |
| Canadian Imperial Bank of Commerce | CAD135,000 | 4.20% | 7/4/2032 | 94,700 | 0.01% |
| Canadian Imperial Bank of Commerce | CAD150,000 | 5.33% | 20/1/2033 | 108,530 | 0.01% |
| Canadian Imperial Bank of Commerce | CAD65,000 | 5.35% | 20/4/2033 | 47,118 | 0.00% |
| Canadian Imperial Bank of Commerce | \$155,000 | 6.09% | 3/10/2033 | 162,027 | 0.01% |
| Canadian Imperial Bank of Commerce | CAD115,000 | 5.30% | 16/1/2034 | 83,533 | 0.01% |
| Canadian Imperial Bank of Commerce | CAD225,000 | 4.90% | 12/6/2034 | 161,110 | 0.01% |
| Canadian Western Bank | CAD49,000 | 1.93% | 16/4/2026 | 33,512 | 0.00% |
| Canadian Western Bank | CAD85,000 | 1.82% | 16/12/2027 | 56,515 | 0.01% |
| CGI, Inc. | CAD90,000 | 2.10% | 18/9/2028 | 59,394 | 0.01% |
| Choice Properties | CAD170,000 | 2.85% | 21/5/2027 | 116,431 | 0.01% |
| Choice Properties | CAD42,000 | 4.18% | 8/3/2028 | 29,599 | 0.00% |
| Choice Properties | CAD85,000 | 3.53% | 11/6/2029 | 58,264 | 0.01% |
| Choice Properties | CAD80,000 | 5.03% | 28/2/2031 | 58,002 | 0.01% |
| Choice Properties | CAD105,000 | 6.00% | 24/6/2032 | 80,102 | 0.01% |
| Choice Properties | CAD85,000 | 5.40% | 1/3/2033 | 62,557 | 0.01% |
| CI Financial Corp. | \$46,000 | 3.20% | 17/12/2030 | 39,078 | 0.00% |
| Cogeco Communications, Inc. | CAD65,000 | 2.99% | 22/9/2031 | 41,803 | 0.00% |
| Dollarama, Inc. | CAD45,000 | 5.53% | 26/9/2028 | 33,339 | 0.00% |
| Fairfax Financial Holdings Ltd. | CAD130,000 | 4.25% | 6/12/2027 | 91,795 | 0.01% |
| Fairfax Financial Holdings Ltd. | CAD110,000 | 4.23% | 14/6/2029 | 77,642 | 0.01% |
| Fairfax Financial Holdings Ltd. | CAD110,000 | 3.95% | 3/3/2031 | 75,816 | 0.01% |
| Fairfax Financial Holdings Ltd. | \$90,000 | 5.63% | 16/8/2032 | 91,055 | 0.01% |
| Fairfax Financial Holdings Ltd. | \$175,000 | 6.35% | 22/3/2054 | 180,093 | 0.02% |
| Federation des Caisses Desjardins du Quebec | CAD80,000 | 1.09% | 21/1/2026 | 54,410 | 0.00% |
| Federation des Caisses Desjardins du Quebec | CAD210,000 | 1.59% | 10/9/2026 | 142,068 | 0.01% |
| Federation des Caisses Desjardins du Quebec | CAD168,000 | 4.41% | 19/5/2027 | 119,169 | 0.01% |
| Federation des Caisses Desjardins du Quebec | CAD95,000 | 5.48% | 16/8/2028 | 70,096 | 0.01% |
| Federation des Caisses Desjardins du Quebec | CAD160,000 | 5.47% | 17/11/2028 | 118,257 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Federation des Caisses Desjardins du Quebec | CAD210,000 | 3.80% | 24/9/2029 | 146,121 | 0.01% |
| Federation des Caisses Desjardins du Quebec | CAD100,000 | 1.99% | 28/5/2031 | 68,114 | 0.01% |
| Federation des Caisses Desjardins du Quebec | CAD185,000 | 5.04% | 23/8/2032 | 132,505 | 0.01% |
| Federation des Caisses Desjardins du Quebec | CAD155,000 | 5.28% | 15/5/2034 | 112,660 | 0.01% |
| Ford Credit Canada Co. | CAD75,000 | 7.00% | 10/2/2026 | 53,876 | 0.00% |
| General Motors Financial of Canada Ltd. | CAD35,000 | 5.20% | 9/2/2028 | 25,255 | 0.00% |
| Granite Holdings LP | CAD80,000 | 2.19% | 30/8/2028 | 52,476 | 0.00% |
| Granite Holdings LP | CAD90,000 | 2.38% | 18/12/2030 | 56,748 | 0.01% |
| Granite Holdings LP | CAD120,000 | 4.35% | 4/10/2031 | 83,198 | 0.01% |
| Greater Toronto Airports Authority | CAD30,000 | 2.73% | 3/4/2029 | 20,304 | 0.00% |
| Greater Toronto Airports Authority | CAD120,000 | 7.05% | 12/6/2030 | 96,059 | 0.01% |
| Greater Toronto Airports Authority | CAD190,000 | 3.26% | 1/6/2037 | 118,733 | 0.01% |
| Greater Toronto Airports Authority | CAD134,000 | 2.75% | 17/10/2039 | 76,644 | 0.01% |
| Greater Toronto Airports Authority | CAD81,000 | 5.30% | 25/2/2041 | 61,725 | 0.01% |
| Great-West Lifeco, Inc. | €300,000 | 1.75% | 7/12/2026 | 305,124 | 0.03% |
| Great-West Lifeco, Inc. | CAD63,000 | 3.34% | 28/2/2028 | 43,651 | 0.00% |
| Great-West Lifeco, Inc. | CAD100,000 | 2.38% | 14/5/2030 | 65,200 | 0.01% |
| Great-West Lifeco, Inc. | CAD95,000 | 2.98% | 8/7/2050 | 49,948 | 0.00% |
| Honda Canada Finance, Inc. | CAD95,000 | 1.34% | 17/3/2026 | 64,509 | 0.01% |
| Honda Canada Finance, Inc. | CAD177,000 | 1.65% | 25/2/2028 | 116,179 | 0.01% |
| Honda Canada Finance, Inc. | CAD75,000 | 4.90% | 4/6/2029 | 54,491 | 0.00% |
| Hydro One, Inc. | CAD30,000 | 2.77% | 24/2/2026 | 20,753 | 0.00% |
| Hydro One, Inc. | CAD50,000 | 4.91% | 27/1/2028 | 36,290 | 0.00% |
| Hydro One, Inc. | CAD130,000 | 3.02% | 5/4/2029 | 88,982 | 0.01% |
| Hydro One, Inc. | CAD105,000 | 3.93% | 30/11/2029 | 74,420 | 0.01% |
| Hydro One, Inc. | CAD100,000 | 6.93% | 1/6/2032 | 82,066 | 0.01% |
| Hydro One, Inc. | CAD70,000 | 4.39% | 1/3/2034 | 50,028 | 0.00% |
| Hydro One, Inc. | CAD90,000 | 4.25% | 4/1/2035 | 63,268 | 0.01% |
| Hydro One, Inc. | CAD65,000 | 5.36% | 20/5/2036 | 49,476 | 0.00% |
| Hydro One, Inc. | CAD85,000 | 5.49% | 16/7/2040 | 65,381 | 0.01% |
| Hydro One, Inc. | CAD140,000 | 3.63% | 25/6/2049 | 84,560 | 0.01% |
| Hydro One, Inc. | CAD80,000 | 2.71% | 28/2/2050 | 40,502 | 0.00% |
| Hydro One, Inc. | CAD170,000 | 4.85% | 30/11/2054 | 124,440 | 0.01% |
| Hyundai Capital Canada, Inc. | CAD65,000 | 2.01% | 12/5/2026 | 44,301 | 0.00% |
| Hyundai Capital Canada, Inc. | CAD110,000 | 3.20% | 16/2/2027 | 75,944 | 0.01% |
| Hyundai Capital Canada, Inc. | CAD65,000 | 5.57% | 8/3/2028 | 47,574 | 0.00% |
| Magna International, Inc. | \$90,000 | 2.45% | 15/6/2030 | 79,067 | 0.01% |
| Magna International, Inc. | €150,000 | 4.38% | 17/3/2032 | 164,279 | 0.02% |
| Mercedes-Benz Finance Canada, Inc. | CAD45,000 | 4.64% | 9/7/2027 | 32,029 | 0.00% |
| National Bank of Canada | CAD130,000 | 2.24% | 4/11/2026 | 88,530 | 0.01% |
| National Bank of Canada | CAD85,000 | 4.98% | 18/3/2027 | 60,126 | 0.01% |
| National Bank of Canada | \$250,000 | 5.60% | 2/7/2027 | 252,783 | 0.02% |
| National Bank of Canada | CAD310,000 | 5.22% | 14/6/2028 | 226,637 | 0.02% |
| National Bank of Canada | \$250,000 | 5.60% | 18/12/2028 | 254,814 | 0.02% |
| National Bank of Canada | CAD285,000 | 5.02% | 1/2/2029 | 208,043 | 0.02% |
| National Bank of Canada | €300,000 | 3.75% | 2/5/2029 | 319,474 | 0.03% |
| National Bank of Canada | \$250,000 | 4.50% | 10/10/2029 | 243,171 | 0.02% |
| National Bank of Canada | CAD150,000 | 5.43% | 16/8/2032 | 108,401 | 0.01% |
| National Bank of Canada | CAD75,000 | 5.28% | 15/2/2034 | 54,451 | 0.00% |
| NAV Canada | CAD35,000 | 2.92% | 29/9/2051 | 18,660 | 0.00% |
| Nutrien Ltd. | \$220,000 | 4.90% | 27/3/2028 | 219,962 | 0.02% |
| Nutrien Ltd. | \$345,000 | 4.20% | 1/4/2029 | 334,673 | 0.03% |
| Nutrien Ltd. | \$230,000 | 5.00% | 1/4/2049 | 203,411 | 0.02% |
| Nutrien Ltd. | \$225,000 | 5.80% | 27/3/2053 | 221,297 | 0.02% |
| RioCan | CAD20,000 | 1.97% | 15/6/2026 | 13,613 | 0.00% |
| RioCan | CAD80,000 | 4.62% | 3/10/2031 | 55,807 | 0.01% |
| Rogers Communications, Inc. | CAD25,000 | 5.65% | 21/9/2026 | 17,998 | 0.00% |
| Rogers Communications, Inc. | \$200,000 | 3.20% | 15/3/2027 | 193,178 | 0.02% |
| Rogers Communications, Inc. | CAD308,000 | 3.65% | 31/3/2027 | 214,324 | 0.02% |
| Rogers Communications, Inc. | CAD195,000 | 5.70% | 21/9/2028 | 144,196 | 0.01% |
| Rogers Communications, Inc. | CAD95,000 | 4.40% | 2/11/2028 | 67,367 | 0.01% |
| Rogers Communications, Inc. | \$300,000 | 5.00% | 15/2/2029 | 298,166 | 0.03% |
| Rogers Communications, Inc. | CAD135,000 | 3.75% | 15/4/2029 | 93,364 | 0.01% |
| Rogers Communications, Inc. | CAD168,000 | 3.25% | 1/5/2029 | 114,016 | 0.01% |
| Rogers Communications, Inc. | CAD95,000 | 3.30% | 10/12/2029 | 64,104 | 0.01% |
| Rogers Communications, Inc. | CAD95,000 | 5.80% | 21/9/2030 | 71,604 | 0.01% |
| Rogers Communications, Inc. | CAD110,000 | 2.90% | 9/12/2030 | 71,777 | 0.01% |
| Rogers Communications, Inc. | \$250,000 | 3.80% | 15/3/2032 | 224,765 | 0.02% |
| Rogers Communications, Inc. | CAD160,000 | 4.25% | 15/4/2032 | 110,692 | 0.01% |
| Rogers Communications, Inc. | CAD135,000 | 5.90% | 21/9/2033 | 103,053 | 0.01% |
| Rogers Communications, Inc. | \$175,000 | 5.30% | 15/2/2034 | 170,588 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Rogers Communications, Inc. | CAD85,000 | 6.68% | 4/11/2039 | 68,250 | 0.01% |
| Rogers Communications, Inc. | CAD240,000 | 6.75% | 9/11/2039 | 193,994 | 0.02% |
| Rogers Communications, Inc. | CAD125,000 | 6.11% | 25/8/2040 | 95,393 | 0.01% |
| Rogers Communications, Inc. | \$175,000 | 5.00% | 15/3/2044 | 155,050 | 0.01% |
| Rogers Communications, Inc. | \$110,000 | 4.30% | 15/2/2048 | 86,002 | 0.01% |
| Rogers Communications, Inc. | \$245,000 | 4.35% | 1/5/2049 | 191,977 | 0.02% |
| Rogers Communications, Inc. | \$100,000 | 3.70% | 15/11/2049 | 69,881 | 0.01% |
| Rogers Communications, Inc. | \$360,000 | 4.55% | 15/3/2052 | 287,611 | 0.03% |
| Rogers Communications, Inc. | CAD170,000 | 5.25% | 15/4/2052 | 119,469 | 0.01% |
| Royal Bank of Canada | \$145,000 | 0.88% | 20/1/2026 | 139,572 | 0.01% |
| Royal Bank of Canada | \$195,000 | 4.65% | 27/1/2026 | 194,676 | 0.02% |
| Royal Bank of Canada | \$100,000 | 1.20% | 27/4/2026 | 95,718 | 0.01% |
| Royal Bank of Canada | CAD347,000 | 1.78% | 20/5/2026 | 236,610 | 0.02% |
| Royal Bank of Canada | CAD90,000 | 5.34% | 23/6/2026 | 64,284 | 0.01% |
| Royal Bank of Canada | \$500,000 | 1.15% | 14/7/2026 | 475,303 | 0.04% |
| Royal Bank of Canada | \$30,000 | 5.20% | 20/7/2026 | 30,286 | 0.00% |
| Royal Bank of Canada | £100,000 | 1.00% | 9/9/2026 | 117,777 | 0.01% |
| Royal Bank of Canada | CAD460,000 | 5.24% | 2/11/2026 | 329,988 | 0.03% |
| Royal Bank of Canada | \$105,000 | 1.40% | 2/11/2026 | 99,151 | 0.01% |
| Royal Bank of Canada | \$200,000 | 4.88% | 19/1/2027 | 200,774 | 0.02% |
| Royal Bank of Canada | CAD316,000 | 2.33% | 28/1/2027 | 214,956 | 0.02% |
| Royal Bank of Canada | \$225,000 | 3.63% | 4/5/2027 | 219,793 | 0.02% |
| Royal Bank of Canada | £100,000 | 3.63% | 14/6/2027 | 121,708 | 0.01% |
| Royal Bank of Canada | AUD100,000 | 4.50% | 13/7/2027 | 61,937 | 0.01% |
| Royal Bank of Canada | \$145,000 | 5.07% | 23/7/2027 | 145,681 | 0.01% |
| Royal Bank of Canada | CAD245,000 | 4.61% | 26/7/2027 | 175,078 | 0.02% |
| Royal Bank of Canada | \$145,000 | 4.24% | 3/8/2027 | 143,292 | 0.01% |
| Royal Bank of Canada | \$245,000 | 6.00% | 1/11/2027 | 253,042 | 0.02% |
| Royal Bank of Canada | \$150,000 | 4.90% | 12/1/2028 | 150,106 | 0.01% |
| Royal Bank of Canada | CAD315,000 | 4.64% | 17/1/2028 | 225,943 | 0.02% |
| Royal Bank of Canada | £100,000 | 5.00% | 24/1/2028 | 125,741 | 0.01% |
| Royal Bank of Canada | CAD730,000 | 4.63% | 1/5/2028 | 524,332 | 0.05% |
| Royal Bank of Canada | €100,000 | 4.13% | 5/7/2028 | 107,913 | 0.01% |
| Royal Bank of Canada | CAD150,000 | 1.83% | 31/7/2028 | 99,031 | 0.01% |
| Royal Bank of Canada | \$145,000 | 5.20% | 1/8/2028 | 146,183 | 0.01% |
| Royal Bank of Canada | \$295,000 | 4.52% | 18/10/2028 | 292,387 | 0.03% |
| Royal Bank of Canada | \$225,000 | 4.95% | 1/2/2029 | 224,948 | 0.02% |
| Royal Bank of Canada | €200,000 | 2.13% | 26/4/2029 | 200,661 | 0.02% |
| Royal Bank of Canada | CAD135,000 | 5.23% | 24/6/2030 | 100,307 | 0.01% |
| Royal Bank of Canada | \$295,000 | 4.97% | 2/8/2030 | 293,043 | 0.03% |
| Royal Bank of Canada | €150,000 | 4.38% | 2/10/2030 | 166,239 | 0.02% |
| Royal Bank of Canada | CAD270,000 | 4.00% | 17/10/2030 | 189,529 | 0.02% |
| Royal Bank of Canada | \$305,000 | 4.65% | 18/10/2030 | 298,642 | 0.03% |
| Royal Bank of Canada | \$268,000 | 2.30% | 3/11/2031 | 224,915 | 0.02% |
| Royal Bank of Canada | CAD330,000 | 2.14% | 3/11/2031 | 223,478 | 0.02% |
| Royal Bank of Canada | CAD115,000 | 2.94% | 3/5/2032 | 78,701 | 0.01% |
| Royal Bank of Canada | \$95,000 | 3.88% | 4/5/2032 | 87,389 | 0.01% |
| Royal Bank of Canada | CAD235,000 | 1.67% | 28/1/2033 | 154,144 | 0.01% |
| Royal Bank of Canada | \$285,000 | 5.00% | 1/2/2033 | 280,016 | 0.03% |
| Royal Bank of Canada | CAD305,000 | 5.01% | 1/2/2033 | 219,055 | 0.02% |
| Royal Bank of Canada | \$85,000 | 5.00% | 2/5/2033 | 83,611 | 0.01% |
| Royal Bank of Canada | \$235,000 | 5.15% | 1/2/2034 | 232,281 | 0.02% |
| Royal Bank of Canada | CAD400,000 | 5.10% | 3/4/2034 | 289,233 | 0.03% |
| Royal Bank of Canada | CAD210,000 | 4.83% | 8/8/2034 | 150,333 | 0.01% |
| Royal Bank of Canada | CAD90,000 | 4.46% | 17/10/2035 | 63,637 | 0.01% |
| Saputo, Inc. | CAD130,000 | 2.24% | 16/6/2027 | 87,759 | 0.01% |
| Saputo, Inc. | CAD120,000 | 5.49% | 20/11/2030 | 89,475 | 0.01% |
| Sun Life Financial, Inc. | CAD95,000 | 2.46% | 18/11/2031 | 64,862 | 0.01% |
| Sun Life Financial, Inc. | CAD150,000 | 2.58% | 10/5/2032 | 102,041 | 0.01% |
| Sun Life Financial, Inc. | CAD165,000 | 2.80% | 21/11/2033 | 110,826 | 0.01% |
| Sun Life Financial, Inc. | CAD110,000 | 4.78% | 10/8/2034 | 79,411 | 0.01% |
| Sun Life Financial, Inc. | CAD80,000 | 5.50% | 4/7/2035 | 59,712 | 0.01% |
| Sun Life Financial, Inc. | CAD125,000 | 2.06% | 1/10/2035 | 78,658 | 0.01% |
| Sun Life Financial, Inc. | CAD110,000 | 5.12% | 15/5/2036 | 80,767 | 0.01% |
| Sun Life Financial, Inc. | CAD85,000 | 3.15% | 18/11/2036 | 55,867 | 0.01% |
| TELUS Corp. | CAD10,000 | 3.75% | 10/3/2026 | 6,972 | 0.00% |
| TELUS Corp. | CAD145,000 | 2.75% | 8/7/2026 | 99,819 | 0.01% |
| TELUS Corp. | CAD80,000 | 2.35% | 27/1/2028 | 53,658 | 0.00% |
| TELUS Corp. | CAD145,000 | 3.63% | 1/3/2028 | 100,786 | 0.01% |
| TELUS Corp. | CAD55,000 | 4.80% | 15/12/2028 | 39,641 | 0.00% |
| TELUS Corp. | CAD175,000 | 3.30% | 2/5/2029 | 119,173 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| TELUS Corp. | CAD90,000 | 3.15% | 19/2/2030 | 60,281 | 0.01% |
| TELUS Corp. | CAD155,000 | 5.60% | 9/9/2030 | 115,763 | 0.01% |
| TELUS Corp. | CAD55,000 | 2.05% | 7/10/2030 | 34,453 | 0.00% |
| TELUS Corp. | CAD100,000 | 4.95% | 18/2/2031 | 72,314 | 0.01% |
| TELUS Corp. | CAD120,000 | 4.65% | 13/8/2031 | 85,366 | 0.01% |
| TELUS Corp. | CAD85,000 | 2.85% | 13/11/2031 | 54,365 | 0.00% |
| TELUS Corp. | CAD220,000 | 5.25% | 15/11/2032 | 161,268 | 0.01% |
| TELUS Corp. | CAD105,000 | 4.95% | 28/3/2033 | 75,495 | 0.01% |
| TELUS Corp. | CAD150,000 | 5.75% | 8/9/2033 | 113,361 | 0.01% |
| TELUS Corp. | CAD55,000 | 5.10% | 15/2/2034 | 39,828 | 0.00% |
| TELUS Corp. | CAD75,000 | 4.40% | 1/4/2043 | 47,314 | 0.00% |
| TELUS Corp. | CAD125,000 | 4.85% | 5/4/2044 | 83,333 | 0.01% |
| TELUS Corp. | CAD85,000 | 4.40% | 29/1/2046 | 53,143 | 0.00% |
| TELUS Corp. | \$155,000 | 4.60% | 16/11/2048 | 126,324 | 0.01% |
| TELUS Corp. | CAD145,000 | 3.95% | 16/2/2050 | 83,240 | 0.01% |
| TELUS Corp. | CAD86,000 | 4.10% | 5/4/2051 | 50,464 | 0.00% |
| TELUS Corp. | CAD120,000 | 5.65% | 13/9/2052 | 88,913 | 0.01% |
| Toromont Industries Ltd. | CAD115,000 | 3.84% | 27/10/2027 | 80,583 | 0.01% |
| Toronto-Dominion Bank | \$185,000 | 0.75% | 6/1/2026 | 177,973 | 0.02% |
| Toronto-Dominion Bank | \$50,000 | 5.10% | 9/1/2026 | 50,215 | 0.00% |
| Toronto-Dominion Bank | CAD160,000 | 4.34% | 27/1/2026 | 112,242 | 0.01% |
| Toronto-Dominion Bank | \$200,000 | 1.20% | 3/6/2026 | 190,489 | 0.02% |
| Toronto-Dominion Bank | CAD210,000 | 5.42% | 10/7/2026 | 150,185 | 0.01% |
| Toronto-Dominion Bank | \$200,000 | 5.53% | 17/7/2026 | 202,345 | 0.02% |
| Toronto-Dominion Bank | \$110,000 | 1.25% | 10/9/2026 | 103,929 | 0.01% |
| Toronto-Dominion Bank | CAD160,000 | 2.26% | 7/1/2027 | 108,675 | 0.01% |
| Toronto-Dominion Bank | \$40,000 | 1.95% | 12/1/2027 | 37,831 | 0.00% |
| Toronto-Dominion Bank | €500,000 | 0.50% | 18/1/2027 | 495,084 | 0.05% |
| Toronto-Dominion Bank | \$42,000 | 2.80% | 10/3/2027 | 40,278 | 0.00% |
| Toronto-Dominion Bank | £300,000 | 2.88% | 5/4/2027 | 358,618 | 0.03% |
| Toronto-Dominion Bank | \$350,000 | 4.98% | 5/4/2027 | 351,310 | 0.03% |
| Toronto-Dominion Bank | CAD380,000 | 4.21% | 1/6/2027 | 268,403 | 0.02% |
| Toronto-Dominion Bank | \$200,000 | 4.11% | 8/6/2027 | 196,728 | 0.02% |
| Toronto-Dominion Bank | \$360,000 | 4.69% | 15/9/2027 | 359,118 | 0.03% |
| Toronto-Dominion Bank | CAD295,000 | 5.38% | 21/10/2027 | 214,927 | 0.02% |
| Toronto-Dominion Bank | £100,000 | 5.29% | 11/1/2028 | 126,283 | 0.01% |
| Toronto-Dominion Bank | CAD280,000 | 4.48% | 18/1/2028 | 199,747 | 0.02% |
| Toronto-Dominion Bank | CAD260,000 | 1.89% | 8/3/2028 | 172,396 | 0.02% |
| Toronto-Dominion Bank | \$50,000 | 5.52% | 17/7/2028 | 50,845 | 0.00% |
| Toronto-Dominion Bank | CAD300,000 | 5.49% | 8/9/2028 | 221,504 | 0.02% |
| Toronto-Dominion Bank | CAD329,000 | 1.90% | 11/9/2028 | 216,937 | 0.02% |
| Toronto-Dominion Bank | CAD450,000 | 4.68% | 8/1/2029 | 324,173 | 0.03% |
| Toronto-Dominion Bank | \$50,000 | 4.99% | 5/4/2029 | 49,917 | 0.00% |
| Toronto-Dominion Bank | €200,000 | 3.63% | 13/12/2029 | 210,830 | 0.02% |
| Toronto-Dominion Bank | €300,000 | 1.95% | 8/4/2030 | 291,366 | 0.03% |
| Toronto-Dominion Bank | CAD130,000 | 4.00% | 31/10/2030 | 91,141 | 0.01% |
| Toronto-Dominion Bank | CAD219,000 | 4.86% | 4/3/2031 | 154,350 | 0.01% |
| Toronto-Dominion Bank | €300,000 | 3.56% | 16/4/2031 | 314,268 | 0.03% |
| Toronto-Dominion Bank | \$290,000 | 2.00% | 10/9/2031 | 240,220 | 0.02% |
| Toronto-Dominion Bank | \$145,000 | 3.63% | 15/9/2031 | 140,905 | 0.01% |
| Toronto-Dominion Bank | CAD148,000 | 3.06% | 26/1/2032 | 101,578 | 0.01% |
| Toronto-Dominion Bank | \$406,000 | 3.20% | 10/3/2032 | 354,805 | 0.03% |
| Toronto-Dominion Bank | \$280,000 | 4.46% | 8/6/2032 | 265,356 | 0.02% |
| Toronto-Dominion Bank | €100,000 | 3.13% | 3/8/2032 | 101,332 | 0.01% |
| Toronto-Dominion Bank | CAD225,000 | 5.18% | 9/4/2034 | 162,943 | 0.01% |
| Toronto-Dominion Bank | \$90,000 | 5.15% | 10/9/2034 | 88,095 | 0.01% |
| Toronto-Dominion Bank | CAD285,000 | 4.42% | 31/10/2035 | 200,196 | 0.02% |
| Videotron Ltd. | CAD225,000 | 4.65% | 15/7/2029 | 160,711 | 0.01% |
| Videotron Ltd. | CAD180,000 | 4.50% | 15/1/2030 | 126,829 | 0.01% |
| Videotron Ltd. | CAD125,000 | 3.13% | 15/1/2031 | 81,841 | 0.01% |
| | | | | 46,548,483 | 4.28% |
| China 0.23% (30 June 2024: 0.21%) | | | | | |
| Alibaba Group Holding Ltd. | \$550,000 | 3.40% | 6/12/2027 | 530,521 | 0.05% |
| Alibaba Group Holding Ltd. | \$200,000 | 2.13% | 9/2/2031 | 168,432 | 0.01% |
| Alibaba Group Holding Ltd. | \$200,000 | 5.25% | 26/5/2035 | 196,046 | 0.02% |
| Alibaba Group Holding Ltd. | \$200,000 | 4.00% | 6/12/2037 | 170,871 | 0.01% |
| Alibaba Group Holding Ltd. | \$200,000 | 2.70% | 9/2/2041 | 135,888 | 0.01% |
| Alibaba Group Holding Ltd. | \$275,000 | 4.20% | 6/12/2047 | 219,426 | 0.02% |
| Alibaba Group Holding Ltd. | \$275,000 | 3.15% | 9/2/2051 | 177,910 | 0.02% |
| Alibaba Group Holding Ltd. | \$325,000 | 3.25% | 9/2/2061 | 201,721 | 0.02% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | \$140,000 | 4.30% | 18/6/2029 | 135,691 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Prosus NV | €300,000 | 1.54% | 3/8/2028 | 290,113 | 0.03% |
| Prosus NV | €100,000 | 1.29% | 13/7/2029 | 93,451 | 0.01% |
| Prosus NV | €100,000 | 1.99% | 13/7/2033 | 88,155 | 0.01% |
| Weibo Corp. | \$110,000 | 3.38% | 8/7/2030 | 98,446 | 0.01% |
| | | | | 2,506,671 | 0.23% |
| Czech Republic 0.05% (30 June 2024: 0.02%) | | | | | |
| Ceska sporitelna A.S. | €200,000 | 4.82% | 15/1/2030 | 217,147 | 0.02% |
| Ceska sporitelna A.S. | €200,000 | 4.57% | 3/7/2031 | 216,151 | 0.02% |
| Raiffeisenbank A.S. | €100,000 | 4.96% | 5/6/2030 | 107,167 | 0.01% |
| | | | | 540,465 | 0.05% |
| Denmark 0.66% (30 June 2024: 0.66%) | | | | | |
| AP Moller-Maersk A/S | €200,000 | 1.75% | 16/3/2026 | 204,768 | 0.02% |
| AP Moller-Maersk A/S | €200,000 | 4.13% | 5/3/2036 | 218,661 | 0.02% |
| Danfoss Finance II BV | €200,000 | 0.75% | 28/4/2031 | 178,245 | 0.01% |
| Danske Bank A/S | €100,000 | 4.00% | 12/1/2027 | 104,777 | 0.01% |
| Danske Bank A/S | €300,000 | 1.38% | 17/2/2027 | 305,611 | 0.03% |
| Danske Bank A/S | £100,000 | 4.63% | 13/4/2027 | 124,879 | 0.01% |
| Danske Bank A/S | £100,000 | 2.25% | 14/1/2028 | 118,608 | 0.01% |
| Danske Bank A/S | £200,000 | 6.50% | 23/8/2028 | 259,757 | 0.02% |
| Danske Bank A/S | €400,000 | 4.75% | 21/6/2030 | 441,737 | 0.04% |
| Danske Bank A/S | €300,000 | 4.13% | 10/1/2031 | 326,731 | 0.03% |
| Danske Bank A/S | €200,000 | 1.00% | 15/5/2031 | 201,537 | 0.02% |
| Danske Bank A/S | €300,000 | 3.88% | 9/1/2032 | 319,519 | 0.03% |
| Danske Bank A/S | €100,000 | 4.63% | 14/5/2034 | 107,579 | 0.01% |
| Danske Bank A/S | €200,000 | 3.75% | 19/11/2036 | 206,202 | 0.02% |
| DSV A/S | €200,000 | 0.38% | 26/2/2027 | 197,402 | 0.02% |
| DSV Finance BV | €400,000 | 3.25% | 6/11/2030 | 418,463 | 0.04% |
| DSV Finance BV | €100,000 | 0.50% | 3/3/2031 | 88,936 | 0.01% |
| DSV Finance BV | €400,000 | 3.38% | 6/11/2032 | 419,408 | 0.04% |
| ISS Global A/S | €250,000 | 1.50% | 31/8/2027 | 249,463 | 0.02% |
| ISS Global A/S | €112,000 | 3.88% | 5/6/2029 | 118,800 | 0.01% |
| Jyske Bank A/S | €100,000 | 5.50% | 16/11/2027 | 108,278 | 0.01% |
| Jyske Bank A/S | €100,000 | 4.88% | 10/11/2029 | 109,141 | 0.01% |
| Jyske Bank A/S | €100,000 | 5.13% | 1/5/2035 | 109,335 | 0.01% |
| Novo Nordisk Finance Netherlands BV | €200,000 | 3.13% | 21/1/2029 | 210,003 | 0.02% |
| Novo Nordisk Finance Netherlands BV | €300,000 | 3.25% | 21/1/2031 | 316,748 | 0.03% |
| Novo Nordisk Finance Netherlands BV | €217,000 | 3.38% | 21/5/2034 | 228,123 | 0.02% |
| Nykredit Realkredit A/S | €200,000 | 0.25% | 13/1/2026 | 201,689 | 0.02% |
| Nykredit Realkredit A/S | €100,000 | 0.75% | 20/1/2027 | 99,152 | 0.01% |
| Nykredit Realkredit A/S | €100,000 | 0.38% | 17/1/2028 | 95,375 | 0.01% |
| Nykredit Realkredit A/S | €100,000 | 4.00% | 17/7/2028 | 106,297 | 0.01% |
| Nykredit Realkredit A/S | €100,000 | 4.63% | 19/1/2029 | 108,599 | 0.01% |
| Nykredit Realkredit A/S | €100,000 | 3.88% | 9/7/2029 | 105,879 | 0.01% |
| Nykredit Realkredit A/S | €200,000 | 3.50% | 10/7/2031 | 206,590 | 0.02% |
| Nykredit Realkredit A/S | €100,000 | 0.88% | 28/7/2031 | 100,012 | 0.01% |
| Pandora A/S | €100,000 | 4.50% | 10/4/2028 | 108,056 | 0.01% |
| Pandora A/S | €100,000 | 3.88% | 31/5/2030 | 105,763 | 0.01% |
| TDC Net A/S | €100,000 | 5.19% | 2/8/2029 | 108,367 | 0.01% |
| TDC Net A/S | €100,000 | 5.62% | 6/2/2030 | 110,023 | 0.01% |
| | | | | 7,148,513 | 0.66% |
| Finland 0.40% (30 June 2024: 0.41%) | | | | | |
| Balder Finland OYJ | €100,000 | 1.00% | 18/1/2027 | 98,966 | 0.01% |
| Castellum Helsinki Finance Holding Abp | €200,000 | 0.88% | 17/9/2029 | 181,607 | 0.02% |
| Kojamo OYJ | €200,000 | 0.88% | 28/5/2029 | 187,792 | 0.02% |
| Nokia OYJ | €100,000 | 3.13% | 15/5/2028 | 103,809 | 0.01% |
| Nordea Bank Abp | €400,000 | 0.50% | 14/5/2027 | 393,307 | 0.04% |
| Nordea Bank Abp | €200,000 | 4.13% | 5/5/2028 | 214,670 | 0.02% |
| Nordea Bank Abp | €200,000 | 0.50% | 2/11/2028 | 188,506 | 0.02% |
| Nordea Bank Abp | €100,000 | 2.50% | 23/5/2029 | 101,447 | 0.01% |
| Nordea Bank Abp | €250,000 | 0.63% | 18/8/2031 | 248,588 | 0.02% |
| Nordea Bank Abp | €150,000 | 2.88% | 24/8/2032 | 151,727 | 0.01% |
| Nordea Bank Abp | £100,000 | 1.63% | 9/12/2032 | 113,650 | 0.01% |
| Nordea Bank Abp | €250,000 | 3.63% | 15/3/2034 | 262,553 | 0.02% |
| Nordea Bank Abp | €563,000 | 4.13% | 29/5/2035 | 597,819 | 0.05% |
| OP Corporate Bank plc | £300,000 | 3.38% | 14/1/2026 | 370,377 | 0.03% |
| OP Corporate Bank plc | €100,000 | 0.60% | 18/1/2027 | 99,115 | 0.01% |
| OP Corporate Bank plc | €100,000 | 4.13% | 18/4/2027 | 106,626 | 0.01% |
| OP Corporate Bank plc | €100,000 | 0.63% | 27/7/2027 | 97,589 | 0.01% |
| OP Corporate Bank plc | €200,000 | 4.00% | 13/6/2028 | 214,664 | 0.02% |
| OP Corporate Bank plc | €100,000 | 0.63% | 12/11/2029 | 91,707 | 0.01% |
| Sampo OYJ | €200,000 | 3.38% | 23/5/2049 | 204,385 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sampo OYJ | €200,000 | 2.50% | 3/9/2052 | 188,203 | 0.02% |
| Stora Enso OYJ | €100,000 | 0.63% | 2/12/2030 | 88,295 | 0.01% |
| | | | | 4,305,402 | 0.40% |
| France 6.77% (30 June 2024: 7.29%) | | | | | |
| Accor SA | €200,000 | 1.75% | 4/2/2026 | 204,677 | 0.02% |
| Accor SA | €200,000 | 3.88% | 11/3/2031 | 211,370 | 0.02% |
| Air Liquide Finance SA | €300,000 | 1.38% | 2/4/2030 | 286,996 | 0.02% |
| Air Liquide Finance SA | €300,000 | 0.63% | 20/6/2030 | 274,574 | 0.02% |
| Air Liquide Finance SA | €100,000 | 2.88% | 16/9/2032 | 101,764 | 0.01% |
| Air Liquide Finance SA | €100,000 | 0.38% | 20/9/2033 | 82,086 | 0.01% |
| Alstom SA | €100,000 | 0.25% | 14/10/2026 | 99,069 | 0.01% |
| Alstom SA | €100,000 | 0.13% | 27/7/2027 | 96,787 | 0.01% |
| Alstom SA | €100,000 | 0.00% | 11/1/2029 | 91,672 | 0.01% |
| Alstom SA | €100,000 | 0.50% | 27/7/2030 | 89,788 | 0.01% |
| APRR SA | €100,000 | 1.13% | 9/1/2026 | 101,931 | 0.01% |
| APRR SA | €100,000 | 1.25% | 18/1/2028 | 99,069 | 0.01% |
| APRR SA | €200,000 | 0.00% | 19/6/2028 | 188,211 | 0.02% |
| APRR SA | €200,000 | 1.88% | 3/1/2029 | 198,888 | 0.02% |
| APRR SA | €200,000 | 3.13% | 24/1/2030 | 207,662 | 0.02% |
| APRR SA | €100,000 | 1.63% | 13/1/2032 | 94,152 | 0.01% |
| APRR SA | €200,000 | 3.13% | 6/1/2034 | 201,964 | 0.02% |
| Arkema SA | €200,000 | 1.50% | 20/4/2027 | 201,558 | 0.02% |
| Arkema SA | €100,000 | 4.25% | 20/5/2030 | 108,511 | 0.01% |
| Arkema SA | €100,000 | 3.50% | 12/9/2034 | 102,615 | 0.01% |
| Arval Service Lease SA | €100,000 | 4.13% | 13/4/2026 | 104,792 | 0.01% |
| Arval Service Lease SA | €300,000 | 4.75% | 22/5/2027 | 322,452 | 0.03% |
| Autoroutes du Sud de la France SA | €100,000 | 1.13% | 20/4/2026 | 101,650 | 0.01% |
| Autoroutes du Sud de la France SA | €100,000 | 1.25% | 18/1/2027 | 100,905 | 0.01% |
| Autoroutes du Sud de la France SA | €300,000 | 1.38% | 27/6/2028 | 296,077 | 0.03% |
| Autoroutes du Sud de la France SA | €200,000 | 1.38% | 22/1/2030 | 193,070 | 0.02% |
| Autoroutes du Sud de la France SA | €200,000 | 1.38% | 21/2/2031 | 187,374 | 0.02% |
| Autoroutes du Sud de la France SA | €100,000 | 2.75% | 2/9/2032 | 99,921 | 0.01% |
| Autoroutes du Sud de la France SA | €100,000 | 3.25% | 19/1/2033 | 103,277 | 0.01% |
| AXA SA | €100,000 | 3.75% | 12/10/2030 | 108,060 | 0.01% |
| AXA SA | \$175,000 | 8.60% | 15/12/2030 | 205,654 | 0.02% |
| AXA SA | €300,000 | 3.38% | 31/5/2034 | 313,675 | 0.03% |
| AXA SA | €100,000 | 1.38% | 7/10/2041 | 89,769 | 0.01% |
| AXA SA | €200,000 | 1.88% | 10/7/2042 | 180,425 | 0.01% |
| AXA SA | €200,000 | 4.25% | 10/3/2043 | 210,389 | 0.02% |
| AXA SA | €300,000 | 5.50% | 11/7/2043 | 339,897 | 0.03% |
| AXA SA | €100,000 | 3.38% | 6/7/2047 | 103,842 | 0.01% |
| AXA SA | €300,000 | 3.25% | 28/5/2049 | 307,324 | 0.03% |
| Ayvens SA | €200,000 | 4.25% | 18/1/2027 | 212,309 | 0.02% |
| Ayvens SA | €200,000 | 4.00% | 5/7/2027 | 212,086 | 0.02% |
| Ayvens SA | €200,000 | 4.88% | 6/10/2028 | 218,281 | 0.02% |
| Ayvens SA | €100,000 | 3.88% | 16/7/2029 | 105,985 | 0.01% |
| Banque Federative du Credit Mutuel SA | £200,000 | 5.00% | 19/1/2026 | 250,205 | 0.02% |
| Banque Federative du Credit Mutuel SA | €200,000 | 1.63% | 19/1/2026 | 204,747 | 0.02% |
| Banque Federative du Credit Mutuel SA | €300,000 | 0.01% | 11/5/2026 | 298,992 | 0.03% |
| Banque Federative du Credit Mutuel SA | €200,000 | 0.75% | 8/6/2026 | 200,957 | 0.02% |
| Banque Federative du Credit Mutuel SA | £200,000 | 1.00% | 16/7/2026 | 236,040 | 0.02% |
| Banque Federative du Credit Mutuel SA | €200,000 | 1.88% | 4/11/2026 | 202,613 | 0.02% |
| Banque Federative du Credit Mutuel SA | €300,000 | 2.63% | 31/3/2027 | 306,377 | 0.03% |
| Banque Federative du Credit Mutuel SA | €400,000 | 1.25% | 26/5/2027 | 398,604 | 0.03% |
| Banque Federative du Credit Mutuel SA | €300,000 | 3.13% | 14/9/2027 | 312,010 | 0.03% |
| Banque Federative du Credit Mutuel SA | €200,000 | 0.10% | 8/10/2027 | 191,672 | 0.02% |
| Banque Federative du Credit Mutuel SA | €100,000 | 1.63% | 15/11/2027 | 98,788 | 0.01% |
| Banque Federative du Credit Mutuel SA | €100,000 | 0.63% | 19/11/2027 | 96,709 | 0.01% |
| Banque Federative du Credit Mutuel SA | €100,000 | 3.88% | 26/1/2028 | 105,617 | 0.01% |
| Banque Federative du Credit Mutuel SA | £500,000 | 5.38% | 25/5/2028 | 633,737 | 0.06% |
| Banque Federative du Credit Mutuel SA | €500,000 | 0.25% | 29/6/2028 | 471,331 | 0.04% |
| Banque Federative du Credit Mutuel SA | €100,000 | 0.25% | 19/7/2028 | 93,353 | 0.01% |
| Banque Federative du Credit Mutuel SA | €200,000 | 0.63% | 3/11/2028 | 187,660 | 0.02% |
| Banque Federative du Credit Mutuel SA | €200,000 | 4.13% | 13/3/2029 | 215,480 | 0.02% |
| Banque Federative du Credit Mutuel SA | €200,000 | 1.75% | 15/3/2029 | 194,403 | 0.02% |
| Banque Federative du Credit Mutuel SA | €200,000 | 1.88% | 18/6/2029 | 192,930 | 0.02% |
| Banque Federative du Credit Mutuel SA | €100,000 | 2.63% | 6/11/2029 | 99,968 | 0.01% |
| Banque Federative du Credit Mutuel SA | €100,000 | 4.00% | 21/11/2029 | 107,387 | 0.01% |
| Banque Federative du Credit Mutuel SA | €500,000 | 4.38% | 2/5/2030 | 540,363 | 0.05% |
| Banque Federative du Credit Mutuel SA | €100,000 | 1.25% | 3/6/2030 | 92,456 | 0.01% |
| Banque Federative du Credit Mutuel SA | €400,000 | 0.63% | 21/2/2031 | 347,812 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Banque Federative du Credit Mutuel SA | €300,000 | 3.50% | 15/5/2031 | 314,668 | 0.03% |
| Banque Federative du Credit Mutuel SA | €200,000 | 1.13% | 19/1/2032 | 175,617 | 0.01% |
| Banque Federative du Credit Mutuel SA | €200,000 | 3.88% | 16/6/2032 | 207,361 | 0.02% |
| Banque Federative du Credit Mutuel SA | €200,000 | 3.63% | 14/9/2032 | 212,002 | 0.02% |
| Banque Federative du Credit Mutuel SA | €100,000 | 5.13% | 13/1/2033 | 109,927 | 0.01% |
| Banque Federative du Credit Mutuel SA | €100,000 | 4.00% | 26/1/2033 | 106,353 | 0.01% |
| Banque Federative du Credit Mutuel SA | €300,000 | 3.75% | 1/2/2033 | 318,968 | 0.03% |
| Banque Federative du Credit Mutuel SA | €300,000 | 4.13% | 14/6/2033 | 327,514 | 0.03% |
| Banque Federative du Credit Mutuel SA | €400,000 | 4.38% | 11/1/2034 | 415,219 | 0.04% |
| Banque Federative du Credit Mutuel SA | €300,000 | 3.75% | 3/2/2034 | 315,514 | 0.03% |
| Banque Stellantis France SACA | €300,000 | 3.50% | 19/7/2027 | 314,133 | 0.03% |
| BNP Paribas SA | €200,000 | 2.75% | 27/1/2026 | 206,729 | 0.02% |
| BNP Paribas SA | €200,000 | 0.13% | 4/9/2026 | 197,752 | 0.02% |
| BNP Paribas SA | €500,000 | 2.13% | 23/1/2027 | 513,060 | 0.05% |
| BNP Paribas SA | €100,000 | 0.25% | 13/4/2027 | 100,013 | 0.01% |
| BNP Paribas SA | €300,000 | 1.88% | 14/12/2027 | 343,295 | 0.03% |
| BNP Paribas SA | €200,000 | 0.50% | 19/2/2028 | 195,836 | 0.02% |
| BNP Paribas SA | €100,000 | 1.50% | 23/5/2028 | 98,298 | 0.01% |
| BNP Paribas SA | €200,000 | 2.75% | 25/7/2028 | 205,040 | 0.02% |
| BNP Paribas SA | €300,000 | 4.38% | 13/1/2029 | 321,519 | 0.03% |
| BNP Paribas SA | €600,000 | 3.88% | 23/2/2029 | 637,810 | 0.06% |
| BNP Paribas SA | £100,000 | 2.88% | 24/2/2029 | 114,711 | 0.01% |
| BNP Paribas SA | €200,000 | 1.13% | 17/4/2029 | 193,866 | 0.02% |
| BNP Paribas SA | €100,000 | 1.38% | 28/5/2029 | 95,579 | 0.01% |
| BNP Paribas SA | CAD245,000 | 2.54% | 13/7/2029 | 162,283 | 0.01% |
| BNP Paribas SA | €300,000 | 3.63% | 1/9/2029 | 315,896 | 0.03% |
| BNP Paribas SA | €700,000 | 0.50% | 19/1/2030 | 647,310 | 0.06% |
| BNP Paribas SA | €300,000 | 0.88% | 11/7/2030 | 278,298 | 0.02% |
| BNP Paribas SA | €300,000 | 3.88% | 10/1/2031 | 320,950 | 0.03% |
| BNP Paribas SA | €200,000 | 4.25% | 13/4/2031 | 215,768 | 0.02% |
| BNP Paribas SA | £100,000 | 2.00% | 24/5/2031 | 119,072 | 0.01% |
| BNP Paribas SA | €200,000 | 1.63% | 2/7/2031 | 182,335 | 0.01% |
| BNP Paribas SA | £100,000 | 1.25% | 13/7/2031 | 96,947 | 0.01% |
| BNP Paribas SA | €300,000 | 4.04% | 10/1/2032 | 318,704 | 0.03% |
| BNP Paribas SA | €300,000 | 1.13% | 15/1/2032 | 295,391 | 0.02% |
| BNP Paribas SA | €200,000 | 2.50% | 31/3/2032 | 201,572 | 0.02% |
| BNP Paribas SA | €100,000 | 2.10% | 7/4/2032 | 94,047 | 0.01% |
| BNP Paribas SA | £200,000 | 5.75% | 13/6/2032 | 252,882 | 0.02% |
| BNP Paribas SA | €100,000 | 4.13% | 26/9/2032 | 108,817 | 0.01% |
| BNP Paribas SA | €300,000 | 4.75% | 13/11/2032 | 331,330 | 0.03% |
| BNP Paribas SA | €200,000 | 0.63% | 3/12/2032 | 165,710 | 0.01% |
| BNP Paribas SA | €200,000 | 4.13% | 24/5/2033 | 218,445 | 0.02% |
| BNP Paribas SA | €100,000 | 0.88% | 31/8/2033 | 93,015 | 0.01% |
| BNP Paribas SA | €200,000 | 4.10% | 13/2/2034 | 212,672 | 0.02% |
| BNP Paribas SA | €200,000 | 4.16% | 28/8/2034 | 208,662 | 0.02% |
| BNP Paribas SA | £100,000 | 2.00% | 13/9/2036 | 86,239 | 0.01% |
| BPCE SA | €300,000 | 0.25% | 15/1/2026 | 302,343 | 0.03% |
| BPCE SA | €200,000 | 0.38% | 2/2/2026 | 201,508 | 0.02% |
| BPCE SA | €600,000 | 1.38% | 23/3/2026 | 609,905 | 0.05% |
| BPCE SA | €200,000 | 3.63% | 17/4/2026 | 209,051 | 0.02% |
| BPCE SA | €100,000 | 2.88% | 22/4/2026 | 103,184 | 0.01% |
| BPCE SA | £100,000 | 1.38% | 23/12/2026 | 116,974 | 0.01% |
| BPCE SA | €100,000 | 0.50% | 15/9/2027 | 99,125 | 0.01% |
| BPCE SA | €200,000 | 3.50% | 25/1/2028 | 210,325 | 0.02% |
| BPCE SA | €200,000 | 1.63% | 31/1/2028 | 197,515 | 0.02% |
| BPCE SA | €200,000 | 4.13% | 10/7/2028 | 215,320 | 0.02% |
| BPCE SA | €100,000 | 4.38% | 13/7/2028 | 107,503 | 0.01% |
| BPCE SA | €200,000 | 1.00% | 5/10/2028 | 193,095 | 0.02% |
| BPCE SA | €100,000 | 1.63% | 2/3/2029 | 98,282 | 0.01% |
| BPCE SA | €200,000 | 0.63% | 15/1/2030 | 183,978 | 0.01% |
| BPCE SA | €300,000 | 4.63% | 2/3/2030 | 325,098 | 0.03% |
| BPCE SA | €400,000 | 0.25% | 14/1/2031 | 347,808 | 0.03% |
| BPCE SA | €100,000 | 0.75% | 3/3/2031 | 87,779 | 0.01% |
| BPCE SA | €200,000 | 1.00% | 14/1/2032 | 174,258 | 0.01% |
| BPCE SA | €100,000 | 2.25% | 2/3/2032 | 100,415 | 0.01% |
| BPCE SA | €100,000 | 4.00% | 29/11/2032 | 108,092 | 0.01% |
| BPCE SA | £200,000 | 2.50% | 30/11/2032 | 227,978 | 0.02% |
| BPCE SA | €200,000 | 4.50% | 13/1/2033 | 217,407 | 0.02% |
| BPCE SA | €300,000 | 4.13% | 8/3/2033 | 317,645 | 0.03% |
| BPCE SA | €100,000 | 5.75% | 1/6/2033 | 109,860 | 0.01% |
| BPCE SA | €100,000 | 1.75% | 2/2/2034 | 95,055 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| BPCE SA | €100,000 | 4.75% | 14/6/2034 | 110,523 | 0.01% |
| BPCE SA | €200,000 | 4.25% | 11/1/2035 | 214,124 | 0.02% |
| BPCE SA | €500,000 | 5.13% | 25/1/2035 | 541,310 | 0.05% |
| BPCE SA | €200,000 | 3.88% | 25/1/2036 | 212,649 | 0.02% |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama | €100,000 | 6.00% | 23/1/2027 | 109,030 | 0.01% |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama | €100,000 | 2.13% | 16/9/2029 | 97,346 | 0.01% |
| Capgemini SE | €500,000 | 1.63% | 15/4/2026 | 511,240 | 0.04% |
| Capgemini SE | €800,000 | 1.75% | 18/4/2028 | 802,103 | 0.07% |
| Capgemini SE | €300,000 | 1.13% | 23/6/2030 | 281,500 | 0.02% |
| Carrefour SA | €200,000 | 1.88% | 30/10/2026 | 203,739 | 0.02% |
| Carrefour SA | €200,000 | 2.38% | 30/10/2029 | 200,572 | 0.02% |
| Carrefour SA | €200,000 | 3.75% | 10/10/2030 | 211,224 | 0.02% |
| Carrefour SA | €100,000 | 4.38% | 14/11/2031 | 109,118 | 0.01% |
| Carrefour SA | €200,000 | 3.63% | 17/10/2032 | 206,818 | 0.02% |
| Cie de Saint-Gobain SA | €300,000 | 3.75% | 29/11/2026 | 316,465 | 0.03% |
| Cie de Saint-Gobain SA | €100,000 | 2.38% | 4/10/2027 | 102,895 | 0.01% |
| Cie de Saint-Gobain SA | €200,000 | 2.13% | 10/6/2028 | 202,483 | 0.02% |
| Cie de Saint-Gobain SA | €400,000 | 3.50% | 18/1/2029 | 422,687 | 0.04% |
| Cie de Saint-Gobain SA | €300,000 | 3.88% | 29/11/2030 | 322,265 | 0.03% |
| Cie de Saint-Gobain SA | €100,000 | 1.88% | 15/3/2031 | 96,083 | 0.01% |
| Cie de Saint-Gobain SA | €100,000 | 2.63% | 10/8/2032 | 99,294 | 0.01% |
| Cie de Saint-Gobain SA | €400,000 | 3.63% | 8/4/2034 | 419,139 | 0.04% |
| Cie de Saint-Gobain SA | €100,000 | 3.63% | 9/8/2036 | 103,049 | 0.01% |
| Cie Generale des Etablissements Michelin SCA ¹ | €500,000 | 1.75% | 3/9/2030 | 485,981 | 0.04% |
| Cie Generale des Etablissements Michelin SCA | €100,000 | 3.13% | 16/5/2031 | 103,903 | 0.01% |
| Cie Generale des Etablissements Michelin SCA | €100,000 | 3.38% | 16/5/2036 | 102,913 | 0.01% |
| Cie Generale des Etablissements Michelin SCA | €100,000 | 2.50% | 3/9/2038 | 92,303 | 0.01% |
| Cofiroute SA | €200,000 | 1.00% | 19/5/2031 | 182,020 | 0.01% |
| Covivio SA | €200,000 | 1.63% | 23/6/2030 | 189,181 | 0.02% |
| Covivio SA | €100,000 | 4.63% | 5/6/2032 | 109,903 | 0.01% |
| Credit Agricole Assurances SA | €100,000 | 2.00% | 17/7/2030 | 94,923 | 0.01% |
| Credit Agricole Assurances SA | €100,000 | 1.50% | 6/10/2031 | 89,127 | 0.01% |
| Credit Agricole Assurances SA | €100,000 | 5.88% | 25/10/2033 | 115,432 | 0.01% |
| Credit Agricole Assurances SA | €200,000 | 4.50% | 17/12/2034 | 211,264 | 0.02% |
| Credit Agricole Assurances SA | €300,000 | 4.75% | 27/9/2048 | 322,103 | 0.03% |
| Credit Agricole SA | €300,000 | 1.25% | 14/4/2026 | 304,803 | 0.03% |
| Credit Agricole SA | €100,000 | 1.88% | 20/12/2026 | 101,396 | 0.01% |
| Credit Agricole SA | €577,000 | 2.63% | 17/3/2027 | 592,627 | 0.05% |
| Credit Agricole SA | €200,000 | 1.88% | 22/4/2027 | 204,462 | 0.02% |
| Credit Agricole SA | €500,000 | 1.38% | 3/5/2027 | 500,808 | 0.04% |
| Credit Agricole SA | €100,000 | 3.38% | 28/7/2027 | 104,881 | 0.01% |
| Credit Agricole SA | £100,000 | 5.75% | 29/11/2027 | 126,345 | 0.01% |
| Credit Agricole SA | €200,000 | 0.13% | 9/12/2027 | 190,615 | 0.02% |
| Credit Agricole SA | €100,000 | 0.63% | 12/1/2028 | 98,728 | 0.01% |
| Credit Agricole SA | €100,000 | 0.38% | 20/4/2028 | 94,893 | 0.01% |
| Credit Agricole SA | £100,000 | 5.38% | 15/1/2029 | 125,712 | 0.01% |
| Credit Agricole SA | €100,000 | 1.13% | 24/2/2029 | 96,285 | 0.01% |
| Credit Agricole SA | €400,000 | 1.75% | 5/3/2029 | 390,094 | 0.03% |
| Credit Agricole SA | €200,000 | 4.25% | 11/7/2029 | 214,103 | 0.02% |
| Credit Agricole SA | €200,000 | 2.50% | 29/8/2029 | 202,619 | 0.02% |
| Credit Agricole SA | €200,000 | 0.50% | 21/9/2029 | 187,763 | 0.02% |
| Credit Agricole SA | £100,000 | 4.88% | 23/10/2029 | 124,193 | 0.01% |
| Credit Agricole SA | €100,000 | 4.13% | 7/3/2030 | 108,672 | 0.01% |
| Credit Agricole SA | €400,000 | 3.88% | 20/4/2031 | 429,222 | 0.04% |
| Credit Agricole SA | £100,000 | 6.38% | 14/6/2031 | 131,218 | 0.01% |
| Credit Agricole SA | €200,000 | 0.88% | 14/1/2032 | 174,020 | 0.01% |
| Credit Agricole SA | €100,000 | 1.13% | 12/7/2032 | 87,338 | 0.01% |
| Credit Agricole SA | €100,000 | 4.00% | 18/1/2033 | 108,326 | 0.01% |
| Credit Agricole SA | €100,000 | 5.50% | 28/8/2033 | 109,529 | 0.01% |
| Credit Agricole SA | €200,000 | 4.38% | 27/11/2033 | 218,584 | 0.02% |
| Credit Agricole SA | €200,000 | 3.75% | 22/1/2034 | 211,385 | 0.02% |
| Credit Agricole SA | €200,000 | 2.50% | 22/4/2034 | 188,624 | 0.02% |
| Credit Agricole SA | €300,000 | 3.50% | 26/9/2034 | 305,605 | 0.03% |
| Credit Agricole SA | €200,000 | 3.88% | 28/11/2034 | 215,066 | 0.02% |
| Credit Agricole SA | €100,000 | 4.13% | 26/2/2036 | 106,508 | 0.01% |
| Credit Agricole SA | €200,000 | 4.38% | 15/4/2036 | 210,098 | 0.02% |
| Credit Mutuel Arkea SA | €200,000 | 1.63% | 15/4/2026 | 203,695 | 0.02% |
| Credit Mutuel Arkea SA | €300,000 | 3.38% | 19/9/2027 | 314,859 | 0.03% |
| Credit Mutuel Arkea SA | €200,000 | 3.88% | 22/5/2028 | 213,428 | 0.02% |
| Credit Mutuel Arkea SA | €100,000 | 3.50% | 9/2/2029 | 103,678 | 0.01% |
| Credit Mutuel Arkea SA | €100,000 | 1.13% | 23/5/2029 | 95,485 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Credit Mutuel Arkea SA | €300,000 | 1.25% | 11/6/2029 | 290,659 | 0.02% |
| Credit Mutuel Arkea SA | €300,000 | 0.75% | 18/1/2030 | 276,698 | 0.02% |
| Credit Mutuel Arkea SA | €100,000 | 3.38% | 11/3/2031 | 100,850 | 0.01% |
| Credit Mutuel Arkea SA | €200,000 | 0.88% | 25/10/2031 | 174,281 | 0.01% |
| Credit Mutuel Arkea SA | €100,000 | 0.88% | 11/3/2033 | 84,089 | 0.01% |
| Credit Mutuel Arkea SA | €200,000 | 3.63% | 3/10/2033 | 210,584 | 0.02% |
| Credit Mutuel Arkea SA | €100,000 | 4.13% | 1/2/2034 | 109,042 | 0.01% |
| Credit Mutuel Arkea SA | €100,000 | 4.81% | 15/5/2035 | 106,860 | 0.01% |
| Danone SA | €100,000 | 1.00% | Perpetual | 98,544 | 0.01% |
| Danone SA | €100,000 | 1.21% | 3/11/2028 | 98,235 | 0.01% |
| Danone SA | €400,000 | 3.71% | 13/11/2029 | 428,181 | 0.04% |
| Danone SA | €400,000 | 3.48% | 3/5/2030 | 423,918 | 0.04% |
| Danone SA | €200,000 | 3.47% | 22/5/2031 | 211,720 | 0.02% |
| Dassault Systemes SE | €100,000 | 0.13% | 16/9/2026 | 99,111 | 0.01% |
| Dassault Systemes SE | €400,000 | 0.38% | 16/9/2029 | 369,334 | 0.03% |
| Edenred SE | €300,000 | 1.88% | 30/3/2027 | 305,063 | 0.03% |
| Edenred SE | €100,000 | 1.38% | 18/6/2029 | 97,418 | 0.01% |
| Edenred SE | €100,000 | 3.63% | 13/6/2031 | 104,403 | 0.01% |
| Elis SA | €200,000 | 1.63% | 3/4/2028 | 196,888 | 0.02% |
| EssilorLuxottica SA | €200,000 | 0.38% | 27/11/2027 | 194,053 | 0.02% |
| EssilorLuxottica SA | €100,000 | 0.50% | 5/6/2028 | 96,326 | 0.01% |
| EssilorLuxottica SA | €200,000 | 2.88% | 5/3/2029 | 207,822 | 0.02% |
| EssilorLuxottica SA | €300,000 | 0.75% | 27/11/2031 | 269,003 | 0.02% |
| EssilorLuxottica SA | €100,000 | 3.00% | 5/3/2032 | 103,305 | 0.01% |
| Gecina SA | €300,000 | 1.38% | 30/6/2027 | 302,083 | 0.03% |
| Gecina SA | €100,000 | 1.00% | 30/1/2029 | 96,172 | 0.01% |
| Gecina SA | €100,000 | 0.88% | 25/1/2033 | 86,784 | 0.01% |
| Gecina SA | €100,000 | 1.63% | 29/5/2034 | 90,501 | 0.01% |
| Gecina SA | €100,000 | 0.88% | 30/6/2036 | 77,436 | 0.00% |
| Groupe des Assurances du Credit Mutuel SADIR | €100,000 | 3.75% | 30/4/2029 | 105,660 | 0.01% |
| Groupe des Assurances du Credit Mutuel SADIR | €100,000 | 1.85% | 21/4/2042 | 88,840 | 0.01% |
| Groupe des Assurances du Credit Mutuel SADIR | €100,000 | 5.00% | 30/10/2044 | 107,026 | 0.01% |
| Holding d'Infrastructures de Transport SASU | €100,000 | 2.50% | 4/5/2027 | 102,426 | 0.01% |
| Holding d'Infrastructures de Transport SASU | €200,000 | 0.63% | 14/9/2028 | 188,897 | 0.02% |
| Holding d'Infrastructures de Transport SASU | €200,000 | 1.48% | 18/1/2031 | 184,064 | 0.01% |
| HSBC Continental Europe SA | €200,000 | 0.10% | 3/9/2027 | 193,607 | 0.02% |
| HSBC Continental Europe SA | €300,000 | 1.38% | 4/9/2028 | 295,014 | 0.02% |
| ICADE | €100,000 | 1.50% | 13/9/2027 | 99,308 | 0.01% |
| ICADE | €100,000 | 1.00% | 19/1/2030 | 91,089 | 0.01% |
| ICADE | €200,000 | 0.63% | 18/1/2031 | 172,474 | 0.01% |
| Imerys SA | €100,000 | 1.50% | 15/1/2027 | 100,565 | 0.01% |
| Imerys SA | €100,000 | 4.75% | 29/11/2029 | 108,940 | 0.01% |
| JCDecaux SE | €200,000 | 1.63% | 7/2/2030 | 190,022 | 0.02% |
| Kering SA | €200,000 | 1.25% | 10/5/2026 | 202,985 | 0.02% |
| Kering SA | €100,000 | 3.63% | 5/9/2027 | 105,471 | 0.01% |
| Kering SA | €400,000 | 3.25% | 27/2/2029 | 417,902 | 0.04% |
| Kering SA | €100,000 | 3.38% | 11/3/2032 | 102,894 | 0.01% |
| Kering SA | €200,000 | 5.00% | 23/11/2032 | 241,190 | 0.02% |
| Kering SA | €200,000 | 3.38% | 27/2/2033 | 203,647 | 0.02% |
| Kering SA | €400,000 | 3.88% | 5/9/2035 | 417,884 | 0.04% |
| Kering SA | €100,000 | 3.63% | 11/3/2036 | 101,888 | 0.01% |
| Klepierre SA | €200,000 | 1.88% | 19/2/2026 | 205,007 | 0.02% |
| Klepierre SA | €100,000 | 1.38% | 16/2/2027 | 100,847 | 0.01% |
| Klepierre SA | €300,000 | 0.63% | 1/7/2030 | 272,466 | 0.02% |
| Klepierre SA | €100,000 | 0.88% | 17/2/2031 | 90,163 | 0.01% |
| Klepierre SA | €100,000 | 1.25% | 29/9/2031 | 90,872 | 0.01% |
| Klepierre SA | €100,000 | 1.63% | 13/12/2032 | 92,204 | 0.01% |
| Legrand SA | €300,000 | 0.75% | 20/5/2030 | 277,654 | 0.02% |
| Legrand SA | €100,000 | 3.50% | 26/6/2034 | 105,645 | 0.01% |
| L'Oreal SA | €300,000 | 3.38% | 23/1/2027 | 315,964 | 0.03% |
| L'Oreal SA | €200,000 | 2.88% | 19/5/2028 | 208,704 | 0.02% |
| L'Oreal SA | €200,000 | 2.88% | 6/11/2031 | 207,240 | 0.02% |
| MMS USA Holdings, Inc. | €600,000 | 1.75% | 13/6/2031 | 573,816 | 0.05% |
| Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal | €100,000 | 2.13% | 21/6/2052 | 87,071 | 0.01% |
| Nerval SAS | €100,000 | 2.88% | 14/4/2032 | 97,824 | 0.01% |
| Orange SA | €500,000 | 1.75% | Perpetual | 498,877 | 0.04% |
| Orange SA | €300,000 | 5.38% | Perpetual | 330,371 | 0.03% |
| Orange SA | €100,000 | 5.00% | Perpetual | 106,180 | 0.01% |
| Orange SA | €300,000 | 0.00% | 29/6/2026 | 298,835 | 0.03% |
| Orange SA | €200,000 | 0.00% | 4/9/2026 | 198,250 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Orange SA | €300,000 | 1.38% | 16/1/2030 | 290,497 | 0.02% |
| Orange SA | \$470,000 | 9.00% | 1/3/2031 | 560,349 | 0.05% |
| Orange SA | €100,000 | 3.63% | 16/11/2031 | 107,216 | 0.01% |
| Orange SA | £100,000 | 3.25% | 15/1/2032 | 111,959 | 0.01% |
| Orange SA | €100,000 | 1.63% | 7/4/2032 | 94,096 | 0.01% |
| Orange SA | €100,000 | 0.50% | 4/9/2032 | 85,447 | 0.01% |
| Orange SA | €330,000 | 8.13% | 28/1/2033 | 462,675 | 0.04% |
| Orange SA | €100,000 | 0.63% | 16/12/2033 | 83,049 | 0.01% |
| Orange SA | £500,000 | 5.63% | 23/1/2034 | 640,928 | 0.06% |
| Orange SA | €100,000 | 0.75% | 29/6/2034 | 82,775 | 0.01% |
| Orange SA | €500,000 | 3.25% | 17/1/2035 | 514,221 | 0.05% |
| Orange SA | €200,000 | 3.88% | 11/9/2035 | 216,716 | 0.02% |
| Orange SA | \$85,000 | 5.50% | 6/2/2044 | 82,361 | 0.01% |
| Orange SA | €100,000 | 1.38% | 4/9/2049 | 72,517 | 0.00% |
| Orange SA | £100,000 | 5.38% | 22/11/2050 | 118,380 | 0.01% |
| PSA Tresorerie GIE | €50,000 | 6.00% | 19/9/2033 | 58,573 | 0.00% |
| RCI Banque SA | €100,000 | 1.75% | 10/4/2026 | 101,716 | 0.01% |
| RCI Banque SA | €200,000 | 1.63% | 26/5/2026 | 202,988 | 0.02% |
| RCI Banque SA | €400,000 | 4.63% | 13/7/2026 | 421,759 | 0.04% |
| RCI Banque SA | €70,000 | 4.63% | 2/10/2026 | 74,021 | 0.00% |
| RCI Banque SA | €200,000 | 1.13% | 15/1/2027 | 199,153 | 0.02% |
| RCI Banque SA | €89,000 | 4.50% | 6/4/2027 | 94,376 | 0.01% |
| RCI Banque SA | €100,000 | 3.75% | 4/10/2027 | 104,705 | 0.01% |
| RCI Banque SA | €50,000 | 4.88% | 14/6/2028 | 54,101 | 0.00% |
| RCI Banque SA | €100,000 | 3.88% | 12/1/2029 | 104,900 | 0.01% |
| RCI Banque SA | €300,000 | 4.88% | 2/10/2029 | 327,075 | 0.03% |
| RCI Banque SA | €190,000 | 3.88% | 30/9/2030 | 197,460 | 0.02% |
| RCI Banque SA | €125,000 | 4.13% | 4/4/2031 | 131,187 | 0.01% |
| Sanofi SA | \$245,000 | 3.63% | 19/6/2028 | 237,465 | 0.02% |
| SCOR SE | €200,000 | 3.00% | 8/6/2046 | 205,759 | 0.02% |
| Societe Fonciere Lyonnaise SA | €300,000 | 1.50% | 5/6/2027 | 300,068 | 0.03% |
| Societe Generale SA | €500,000 | 0.13% | 24/2/2026 | 502,595 | 0.04% |
| Societe Generale SA | €200,000 | 4.25% | 28/9/2026 | 211,883 | 0.02% |
| Societe Generale SA | €300,000 | 0.75% | 25/1/2027 | 295,964 | 0.03% |
| Societe Generale SA | €200,000 | 0.63% | 2/12/2027 | 197,077 | 0.02% |
| Societe Generale SA | €200,000 | 0.88% | 22/9/2028 | 194,638 | 0.02% |
| Societe Generale SA | €300,000 | 2.13% | 27/9/2028 | 297,884 | 0.03% |
| Societe Generale SA | €100,000 | 4.13% | 21/11/2028 | 107,576 | 0.01% |
| Societe Generale SA | €100,000 | 2.63% | 30/5/2029 | 102,116 | 0.01% |
| Societe Generale SA | €200,000 | 0.50% | 12/6/2029 | 187,477 | 0.02% |
| Societe Generale SA | €100,000 | 0.88% | 24/9/2029 | 91,934 | 0.01% |
| Societe Generale SA | €100,000 | 1.25% | 12/6/2030 | 91,632 | 0.01% |
| Societe Generale SA | €400,000 | 4.25% | 6/12/2030 | 423,995 | 0.04% |
| Societe Generale SA | €200,000 | 1.13% | 30/6/2031 | 199,763 | 0.02% |
| Societe Generale SA | €600,000 | 4.88% | 21/11/2031 | 656,993 | 0.06% |
| Societe Generale SA | £200,000 | 5.75% | 22/1/2032 | 248,864 | 0.02% |
| Societe Generale SA | €100,000 | 5.25% | 6/9/2032 | 107,435 | 0.01% |
| Societe Generale SA | €300,000 | 4.25% | 16/11/2032 | 330,060 | 0.03% |
| Societe Generale SA | €100,000 | 5.63% | 2/6/2033 | 111,536 | 0.01% |
| Sodexo SA | €100,000 | 1.00% | 17/7/2028 | 97,117 | 0.01% |
| Sodexo SA | €200,000 | 1.00% | 27/4/2029 | 190,829 | 0.02% |
| Sogecap SA | €100,000 | 4.13% | Perpetual | 103,847 | 0.01% |
| Sogecap SA | €100,000 | 6.50% | 16/5/2044 | 115,489 | 0.01% |
| Sogecap SA | €100,000 | 5.00% | 3/4/2045 | 105,103 | 0.01% |
| Suez SACA | €200,000 | 1.88% | 24/5/2027 | 201,601 | 0.02% |
| Suez SACA | €100,000 | 4.63% | 3/11/2028 | 108,835 | 0.01% |
| Suez SACA | €200,000 | 2.38% | 24/5/2030 | 198,176 | 0.02% |
| Suez SACA | €200,000 | 5.00% | 3/11/2032 | 226,341 | 0.02% |
| Suez SACA | €100,000 | 4.50% | 13/11/2033 | 110,016 | 0.01% |
| Suez SACA | €100,000 | 2.88% | 24/5/2034 | 97,358 | 0.01% |
| Suez SACA | £100,000 | 6.63% | 5/10/2043 | 131,240 | 0.01% |
| TDF Infrastructure SASU | €300,000 | 5.63% | 21/7/2028 | 330,081 | 0.03% |
| TDF Infrastructure SASU | €200,000 | 1.75% | 1/12/2029 | 188,308 | 0.02% |
| Unibail-Rodamco-Westfield SE | €100,000 | 7.25% | Perpetual | 113,092 | 0.01% |
| Unibail-Rodamco-Westfield SE | €100,000 | 2.88% | Perpetual | 101,912 | 0.01% |
| Unibail-Rodamco-Westfield SE | €100,000 | 2.50% | 4/6/2026 | 103,094 | 0.01% |
| Unibail-Rodamco-Westfield SE | €100,000 | 1.13% | 28/4/2027 | 100,084 | 0.01% |
| Unibail-Rodamco-Westfield SE | €400,000 | 0.63% | 4/5/2027 | 393,376 | 0.03% |
| Unibail-Rodamco-Westfield SE | €200,000 | 0.75% | 25/10/2028 | 190,473 | 0.02% |
| Unibail-Rodamco-Westfield SE | €200,000 | 1.50% | 29/5/2029 | 192,766 | 0.02% |
| Unibail-Rodamco-Westfield SE | €100,000 | 3.50% | 11/9/2029 | 104,414 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Unibail-Rodamco-Westfield SE | €200,000 | 4.13% | 11/12/2030 | 214,673 | 0.02% |
| Unibail-Rodamco-Westfield SE | €100,000 | 1.38% | 4/12/2031 | 89,818 | 0.01% |
| Unibail-Rodamco-Westfield SE | €500,000 | 0.88% | 29/3/2032 | 432,493 | 0.04% |
| Unibail-Rodamco-Westfield SE | €100,000 | 1.38% | 25/5/2033 | 86,435 | 0.01% |
| Unibail-Rodamco-Westfield SE | €300,000 | 1.75% | 27/2/2034 | 264,834 | 0.02% |
| Unibail-Rodamco-Westfield SE | €100,000 | 3.88% | 11/9/2034 | 103,206 | 0.01% |
| Unibail-Rodamco-Westfield SE | €100,000 | 2.25% | 14/5/2038 | 86,190 | 0.01% |
| Unibail-Rodamco-Westfield SE | €100,000 | 1.75% | 1/7/2049 | 65,622 | 0.00% |
| Verallia SA | €100,000 | 1.88% | 10/11/2031 | 92,948 | 0.01% |
| Verallia SA | €100,000 | 3.88% | 4/11/2032 | 103,016 | 0.01% |
| Wendel SE | €100,000 | 2.50% | 9/2/2027 | 102,976 | 0.01% |
| Westfield America Management Ltd. | £100,000 | 2.63% | 30/3/2029 | 111,956 | 0.01% |
| | | | | 73,602,556 | 6.77% |
| Germany 4.52% (30 June 2024: 4.48%) | | | | | |
| Aareal Bank AG | €100,000 | 5.88% | 29/5/2026 | 106,031 | 0.01% |
| Aareal Bank AG | €200,000 | 0.50% | 7/4/2027 | 194,280 | 0.02% |
| Aareal Bank AG | €100,000 | 0.75% | 18/4/2028 | 94,502 | 0.01% |
| adidas AG | €200,000 | 0.00% | 5/10/2028 | 187,733 | 0.02% |
| adidas AG | €100,000 | 3.13% | 21/11/2029 | 104,711 | 0.01% |
| Allianz Finance II BV | €400,000 | 0.00% | 22/11/2026 | 394,881 | 0.03% |
| Allianz Finance II BV | €300,000 | 0.88% | 6/12/2027 | 297,284 | 0.03% |
| Allianz Finance II BV | €100,000 | 3.25% | 4/12/2029 | 106,092 | 0.01% |
| Allianz Finance II BV | €100,000 | 1.50% | 15/1/2030 | 97,369 | 0.01% |
| Allianz Finance II BV | €300,000 | 0.50% | 14/1/2031 | 270,969 | 0.02% |
| Allianz Finance II BV | €200,000 | 4.50% | 13/3/2043 | 221,007 | 0.02% |
| Allianz SE | €200,000 | 4.60% | 7/9/2038 | 215,549 | 0.02% |
| Allianz SE | €600,000 | 3.10% | 6/7/2047 | 620,288 | 0.06% |
| Allianz SE | €300,000 | 2.12% | 8/7/2050 | 289,497 | 0.03% |
| Allianz SE | €200,000 | 4.25% | 5/7/2052 | 212,727 | 0.02% |
| Allianz SE | €200,000 | 5.82% | 25/7/2053 | 234,007 | 0.02% |
| Aroundtown Finance Sarl | €200,000 | 5.00% | Perpetual | 183,036 | 0.02% |
| Aroundtown Finance Sarl | €100,000 | 7.13% | Perpetual | 101,270 | 0.01% |
| Aroundtown SA | €100,000 | 0.00% | 16/7/2026 | 98,756 | 0.01% |
| Aroundtown SA | €200,000 | 0.38% | 15/4/2027 | 193,141 | 0.02% |
| Aroundtown SA | €400,000 | 1.45% | 9/7/2028 | 384,167 | 0.03% |
| Aroundtown SA | €100,000 | 4.80% | 16/7/2029 | 107,211 | 0.01% |
| Aroundtown SA | £100,000 | 3.00% | 16/10/2029 | 108,470 | 0.01% |
| Bayer AG | €50,000 | 4.00% | 26/8/2026 | 52,610 | 0.00% |
| Bayer AG | €300,000 | 0.75% | 6/1/2027 | 297,021 | 0.03% |
| Bayer AG | €400,000 | 0.38% | 12/1/2029 | 368,967 | 0.03% |
| Bayer AG | €250,000 | 4.25% | 26/8/2029 | 268,596 | 0.02% |
| Bayer AG | €200,000 | 1.13% | 6/1/2030 | 184,854 | 0.02% |
| Bayer AG | €200,000 | 0.63% | 12/7/2031 | 170,879 | 0.01% |
| Bayer AG | €100,000 | 1.38% | 6/7/2032 | 87,252 | 0.01% |
| Bayer AG | €100,000 | 4.63% | 26/5/2033 | 108,497 | 0.01% |
| Bayer AG | €100,000 | 1.00% | 12/1/2036 | 75,199 | 0.01% |
| Bayer Capital Corp. BV | €300,000 | 2.13% | 15/12/2029 | 292,107 | 0.03% |
| Berlin Hyp AG | €100,000 | 0.38% | 25/1/2027 | 99,028 | 0.01% |
| Berlin Hyp AG | €100,000 | 1.13% | 25/10/2027 | 98,593 | 0.01% |
| Berlin Hyp AG | €100,000 | 1.50% | 18/4/2028 | 100,059 | 0.01% |
| Berlin Hyp AG | €100,000 | 0.38% | 21/4/2031 | 86,709 | 0.01% |
| Bertelsmann SE & Co. KGaA | €400,000 | 3.50% | 29/5/2029 | 424,735 | 0.04% |
| BMW Finance NV | €300,000 | 0.38% | 24/9/2027 | 291,563 | 0.03% |
| BMW Finance NV | €200,000 | 1.00% | 22/5/2028 | 194,856 | 0.02% |
| BMW Finance NV | €200,000 | 1.50% | 6/2/2029 | 196,173 | 0.02% |
| BMW Finance NV | €200,000 | 0.88% | 14/1/2032 | 178,908 | 0.01% |
| BMW Finance NV | €150,000 | 0.20% | 11/1/2033 | 122,380 | 0.01% |
| BMW Finance NV | €125,000 | 3.63% | 22/5/2035 | 131,618 | 0.01% |
| BMW International Investment BV | €400,000 | 3.00% | 27/8/2027 | 416,332 | 0.04% |
| BMW International Investment BV | €100,000 | 3.13% | 27/8/2030 | 103,474 | 0.01% |
| BMW International Investment BV | €200,000 | 3.50% | 17/11/2032 | 209,942 | 0.02% |
| BMW International Investment BV | €100,000 | 3.38% | 27/8/2034 | 102,327 | 0.01% |
| BMW US Capital LLC | €100,000 | 1.00% | 20/4/2027 | 100,236 | 0.01% |
| BMW US Capital LLC | €175,000 | 3.38% | 2/2/2034 | 179,772 | 0.02% |
| Brenntag Finance BV | €100,000 | 3.88% | 24/4/2032 | 105,498 | 0.01% |
| Bundesrepublik Deutschland Bundesanleihe | €119 | 0.00% | 15/8/2050 | 65 | 0.00% |
| Commerzbank AG | €400,000 | 1.00% | 4/3/2026 | 405,933 | 0.04% |
| Commerzbank AG | €100,000 | 0.88% | 22/1/2027 | 99,095 | 0.01% |
| Commerzbank AG | €300,000 | 4.00% | 30/3/2027 | 316,388 | 0.03% |
| Commerzbank AG | €100,000 | 0.38% | 1/9/2027 | 97,979 | 0.01% |
| Commerzbank AG | €400,000 | 3.00% | 14/9/2027 | 414,967 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Commerzbank AG | €100,000 | 2.63% | 8/12/2028 | 102,860 | 0.01% |
| Commerzbank AG | €300,000 | 5.13% | 18/1/2030 | 330,895 | 0.03% |
| Commerzbank AG | €100,000 | 4.63% | 17/1/2031 | 108,768 | 0.01% |
| Commerzbank AG | €200,000 | 4.00% | 16/7/2032 | 210,714 | 0.02% |
| Commerzbank AG | £100,000 | 8.63% | 28/2/2033 | 134,344 | 0.01% |
| Commerzbank AG | €400,000 | 6.75% | 5/10/2033 | 452,377 | 0.04% |
| Continental AG | €100,000 | 3.63% | 30/11/2027 | 105,308 | 0.01% |
| Continental AG | €200,000 | 4.00% | 1/6/2028 | 213,895 | 0.02% |
| Covestro AG | €300,000 | 0.88% | 3/2/2026 | 305,163 | 0.03% |
| Covestro AG | €100,000 | 4.75% | 15/11/2028 | 110,054 | 0.01% |
| Covestro AG | €20,000 | 1.38% | 12/6/2030 | 18,886 | 0.00% |
| Deutsche Bank AG | €100,000 | 2.63% | 12/2/2026 | 103,135 | 0.01% |
| Deutsche Bank AG | \$70,000 | 1.69% | 19/3/2026 | 67,499 | 0.00% |
| Deutsche Bank AG | €300,000 | 4.50% | 19/5/2026 | 315,907 | 0.03% |
| Deutsche Bank AG | €200,000 | 1.63% | 20/1/2027 | 201,236 | 0.02% |
| Deutsche Bank AG | €100,000 | 0.75% | 17/2/2027 | 100,927 | 0.01% |
| Deutsche Bank AG | \$375,000 | 2.31% | 16/11/2027 | 356,411 | 0.03% |
| Deutsche Bank AG | €200,000 | 4.00% | 29/11/2027 | 214,563 | 0.02% |
| Deutsche Bank AG | \$170,000 | 2.55% | 7/1/2028 | 161,556 | 0.01% |
| Deutsche Bank AG | €200,000 | 1.75% | 17/1/2028 | 199,221 | 0.02% |
| Deutsche Bank AG | \$150,000 | 5.71% | 8/2/2028 | 151,571 | 0.01% |
| Deutsche Bank AG | €200,000 | 1.88% | 23/2/2028 | 201,495 | 0.02% |
| Deutsche Bank AG | €100,000 | 3.25% | 24/5/2028 | 103,687 | 0.01% |
| Deutsche Bank AG | €100,000 | 5.38% | 11/1/2029 | 109,868 | 0.01% |
| Deutsche Bank AG | \$640,000 | 6.72% | 18/1/2029 | 664,073 | 0.06% |
| Deutsche Bank AG | \$150,000 | 5.41% | 10/5/2029 | 152,264 | 0.01% |
| Deutsche Bank AG | \$150,000 | 6.82% | 20/11/2029 | 156,930 | 0.01% |
| Deutsche Bank AG | €300,000 | 3.75% | 15/1/2030 | 318,363 | 0.03% |
| Deutsche Bank AG | €300,000 | 4.13% | 4/4/2030 | 318,056 | 0.03% |
| Deutsche Bank AG | €300,000 | 5.00% | 5/9/2030 | 330,364 | 0.03% |
| Deutsche Bank AG | \$185,000 | 5.00% | 11/9/2030 | 180,789 | 0.02% |
| Deutsche Bank AG | €400,000 | 1.75% | 19/11/2030 | 381,505 | 0.03% |
| Deutsche Bank AG | £100,000 | 6.13% | 12/12/2030 | 129,145 | 0.01% |
| Deutsche Bank AG | €100,000 | 5.63% | 19/5/2031 | 105,679 | 0.01% |
| Deutsche Bank AG | \$180,000 | 3.55% | 18/9/2031 | 161,428 | 0.01% |
| Deutsche Bank AG | \$215,000 | 3.73% | 14/1/2032 | 187,922 | 0.02% |
| Deutsche Bank AG | €100,000 | 1.38% | 17/2/2032 | 91,139 | 0.01% |
| Deutsche Bank AG | \$230,000 | 3.04% | 28/5/2032 | 197,147 | 0.02% |
| Deutsche Bank AG | €200,000 | 4.00% | 24/6/2032 | 207,261 | 0.02% |
| Deutsche Bank AG | \$415,000 | 4.88% | 1/12/2032 | 402,204 | 0.04% |
| Deutsche Bank AG | \$110,000 | 3.74% | 7/1/2033 | 93,177 | 0.01% |
| Deutsche Bank AG | \$250,000 | 7.08% | 10/2/2034 | 257,494 | 0.02% |
| Deutsche Bank AG | €200,000 | 4.50% | 12/7/2035 | 214,235 | 0.02% |
| Deutsche Bank AG | \$150,000 | 5.40% | 11/9/2035 | 142,580 | 0.01% |
| Deutsche Boerse AG | €400,000 | 3.75% | 28/9/2029 | 430,817 | 0.04% |
| Deutsche Boerse AG | €100,000 | 1.50% | 4/4/2032 | 93,697 | 0.01% |
| Deutsche Boerse AG | €200,000 | 3.88% | 28/9/2033 | 217,819 | 0.02% |
| Deutsche Boerse AG | €100,000 | 1.25% | 16/6/2047 | 98,444 | 0.01% |
| Deutsche Lufthansa AG | €200,000 | 3.00% | 29/5/2026 | 206,797 | 0.02% |
| Deutsche Lufthansa AG | €600,000 | 2.88% | 16/5/2027 | 616,585 | 0.06% |
| Deutsche Lufthansa AG | €100,000 | 4.13% | 3/9/2032 | 106,368 | 0.01% |
| Deutsche Pfandbriefbank AG | €100,000 | 5.00% | 5/2/2027 | 106,174 | 0.01% |
| Deutsche Post AG | €50,000 | 0.38% | 20/5/2026 | 50,261 | 0.00% |
| Deutsche Post AG | €200,000 | 1.00% | 13/12/2027 | 198,507 | 0.02% |
| Deutsche Post AG | €200,000 | 1.63% | 5/12/2028 | 200,303 | 0.02% |
| Deutsche Post AG | €100,000 | 1.00% | 20/5/2032 | 94,621 | 0.01% |
| Deutsche Post AG | €100,000 | 3.38% | 3/7/2033 | 106,841 | 0.01% |
| Deutsche Post AG | €200,000 | 3.50% | 25/3/2036 | 208,741 | 0.02% |
| Deutsche Telekom AG | €30,000 | 3.13% | 6/2/2034 | 32,415 | 0.00% |
| Deutsche Telekom AG | €500,000 | 3.25% | 4/6/2035 | 519,057 | 0.05% |
| Deutsche Telekom AG | €100,000 | 3.25% | 20/3/2036 | 103,502 | 0.01% |
| Deutsche Telekom AG | €83,000 | 1.75% | 9/12/2049 | 61,568 | 0.00% |
| Deutsche Telekom International Finance BV | €600,000 | 1.38% | 30/1/2027 | 608,298 | 0.05% |
| Deutsche Telekom International Finance BV | €300,000 | 1.50% | 3/4/2028 | 300,455 | 0.03% |
| Deutsche Telekom International Finance BV | \$469,000 | 8.75% | 15/6/2030 | 545,166 | 0.05% |
| Deutsche Telekom International Finance BV | £40,000 | 7.63% | 15/6/2030 | 56,509 | 0.00% |
| Deutsche Telekom International Finance BV | €100,000 | 7.50% | 24/1/2033 | 135,173 | 0.01% |
| Deutsche Wohnen SE | €200,000 | 1.50% | 30/4/2030 | 189,826 | 0.02% |
| Eurogrid GmbH | €100,000 | 3.08% | 18/10/2027 | 104,204 | 0.01% |
| Eurogrid GmbH | €300,000 | 3.60% | 1/2/2029 | 316,546 | 0.03% |
| Eurogrid GmbH | €200,000 | 3.72% | 27/4/2030 | 212,124 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Eurogrid GmbH | €400,000 | 1.11% | 15/5/2032 | 355,160 | 0.03% |
| Eurogrid GmbH | €100,000 | 3.92% | 1/2/2034 | 106,920 | 0.01% |
| Eurogrid GmbH | €100,000 | 3.73% | 18/10/2035 | 104,538 | 0.01% |
| Evonik Industries AG | €200,000 | 2.25% | 25/9/2027 | 204,334 | 0.02% |
| Evonik Industries AG | €100,000 | 0.75% | 7/9/2028 | 97,436 | 0.01% |
| Fresenius Finance Ireland plc | €200,000 | 0.50% | 1/10/2028 | 189,451 | 0.02% |
| Fresenius Finance Ireland plc | €500,000 | 0.88% | 1/10/2031 | 441,257 | 0.04% |
| Fresenius Medical Care AG | €100,000 | 1.25% | 29/11/2029 | 95,142 | 0.01% |
| Fresenius SE & Co. KGaA | €400,000 | 4.25% | 28/5/2026 | 422,526 | 0.04% |
| Fresenius SE & Co. KGaA | €100,000 | 5.00% | 28/11/2029 | 112,021 | 0.01% |
| Fresenius SE & Co. KGaA | €150,000 | 5.13% | 5/10/2030 | 170,184 | 0.01% |
| Fresenius SE & Co. KGaA | €170,000 | 1.13% | 28/1/2033 | 149,148 | 0.01% |
| Grand City Properties SA | €100,000 | 1.50% | Perpetual | 98,903 | 0.01% |
| Grand City Properties SA | €100,000 | 0.13% | 11/1/2028 | 94,141 | 0.01% |
| Grand City Properties SA | €100,000 | 4.38% | 9/1/2030 | 106,635 | 0.01% |
| Grenke Finance plc | €100,000 | 5.13% | 4/1/2029 | 104,590 | 0.01% |
| Grenke Finance plc | €100,000 | 5.75% | 6/7/2029 | 107,021 | 0.01% |
| Hamburg Commercial Bank AG | €100,000 | 4.88% | 30/3/2027 | 107,426 | 0.01% |
| Hamburg Commercial Bank AG | €100,000 | 4.75% | 2/5/2029 | 109,294 | 0.01% |
| Hannover Rueck SE | €200,000 | 1.75% | 8/10/2040 | 188,865 | 0.02% |
| Hannover Rueck SE | €100,000 | 5.88% | 26/8/2043 | 117,424 | 0.01% |
| Heidelberg Materials AG | €200,000 | 3.38% | 17/10/2031 | 209,518 | 0.02% |
| Heidelberg Materials AG | €100,000 | 3.75% | 31/5/2032 | 106,019 | 0.01% |
| Heidelberg Materials Finance Luxembourg SA | €300,000 | 1.50% | 14/6/2027 | 302,398 | 0.03% |
| Heidelberg Materials Finance Luxembourg SA | €200,000 | 4.88% | 21/11/2033 | 226,626 | 0.02% |
| Henkel AG & Co. KGaA | €300,000 | 2.63% | 13/9/2027 | 311,203 | 0.03% |
| Henkel AG & Co. KGaA | €100,000 | 0.50% | 17/11/2032 | 86,702 | 0.01% |
| Infineon Technologies AG | €300,000 | 3.63% | Perpetual | 308,065 | 0.03% |
| Infineon Technologies AG | €100,000 | 1.13% | 24/6/2026 | 101,109 | 0.01% |
| Infineon Technologies AG | €300,000 | 1.63% | 24/6/2029 | 292,959 | 0.03% |
| Knorr-Bremse AG | €200,000 | 3.00% | 30/9/2029 | 207,867 | 0.02% |
| LEG Immobilien SE | €100,000 | 0.38% | 17/1/2026 | 100,939 | 0.01% |
| LEG Immobilien SE | €100,000 | 0.88% | 17/1/2029 | 94,258 | 0.01% |
| LEG Immobilien SE | €100,000 | 1.00% | 19/11/2032 | 84,458 | 0.01% |
| LEG Immobilien SE | €400,000 | 0.88% | 30/3/2033 | 331,317 | 0.03% |
| Mercedes-Benz Finance Canada, Inc. | CAD140,000 | 5.14% | 29/6/2026 | 99,584 | 0.01% |
| Mercedes-Benz Finance Canada, Inc. | €150,000 | 3.00% | 23/2/2027 | 155,824 | 0.01% |
| Mercedes-Benz Finance North America LLC | \$225,000 | 8.50% | 18/1/2031 | 263,036 | 0.02% |
| Mercedes-Benz Group AG | €200,000 | 1.38% | 11/5/2028 | 198,006 | 0.02% |
| Mercedes-Benz Group AG | €350,000 | 1.50% | 3/7/2029 | 340,793 | 0.03% |
| Mercedes-Benz Group AG | €150,000 | 2.38% | 22/5/2030 | 149,791 | 0.01% |
| Mercedes-Benz Group AG | €350,000 | 0.75% | 10/9/2030 | 318,495 | 0.03% |
| Mercedes-Benz Group AG | €100,000 | 2.00% | 27/2/2031 | 97,289 | 0.01% |
| Mercedes-Benz Group AG | €200,000 | 1.13% | 6/11/2031 | 181,590 | 0.02% |
| Mercedes-Benz Group AG | €310,000 | 0.75% | 11/3/2033 | 264,193 | 0.02% |
| Mercedes-Benz Group AG | €30,000 | 2.13% | 3/7/2037 | 27,071 | 0.00% |
| Mercedes-Benz International Finance BV | €450,000 | 1.38% | 26/6/2026 | 457,320 | 0.04% |
| Mercedes-Benz International Finance BV | €455,000 | 2.00% | 22/8/2026 | 465,555 | 0.04% |
| Mercedes-Benz International Finance BV | €300,000 | 3.00% | 10/7/2027 | 311,756 | 0.03% |
| Mercedes-Benz International Finance BV | €100,000 | 3.25% | 15/9/2027 | 104,588 | 0.01% |
| Merck Financial Services GmbH | €500,000 | 0.50% | 16/7/2028 | 480,379 | 0.04% |
| Merck Financial Services GmbH | €100,000 | 2.38% | 15/6/2030 | 100,887 | 0.01% |
| Merck KGaA | €300,000 | 3.88% | 27/8/2054 | 312,653 | 0.03% |
| Merck KGaA | €100,000 | 1.63% | 9/9/2080 | 100,444 | 0.01% |
| Robert Bosch GmbH | €500,000 | 3.63% | 2/6/2027 | 526,997 | 0.05% |
| Robert Bosch GmbH | €200,000 | 4.00% | 2/6/2035 | 215,821 | 0.02% |
| Robert Bosch GmbH | €300,000 | 4.38% | 2/6/2043 | 324,570 | 0.03% |
| Santander Consumer Bank AG | €200,000 | 4.50% | 30/6/2026 | 212,271 | 0.02% |
| SAP SE | €200,000 | 0.13% | 18/5/2026 | 200,609 | 0.02% |
| SAP SE | €300,000 | 0.38% | 18/5/2029 | 284,288 | 0.02% |
| SAP SE | €200,000 | 1.63% | 10/3/2031 | 194,536 | 0.02% |
| Sartorius Finance BV | €100,000 | 4.38% | 14/9/2029 | 108,408 | 0.01% |
| Sartorius Finance BV | €100,000 | 4.88% | 14/9/2035 | 111,109 | 0.01% |
| Siemens Financieringsmaatschappij NV | €200,000 | 0.00% | 20/2/2026 | 201,265 | 0.02% |
| Siemens Financieringsmaatschappij NV | €100,000 | 0.38% | 5/6/2026 | 100,574 | 0.01% |
| Siemens Financieringsmaatschappij NV | €300,000 | 0.63% | 25/2/2027 | 299,214 | 0.03% |
| Siemens Financieringsmaatschappij NV | €240,000 | 1.00% | 6/9/2027 | 240,002 | 0.02% |
| Siemens Financieringsmaatschappij NV | €400,000 | 0.13% | 5/9/2029 | 374,540 | 0.03% |
| Siemens Financieringsmaatschappij NV | €120,000 | 1.38% | 6/9/2030 | 115,832 | 0.01% |
| Siemens Financieringsmaatschappij NV | €100,000 | 2.75% | 9/9/2030 | 103,571 | 0.01% |
| Siemens Financieringsmaatschappij NV | €500,000 | 3.38% | 24/8/2031 | 533,744 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Siemens Financieringsmaatschappij NV | €200,000 | 0.50% | 20/2/2032 | 176,949 | 0.01% |
| Siemens Financieringsmaatschappij NV | €300,000 | 3.13% | 22/5/2032 | 313,982 | 0.03% |
| Siemens Financieringsmaatschappij NV | €100,000 | 1.25% | 25/2/2035 | 86,669 | 0.01% |
| Siemens Financieringsmaatschappij NV | €100,000 | 3.50% | 24/2/2036 | 105,990 | 0.01% |
| Siemens Financieringsmaatschappij NV | €100,000 | 3.38% | 22/2/2037 | 103,475 | 0.01% |
| Siemens Financieringsmaatschappij NV | €160,000 | 1.75% | 28/2/2039 | 136,009 | 0.01% |
| Siemens Financieringsmaatschappij NV | €200,000 | 3.75% | 10/9/2042 | 204,078 | 0.02% |
| Siemens Financieringsmaatschappij NV | €100,000 | 3.63% | 24/2/2043 | 103,400 | 0.01% |
| Siemens Financieringsmaatschappij NV | €300,000 | 3.63% | 22/2/2044 | 309,094 | 0.03% |
| Talanx AG | €200,000 | 4.00% | 25/10/2029 | 216,792 | 0.02% |
| Talanx AG | €300,000 | 2.25% | 5/12/2047 | 300,536 | 0.03% |
| Volkswagen Bank GmbH | €300,000 | 4.25% | 7/1/2026 | 314,274 | 0.03% |
| Volkswagen Bank GmbH | €400,000 | 2.50% | 31/7/2026 | 410,233 | 0.04% |
| Volkswagen Bank GmbH | €100,000 | 4.38% | 3/5/2028 | 106,860 | 0.01% |
| Volkswagen Financial Services AG | €200,000 | 3.75% | 10/9/2026 | 209,462 | 0.02% |
| Volkswagen Financial Services AG | €400,000 | 0.13% | 12/2/2027 | 389,412 | 0.03% |
| Volkswagen Financial Services AG | €200,000 | 2.25% | 1/10/2027 | 201,691 | 0.02% |
| Volkswagen Financial Services AG | €200,000 | 0.88% | 31/1/2028 | 192,367 | 0.02% |
| Volkswagen Financial Services AG | €200,000 | 3.88% | 10/9/2030 | 209,151 | 0.02% |
| Volkswagen Financial Services NV | €200,000 | 1.38% | 14/9/2028 | 216,512 | 0.02% |
| Volkswagen Leasing GmbH | €400,000 | 0.25% | 12/1/2026 | 402,931 | 0.04% |
| Volkswagen Leasing GmbH | €400,000 | 3.63% | 11/10/2026 | 418,016 | 0.04% |
| Volkswagen Leasing GmbH | €120,000 | 3.88% | 11/10/2028 | 126,190 | 0.01% |
| Volkswagen Leasing GmbH | €67,000 | 4.00% | 11/4/2031 | 70,625 | 0.01% |
| Volkswagen Leasing GmbH | €230,000 | 4.75% | 25/9/2031 | 251,470 | 0.02% |
| Vonovia SE | €200,000 | 1.50% | 22/3/2026 | 203,475 | 0.02% |
| Vonovia SE | €100,000 | 0.38% | 16/6/2027 | 97,442 | 0.01% |
| Vonovia SE | €200,000 | 0.63% | 7/10/2027 | 194,484 | 0.02% |
| Vonovia SE | €200,000 | 1.88% | 28/6/2028 | 199,689 | 0.02% |
| Vonovia SE | €100,000 | 0.25% | 1/9/2028 | 93,754 | 0.01% |
| Vonovia SE | €200,000 | 0.63% | 14/12/2029 | 182,557 | 0.02% |
| Vonovia SE | €100,000 | 1.00% | 9/7/2030 | 91,429 | 0.01% |
| Vonovia SE | €100,000 | 5.00% | 23/11/2030 | 112,198 | 0.01% |
| Vonovia SE | €100,000 | 0.63% | 24/3/2031 | 87,381 | 0.01% |
| Vonovia SE | €200,000 | 2.38% | 25/3/2032 | 191,474 | 0.02% |
| Vonovia SE | €200,000 | 0.75% | 1/9/2032 | 167,333 | 0.01% |
| Vonovia SE | €200,000 | 1.00% | 16/6/2033 | 166,324 | 0.01% |
| Vonovia SE | €100,000 | 4.25% | 10/4/2034 | 106,693 | 0.01% |
| Vonovia SE | €200,000 | 5.50% | 18/1/2036 | 239,602 | 0.02% |
| Vonovia SE | €100,000 | 1.63% | 7/10/2039 | 74,977 | 0.01% |
| Vonovia SE | €300,000 | 1.00% | 28/1/2041 | 196,892 | 0.02% |
| Vonovia SE | €100,000 | 1.50% | 14/6/2041 | 70,634 | 0.01% |
| Vonovia SE | €100,000 | 1.63% | 1/9/2051 | 61,889 | 0.00% |
| VW Credit Canada, Inc. | CAD80,000 | 2.45% | 10/12/2026 | 54,433 | 0.00% |
| | | | | 49,189,790 | 4.52% |
| Greece 0.04% (30 June 2024: 0.00%) | | | | | |
| Eurobank SA | €235,000 | 3.25% | 12/3/2030 | 241,458 | 0.02% |
| National Bank of Greece SA | €135,000 | 3.50% | 19/11/2030 | 140,142 | 0.02% |
| | | | | 381,600 | 0.04% |
| Hong Kong 0.02% (30 June 2024: 0.01%) | | | | | |
| AIA Group Ltd. | €100,000 | 0.88% | 9/9/2033 | 94,196 | 0.01% |
| Prudential Funding Asia plc | £100,000 | 6.13% | 19/12/2031 | 128,521 | 0.01% |
| | | | | 222,717 | 0.02% |
| Hungary 0.04% (30 June 2024: 0.01%) | | | | | |
| OTP Bank Nyrt | €100,000 | 6.13% | 5/10/2027 | 107,685 | 0.01% |
| OTP Bank Nyrt | €300,000 | 4.75% | 12/6/2028 | 317,736 | 0.03% |
| | | | | 425,421 | 0.04% |
| Ireland 0.91% (30 June 2024: 1.04%) | | | | | |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$580,000 | 1.75% | 30/1/2026 | 561,150 | 0.05% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$370,000 | 2.45% | 29/10/2026 | 354,309 | 0.03% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$150,000 | 6.10% | 15/1/2027 | 153,359 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$430,000 | 6.45% | 15/4/2027 | 443,432 | 0.04% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$60,000 | 3.65% | 21/7/2027 | 58,240 | 0.00% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$555,000 | 3.00% | 29/10/2028 | 513,802 | 0.05% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$150,000 | 5.10% | 19/1/2029 | 149,824 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$390,000 | 4.63% | 10/9/2029 | 381,279 | 0.03% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$50,000 | 6.15% | 30/9/2030 | 52,180 | 0.00% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$570,000 | 3.30% | 30/1/2032 | 496,963 | 0.05% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$455,000 | 3.40% | 29/10/2033 | 387,583 | 0.03% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$367,000 | 3.85% | 29/10/2041 | 288,029 | 0.03% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$150,000 | 6.95% | 10/3/2055 | 154,320 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| AIB Group plc | €200,000 | 0.50% | 17/11/2027 | 198,209 | 0.02% |
| AIB Group plc | €300,000 | 2.25% | 4/4/2028 | 305,983 | 0.03% |
| AIB Group plc | €200,000 | 5.75% | 16/2/2029 | 223,363 | 0.02% |
| AIB Group plc | €200,000 | 4.63% | 23/7/2029 | 217,652 | 0.02% |
| AIB Group plc | €100,000 | 5.25% | 23/10/2031 | 113,722 | 0.01% |
| Bank of Ireland Group plc | €500,000 | 4.88% | 16/7/2028 | 542,361 | 0.05% |
| Bank of Ireland Group plc | €200,000 | 5.00% | 4/7/2031 | 224,370 | 0.02% |
| Bank of Ireland Group plc | €100,000 | 1.38% | 11/8/2031 | 100,534 | 0.01% |
| Bank of Ireland Group plc | £100,000 | 7.59% | 6/12/2032 | 130,568 | 0.01% |
| Bank of Ireland Group plc | €100,000 | 6.75% | 1/3/2033 | 111,802 | 0.01% |
| Bank of Ireland Group plc | €140,000 | 4.75% | 10/8/2034 | 149,552 | 0.01% |
| CRH Finance DAC | €100,000 | 1.38% | 18/10/2028 | 98,657 | 0.01% |
| CRH SMW Finance DAC | €300,000 | 1.25% | 5/11/2026 | 302,994 | 0.03% |
| Dell Bank International DAC | €300,000 | 0.50% | 27/10/2026 | 299,824 | 0.03% |
| DXC Capital Funding DAC | €300,000 | 0.45% | 15/9/2027 | 288,230 | 0.03% |
| DXC Capital Funding DAC | €100,000 | 0.95% | 15/9/2031 | 85,314 | 0.01% |
| Grenke Finance plc | €100,000 | 7.88% | 6/4/2027 | 111,741 | 0.01% |
| Hammerson Ireland Finance DAC | €100,000 | 1.75% | 3/6/2027 | 99,943 | 0.01% |
| Kerry Group Financial Services Unltd Co. | €100,000 | 0.88% | 1/12/2031 | 89,549 | 0.01% |
| Kerry Group Financial Services Unltd Co. | €100,000 | 3.38% | 5/3/2033 | 103,310 | 0.01% |
| Kerry Group Financial Services Unltd Co. | €100,000 | 3.75% | 5/9/2036 | 104,450 | 0.01% |
| Kingspan Securities Ireland DAC | €200,000 | 3.50% | 31/10/2031 | 207,511 | 0.02% |
| Linde plc | €300,000 | 1.38% | 31/3/2031 | 282,274 | 0.03% |
| Linde plc | €100,000 | 3.63% | 12/6/2034 | 106,438 | 0.01% |
| Securitas Treasury Ireland DAC | €100,000 | 4.38% | 6/3/2029 | 108,190 | 0.01% |
| Smurfit Kappa Treasury ULC | €200,000 | 1.50% | 15/9/2027 | 200,874 | 0.02% |
| Smurfit Kappa Treasury ULC | €200,000 | 0.50% | 22/9/2029 | 185,126 | 0.02% |
| Smurfit Kappa Treasury ULC | \$125,000 | 5.20% | 15/1/2030 | 125,413 | 0.01% |
| Smurfit Kappa Treasury ULC | \$325,000 | 5.44% | 3/4/2034 | 324,933 | 0.03% |
| Smurfit Kappa Treasury ULC | €200,000 | 3.81% | 27/11/2036 | 210,540 | 0.02% |
| Smurfit Kappa Treasury ULC | \$100,000 | 5.78% | 3/4/2054 | 99,566 | 0.01% |
| Smurfit Westrock Financing DAC | \$200,000 | 5.42% | 15/1/2035 | 199,015 | 0.02% |
| | | | | 9,946,478 | 0.91% |
| Italy 1.33% (30 June 2024: 1.25%) | | | | | |
| ASTM SpA | €300,000 | 1.00% | 25/11/2026 | 300,052 | 0.03% |
| ASTM SpA | €100,000 | 1.63% | 8/2/2028 | 99,189 | 0.01% |
| ASTM SpA | €150,000 | 1.50% | 25/1/2030 | 141,687 | 0.01% |
| ASTM SpA | €100,000 | 2.38% | 25/11/2033 | 91,362 | 0.01% |
| Autostrade per l'Italia SpA | €400,000 | 1.75% | 26/6/2026 | 407,977 | 0.04% |
| Autostrade per l'Italia SpA | €300,000 | 1.63% | 25/1/2028 | 297,265 | 0.03% |
| Autostrade per l'Italia SpA | €200,000 | 2.00% | 4/12/2028 | 197,769 | 0.02% |
| Autostrade per l'Italia SpA | €200,000 | 4.75% | 24/1/2031 | 218,934 | 0.02% |
| Autostrade per l'Italia SpA | €100,000 | 4.25% | 28/6/2032 | 106,302 | 0.01% |
| Autostrade per l'Italia SpA | €200,000 | 4.63% | 28/2/2036 | 212,794 | 0.02% |
| Banca Popolare di Sondrio SpA | €200,000 | 1.25% | 13/7/2027 | 201,871 | 0.02% |
| Banca Popolare di Sondrio SpA | €100,000 | 4.13% | 4/6/2030 | 106,486 | 0.01% |
| Banco BPM SpA | €300,000 | 6.00% | 13/9/2026 | 326,018 | 0.03% |
| Banco BPM SpA | €100,000 | 4.88% | 18/1/2027 | 107,647 | 0.01% |
| Banco BPM SpA | €100,000 | 4.63% | 29/11/2027 | 108,246 | 0.01% |
| Banco BPM SpA | €200,000 | 6.00% | 14/6/2028 | 220,307 | 0.02% |
| Banco BPM SpA | €200,000 | 4.88% | 17/1/2030 | 218,371 | 0.02% |
| BPER Banca SpA | €200,000 | 4.00% | 22/5/2031 | 213,041 | 0.02% |
| CA Auto Bank SpA | €800,000 | 4.38% | 8/6/2026 | 842,300 | 0.08% |
| Coca-Cola HBC Finance BV | €300,000 | 0.63% | 21/11/2029 | 279,116 | 0.03% |
| Generali | €300,000 | 4.13% | 4/5/2026 | 315,268 | 0.03% |
| Generali | €100,000 | 3.21% | 15/1/2029 | 104,957 | 0.01% |
| Generali | €100,000 | 2.12% | 1/10/2030 | 97,592 | 0.01% |
| Generali | €300,000 | 2.43% | 14/7/2031 | 291,588 | 0.03% |
| Generali | €200,000 | 5.27% | 12/9/2033 | 227,828 | 0.02% |
| Generali | €100,000 | 3.55% | 15/1/2034 | 105,317 | 0.01% |
| Generali | €200,000 | 4.16% | 3/1/2035 | 210,846 | 0.02% |
| Generali | €500,000 | 5.50% | 27/10/2047 | 547,048 | 0.05% |
| Iccrea Banca SpA | €100,000 | 4.25% | 5/2/2030 | 106,979 | 0.01% |
| Intesa Sanpaolo SpA | €250,000 | 0.63% | 24/2/2026 | 252,312 | 0.02% |
| Intesa Sanpaolo SpA | €600,000 | 1.00% | 19/11/2026 | 601,026 | 0.05% |
| Intesa Sanpaolo SpA | €300,000 | 4.75% | 6/9/2027 | 325,139 | 0.03% |
| Intesa Sanpaolo SpA | €150,000 | 0.75% | 16/3/2028 | 145,189 | 0.01% |
| Intesa Sanpaolo SpA | €100,000 | 1.75% | 20/3/2028 | 99,728 | 0.01% |
| Intesa Sanpaolo SpA | £300,000 | 6.50% | 14/3/2029 | 387,414 | 0.04% |
| Intesa Sanpaolo SpA | €100,000 | 1.75% | 4/7/2029 | 98,006 | 0.01% |
| Intesa Sanpaolo SpA | €100,000 | 5.25% | 13/1/2030 | 113,684 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Intesa Sanpaolo SpA | €100,000 | 4.88% | 19/5/2030 | 111,591 | 0.01% |
| Intesa Sanpaolo SpA | €300,000 | 5.13% | 29/8/2031 | 342,919 | 0.03% |
| Intesa Sanpaolo SpA | €300,000 | 3.85% | 16/9/2032 | 314,497 | 0.03% |
| Intesa Sanpaolo SpA | €150,000 | 5.63% | 8/3/2033 | 176,092 | 0.02% |
| Intesa Sanpaolo SpA | €100,000 | 6.63% | 31/5/2033 | 131,763 | 0.01% |
| Intesa Sanpaolo SpA | €300,000 | 2.63% | 11/3/2036 | 277,532 | 0.02% |
| Mediobanca Banca di Credito Finanziario SpA | €100,000 | 0.88% | 15/1/2026 | 101,436 | 0.01% |
| Mediobanca Banca di Credito Finanziario SpA | €200,000 | 1.00% | 8/9/2027 | 197,028 | 0.02% |
| Mediobanca Banca di Credito Finanziario SpA | €100,000 | 4.63% | 7/2/2029 | 108,482 | 0.01% |
| Mediobanca Banca di Credito Finanziario SpA | €100,000 | 4.38% | 1/2/2030 | 108,562 | 0.01% |
| Mediobanca Banca di Credito Finanziario SpA | €150,000 | 3.88% | 4/7/2030 | 159,548 | 0.01% |
| Pirelli & C SpA | €100,000 | 4.25% | 18/1/2028 | 107,200 | 0.01% |
| Pirelli & C SpA | €200,000 | 3.88% | 2/7/2029 | 212,291 | 0.02% |
| Terna - Rete Elettrica Nazionale | €150,000 | 3.63% | 21/4/2029 | 159,214 | 0.01% |
| Terna - Rete Elettrica Nazionale | €125,000 | 0.38% | 25/9/2030 | 110,884 | 0.01% |
| Terna - Rete Elettrica Nazionale | €100,000 | 3.50% | 17/1/2031 | 105,136 | 0.01% |
| Terna - Rete Elettrica Nazionale | €100,000 | 0.75% | 24/7/2032 | 86,653 | 0.01% |
| Terna - Rete Elettrica Nazionale | €150,000 | 3.88% | 24/7/2033 | 160,374 | 0.01% |
| UniCredit SpA | €300,000 | 0.33% | 19/1/2026 | 303,287 | 0.03% |
| UniCredit SpA | €250,000 | 2.20% | 22/7/2027 | 256,033 | 0.02% |
| UniCredit SpA | €150,000 | 5.85% | 15/11/2027 | 163,352 | 0.01% |
| UniCredit SpA | €500,000 | 0.93% | 18/1/2028 | 498,008 | 0.05% |
| UniCredit SpA | €200,000 | 3.88% | 11/6/2028 | 210,940 | 0.02% |
| UniCredit SpA | €100,000 | 4.80% | 17/1/2029 | 109,169 | 0.01% |
| UniCredit SpA | €100,000 | 0.80% | 5/7/2029 | 96,107 | 0.01% |
| UniCredit SpA | €250,000 | 1.80% | 20/1/2030 | 242,450 | 0.02% |
| UniCredit SpA | €100,000 | 4.60% | 14/2/2030 | 109,210 | 0.01% |
| UniCredit SpA | €200,000 | 0.85% | 19/1/2031 | 179,828 | 0.02% |
| UniCredit SpA | €150,000 | 4.30% | 23/1/2031 | 161,781 | 0.01% |
| UniCredit SpA | €300,000 | 4.00% | 5/3/2034 | 320,176 | 0.03% |
| UniCredit SpA | €150,000 | 4.20% | 11/6/2034 | 159,508 | 0.01% |
| | | | | 14,507,706 | 1.33% |
| Japan 2.73% (30 June 2024: 2.76%) | | | | | |
| Astellas Pharma, Inc. | ¥100,000,000 | 0.87% | 7/9/2029 | 631,477 | 0.06% |
| Bridgestone Corp. | ¥100,000,000 | 0.30% | 21/4/2027 | 628,271 | 0.06% |
| East Japan Railway Co. | €200,000 | 1.16% | 15/9/2028 | 220,000 | 0.02% |
| East Japan Railway Co. | €200,000 | 3.25% | 8/9/2030 | 210,608 | 0.02% |
| East Japan Railway Co. | €100,000 | 4.75% | 8/12/2031 | 122,797 | 0.01% |
| East Japan Railway Co. | €300,000 | 3.98% | 5/9/2032 | 328,341 | 0.03% |
| East Japan Railway Co. | €100,000 | 1.85% | 13/4/2033 | 94,082 | 0.01% |
| East Japan Railway Co. | €100,000 | 3.53% | 4/9/2036 | 104,279 | 0.01% |
| East Japan Railway Co. | €250,000 | 1.10% | 15/9/2039 | 188,813 | 0.02% |
| East Japan Railway Co. | €100,000 | 4.39% | 5/9/2043 | 112,967 | 0.01% |
| East Japan Railway Co. | €100,000 | 5.56% | 4/9/2054 | 120,404 | 0.01% |
| Honda Motor Co., Ltd. | \$175,000 | 2.53% | 10/3/2027 | 167,229 | 0.01% |
| Honda Motor Co., Ltd. | \$155,000 | 2.97% | 10/3/2032 | 134,374 | 0.01% |
| Japan Government Bond | ¥80,000,000 | 1.10% | 20/6/2034 | 510,941 | 0.05% |
| Japan Government Bond | ¥3,600,000 | 0.70% | 20/6/2051 | 16,214 | 0.00% |
| Japan Government Bond | ¥13,000,000 | 1.00% | 20/3/2062 | 53,599 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | \$235,000 | 3.85% | 1/3/2026 | 232,637 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$200,000 | 2.76% | 13/9/2026 | 193,666 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$325,000 | 3.68% | 22/2/2027 | 318,326 | 0.03% |
| Mitsubishi UFJ Financial Group, Inc. | €200,000 | 0.34% | 8/6/2027 | 199,780 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$500,000 | 1.54% | 20/7/2027 | 475,548 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | \$45,000 | 3.29% | 25/7/2027 | 43,594 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | \$215,000 | 1.64% | 13/10/2027 | 203,414 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$85,000 | 2.34% | 19/1/2028 | 80,870 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | \$270,000 | 3.96% | 2/3/2028 | 263,357 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$200,000 | 5.02% | 20/7/2028 | 200,686 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$195,000 | 4.05% | 11/9/2028 | 189,960 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$100,000 | 5.35% | 13/9/2028 | 101,259 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | \$200,000 | 5.42% | 22/2/2029 | 202,500 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$345,000 | 3.74% | 7/3/2029 | 330,501 | 0.03% |
| Mitsubishi UFJ Financial Group, Inc. | \$210,000 | 3.20% | 18/7/2029 | 194,909 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | €200,000 | 0.85% | 19/7/2029 | 188,458 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$475,000 | 2.56% | 25/2/2030 | 421,412 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | \$225,000 | 5.26% | 17/4/2030 | 226,775 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$320,000 | 2.05% | 17/7/2030 | 273,499 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$200,000 | 2.31% | 20/7/2032 | 167,433 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | \$150,000 | 2.85% | 19/1/2033 | 128,600 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | \$200,000 | 5.13% | 20/7/2033 | 197,827 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mitsubishi UFJ Financial Group, Inc. | \$200,000 | 5.44% | 22/2/2034 | 202,020 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$200,000 | 5.41% | 19/4/2034 | 201,672 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | \$400,000 | 5.43% | 17/4/2035 | 400,915 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | \$300,000 | 3.75% | 18/7/2039 | 252,086 | 0.02% |
| Mitsui Fudosan Co., Ltd. | ¥100,000,000 | 0.81% | 6/6/2033 | 609,131 | 0.06% |
| Mizuho Financial Group, Inc. | €200,000 | 0.18% | 13/4/2026 | 200,578 | 0.02% |
| Mizuho Financial Group, Inc. | \$25,000 | 2.84% | 13/9/2026 | 24,269 | 0.00% |
| Mizuho Financial Group, Inc. | ¥7,000,000 | 0.65% | 26/1/2027 | 44,089 | 0.00% |
| Mizuho Financial Group, Inc. | €300,000 | 1.63% | 8/4/2027 | 301,987 | 0.03% |
| Mizuho Financial Group, Inc. | \$215,000 | 1.23% | 22/5/2027 | 204,658 | 0.02% |
| Mizuho Financial Group, Inc. | \$105,000 | 1.55% | 9/7/2027 | 99,948 | 0.01% |
| Mizuho Financial Group, Inc. | €100,000 | 3.49% | 5/9/2027 | 105,325 | 0.01% |
| Mizuho Financial Group, Inc. | \$215,000 | 3.17% | 11/9/2027 | 206,202 | 0.02% |
| Mizuho Financial Group, Inc. | \$200,000 | 4.02% | 5/3/2028 | 194,592 | 0.02% |
| Mizuho Financial Group, Inc. | \$215,000 | 5.41% | 13/9/2028 | 217,813 | 0.02% |
| Mizuho Financial Group, Inc. | \$300,000 | 5.78% | 6/7/2029 | 306,831 | 0.03% |
| Mizuho Financial Group, Inc. | €200,000 | 0.47% | 6/9/2029 | 188,258 | 0.02% |
| Mizuho Financial Group, Inc. | \$80,000 | 4.25% | 11/9/2029 | 77,744 | 0.01% |
| Mizuho Financial Group, Inc. | \$200,000 | 3.15% | 16/7/2030 | 183,681 | 0.02% |
| Mizuho Financial Group, Inc. | €200,000 | 3.46% | 27/8/2030 | 209,315 | 0.02% |
| Mizuho Financial Group, Inc. | €100,000 | 4.61% | 28/8/2030 | 110,609 | 0.01% |
| Mizuho Financial Group, Inc. | \$130,000 | 2.20% | 10/7/2031 | 111,160 | 0.01% |
| Mizuho Financial Group, Inc. | \$25,000 | 1.98% | 8/9/2031 | 21,009 | 0.00% |
| Mizuho Financial Group, Inc. | \$60,000 | 2.56% | 13/9/2031 | 50,206 | 0.00% |
| Mizuho Financial Group, Inc. | €200,000 | 2.10% | 8/4/2032 | 189,578 | 0.02% |
| Mizuho Financial Group, Inc. | €200,000 | 4.42% | 20/5/2033 | 219,575 | 0.02% |
| Mizuho Financial Group, Inc. | \$270,000 | 5.67% | 13/9/2033 | 273,986 | 0.02% |
| Mizuho Financial Group, Inc. | €200,000 | 3.98% | 21/5/2034 | 213,795 | 0.02% |
| Mizuho Financial Group, Inc. | \$100,000 | 5.75% | 27/5/2034 | 101,930 | 0.01% |
| Mizuho Financial Group, Inc. | \$100,000 | 5.75% | 6/7/2034 | 101,945 | 0.01% |
| Mizuho Financial Group, Inc. | €200,000 | 3.77% | 27/8/2034 | 210,414 | 0.02% |
| Mizuho Financial Group, Inc. | \$200,000 | 5.58% | 26/5/2035 | 201,669 | 0.02% |
| Nidec Corp. | €300,000 | 0.05% | 30/3/2026 | 300,940 | 0.03% |
| Nissan Motor Co., Ltd. | €200,000 | 2.65% | 17/3/2026 | 205,563 | 0.02% |
| Nissan Motor Co., Ltd. | €100,000 | 3.20% | 17/9/2028 | 101,732 | 0.01% |
| Nomura Holdings, Inc. | \$45,000 | 1.65% | 14/7/2026 | 42,804 | 0.00% |
| Nomura Holdings, Inc. | \$205,000 | 2.33% | 22/1/2027 | 194,233 | 0.02% |
| Nomura Holdings, Inc. | \$360,000 | 2.17% | 14/7/2028 | 324,775 | 0.03% |
| Nomura Holdings, Inc. | \$115,000 | 3.10% | 16/1/2030 | 103,660 | 0.01% |
| Nomura Holdings, Inc. | \$200,000 | 2.68% | 16/7/2030 | 174,208 | 0.02% |
| Nomura Holdings, Inc. | \$75,000 | 2.61% | 14/7/2031 | 63,179 | 0.01% |
| Nomura Holdings, Inc. | \$240,000 | 3.00% | 22/1/2032 | 204,379 | 0.02% |
| Nomura Holdings, Inc. | \$260,000 | 6.18% | 18/1/2033 | 270,154 | 0.02% |
| Nomura Holdings, Inc. | \$150,000 | 5.78% | 3/7/2034 | 151,491 | 0.01% |
| NTT Finance Corp. | ¥100,000,000 | 0.28% | 20/12/2027 | 625,013 | 0.06% |
| NTT Finance Corp. | ¥100,000,000 | 0.97% | 20/6/2029 | 634,608 | 0.06% |
| NTT Finance Corp. | €200,000 | 0.34% | 3/3/2030 | 180,443 | 0.02% |
| NTT Finance Corp. | ¥100,000,000 | 0.65% | 20/6/2030 | 621,513 | 0.06% |
| NTT Finance Corp. | €200,000 | 3.36% | 12/3/2031 | 209,672 | 0.02% |
| Panasonic Holdings Corp. | ¥100,000,000 | 0.71% | 14/9/2028 | 627,914 | 0.06% |
| Sompo Japan Insurance, Inc. | ¥100,000,000 | 0.43% | 14/10/2027 | 627,399 | 0.06% |
| Sumitomo Mitsui Financial Group, Inc. | \$75,000 | 0.95% | 12/1/2026 | 72,174 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$250,000 | 5.46% | 13/1/2026 | 251,795 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 3.78% | 9/3/2026 | 197,927 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | €100,000 | 1.55% | 15/6/2026 | 101,724 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$275,000 | 5.88% | 13/7/2026 | 279,676 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$285,000 | 2.63% | 14/7/2026 | 276,331 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$325,000 | 1.40% | 17/9/2026 | 307,463 | 0.03% |
| Sumitomo Mitsui Financial Group, Inc. | \$125,000 | 3.01% | 19/10/2026 | 121,362 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | €200,000 | 1.41% | 14/6/2027 | 200,601 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$160,000 | 3.36% | 12/7/2027 | 155,039 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$250,000 | 3.35% | 18/10/2027 | 241,095 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 5.52% | 13/1/2028 | 203,158 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$70,000 | 3.54% | 17/1/2028 | 67,260 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$75,000 | 5.80% | 13/7/2028 | 77,016 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$70,000 | 3.94% | 19/7/2028 | 67,753 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 5.72% | 14/9/2028 | 204,701 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$595,000 | 1.90% | 17/9/2028 | 533,048 | 0.05% |
| Sumitomo Mitsui Financial Group, Inc. | \$485,000 | 3.04% | 16/7/2029 | 445,397 | 0.04% |
| Sumitomo Mitsui Financial Group, Inc. | €300,000 | 0.63% | 23/10/2029 | 277,294 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 5.71% | 13/1/2030 | 204,937 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sumitomo Mitsui Financial Group, Inc. | \$260,000 | 2.75% | 15/1/2030 | 232,370 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$320,000 | 2.13% | 8/7/2030 | 273,629 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | \$142,000 | 2.14% | 23/9/2030 | 120,222 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$300,000 | 5.42% | 9/7/2031 | 303,208 | 0.03% |
| Sumitomo Mitsui Financial Group, Inc. | \$75,000 | 2.22% | 17/9/2031 | 62,151 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$535,000 | 5.77% | 13/1/2033 | 550,122 | 0.05% |
| Sumitomo Mitsui Financial Group, Inc. | \$75,000 | 5.81% | 14/9/2033 | 77,730 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$400,000 | 5.56% | 9/7/2034 | 404,450 | 0.04% |
| Sumitomo Mitsui Financial Group, Inc. | \$105,000 | 2.93% | 17/9/2041 | 75,161 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$145,000 | 6.18% | 13/7/2043 | 154,707 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$150,000 | 5.84% | 9/7/2044 | 150,763 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | €150,000 | 2.25% | 21/11/2026 | 154,104 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | €200,000 | 0.75% | 9/7/2027 | 197,063 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | \$355,000 | 5.00% | 26/11/2028 | 356,010 | 0.03% |
| Takeda Pharmaceutical Co., Ltd. | €150,000 | 3.00% | 21/11/2030 | 154,455 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | ¥100,000,000 | 0.40% | 14/10/2031 | 598,295 | 0.05% |
| Takeda Pharmaceutical Co., Ltd. | €300,000 | 1.38% | 9/7/2032 | 273,006 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | \$200,000 | 5.30% | 5/7/2034 | 198,236 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | \$260,000 | 3.03% | 9/7/2040 | 188,541 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | €100,000 | 2.00% | 9/7/2040 | 82,412 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | \$200,000 | 5.65% | 5/7/2044 | 196,506 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | \$400,000 | 3.18% | 9/7/2050 | 259,071 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | \$200,000 | 3.38% | 9/7/2060 | 126,410 | 0.01% |
| | | | | 29,654,450 | 2.73% |
| Luxembourg 0.32% (30 June 2024: 0.31%) | | | | | |
| Acef Holding SCA | €100,000 | 1.25% | 26/4/2030 | 92,025 | 0.01% |
| ArcelorMittal SA | \$100,000 | 6.55% | 29/11/2027 | 103,984 | 0.01% |
| ArcelorMittal SA | \$125,000 | 6.80% | 29/11/2032 | 133,605 | 0.01% |
| Blackstone Property Partners Europe Holdings Sarl | €400,000 | 1.25% | 26/4/2027 | 395,206 | 0.04% |
| Blackstone Property Partners Europe Holdings Sarl | €100,000 | 1.63% | 20/4/2030 | 92,399 | 0.01% |
| Eurofins Scientific SE | €100,000 | 4.00% | 6/7/2029 | 105,319 | 0.01% |
| Eurofins Scientific SE | €100,000 | 4.75% | 6/9/2030 | 108,771 | 0.01% |
| Eurofins Scientific SE | €100,000 | 0.88% | 19/5/2031 | 86,443 | 0.01% |
| JAB Holdings BV | €500,000 | 1.00% | 20/12/2027 | 491,015 | 0.04% |
| JAB Holdings BV | €200,000 | 2.50% | 25/6/2029 | 203,129 | 0.02% |
| JAB Holdings BV | €400,000 | 4.38% | 25/4/2034 | 435,106 | 0.04% |
| JAB Holdings BV | €100,000 | 2.25% | 19/12/2039 | 82,994 | 0.01% |
| Prologis International Funding II SA | €100,000 | 3.63% | 7/3/2030 | 105,058 | 0.01% |
| Prologis International Funding II SA | €375,000 | 1.63% | 17/6/2032 | 342,343 | 0.03% |
| Prologis International Funding II SA | €300,000 | 0.75% | 23/3/2033 | 249,999 | 0.02% |
| Prologis International Funding II SA | €100,000 | 3.70% | 7/10/2034 | 103,228 | 0.01% |
| Segro Capital Sarl | €100,000 | 1.88% | 23/3/2030 | 97,291 | 0.01% |
| SES SA | €200,000 | 3.50% | 14/1/2029 | 201,863 | 0.02% |
| | | | | 3,429,778 | 0.32% |
| Mexico 0.26% (30 June 2024: 0.28%) | | | | | |
| America Movil SAB de CV | €100,000 | 0.75% | 26/6/2027 | 98,853 | 0.01% |
| America Movil SAB de CV | €100,000 | 2.13% | 10/3/2028 | 101,708 | 0.01% |
| America Movil SAB de CV | \$200,000 | 3.63% | 22/4/2029 | 188,036 | 0.02% |
| America Movil SAB de CV | \$200,000 | 2.88% | 7/5/2030 | 178,438 | 0.02% |
| America Movil SAB de CV | €100,000 | 5.75% | 28/6/2030 | 129,129 | 0.01% |
| America Movil SAB de CV | \$120,000 | 4.70% | 21/7/2032 | 114,644 | 0.01% |
| America Movil SAB de CV | €100,000 | 4.95% | 22/7/2033 | 121,675 | 0.01% |
| America Movil SAB de CV | \$100,000 | 6.38% | 1/3/2035 | 105,785 | 0.01% |
| America Movil SAB de CV | \$300,000 | 6.13% | 30/3/2040 | 307,240 | 0.03% |
| America Movil SAB de CV | \$200,000 | 4.38% | 16/7/2042 | 167,431 | 0.01% |
| America Movil SAB de CV | \$215,000 | 4.38% | 22/4/2049 | 175,365 | 0.02% |
| Coca-Cola Femsa SAB de CV | \$240,000 | 2.75% | 22/1/2030 | 215,113 | 0.02% |
| Grupo Televisa SAB | \$150,000 | 5.00% | 13/5/2045 | 108,614 | 0.01% |
| Grupo Televisa SAB | \$150,000 | 6.13% | 31/1/2046 | 126,374 | 0.01% |
| Southern Copper Corp. | \$100,000 | 7.50% | 27/7/2035 | 113,516 | 0.01% |
| Southern Copper Corp. | \$255,000 | 6.75% | 16/4/2040 | 273,101 | 0.02% |
| Southern Copper Corp. | \$130,000 | 5.25% | 8/11/2042 | 117,522 | 0.01% |
| Southern Copper Corp. | \$225,000 | 5.88% | 23/4/2045 | 219,463 | 0.02% |
| | | | | 2,862,007 | 0.26% |
| Netherlands 2.68% (30 June 2024: 3.12%) | | | | | |
| ABN AMRO Bank NV | €100,000 | 5.25% | 26/5/2026 | 125,846 | 0.01% |
| ABN AMRO Bank NV | €300,000 | 3.88% | 21/12/2026 | 317,652 | 0.03% |
| ABN AMRO Bank NV | €100,000 | 2.38% | 1/6/2027 | 102,548 | 0.01% |
| ABN AMRO Bank NV | €200,000 | 4.00% | 16/1/2028 | 213,477 | 0.02% |
| ABN AMRO Bank NV | €100,000 | 5.13% | 22/2/2028 | 125,798 | 0.01% |
| ABN AMRO Bank NV | €300,000 | 4.38% | 20/10/2028 | 325,700 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| ABN AMRO Bank NV | €200,000 | 4.25% | 21/2/2030 | 216,659 | 0.02% |
| ABN AMRO Bank NV | €400,000 | 3.88% | 15/1/2032 | 425,689 | 0.04% |
| ABN AMRO Bank NV | €300,000 | 5.13% | 22/2/2033 | 323,471 | 0.03% |
| ABN AMRO Bank NV | €100,000 | 1.00% | 2/6/2033 | 86,386 | 0.01% |
| ABN AMRO Bank NV | €100,000 | 5.50% | 21/9/2033 | 109,677 | 0.01% |
| ABN AMRO Bank NV | €100,000 | 1.25% | 20/1/2034 | 86,726 | 0.01% |
| ABN AMRO Bank NV | €200,000 | 4.50% | 21/11/2034 | 224,818 | 0.02% |
| ABN AMRO Bank NV | €100,000 | 4.38% | 16/7/2036 | 105,972 | 0.01% |
| Achmea Bank NV | €100,000 | 2.75% | 10/12/2027 | 103,356 | 0.01% |
| Achmea BV | €200,000 | 5.63% | 2/11/2044 | 220,266 | 0.02% |
| Aegon Ltd. | \$100,000 | 5.50% | 11/4/2048 | 98,435 | 0.01% |
| AGCO International Holdings BV | €200,000 | 0.80% | 6/10/2028 | 187,958 | 0.02% |
| Akzo Nobel NV | €100,000 | 1.50% | 28/3/2028 | 98,556 | 0.01% |
| Akzo Nobel NV | €300,000 | 1.63% | 14/4/2030 | 286,472 | 0.02% |
| Akzo Nobel NV | €150,000 | 3.75% | 16/9/2034 | 156,883 | 0.01% |
| ASML Holding NV | €100,000 | 1.38% | 7/7/2026 | 101,748 | 0.01% |
| ASML Holding NV | €200,000 | 2.25% | 17/5/2032 | 200,647 | 0.02% |
| ASR Nederland NV | €200,000 | 7.00% | 7/12/2043 | 245,430 | 0.02% |
| ASR Nederland NV | €100,000 | 3.38% | 2/5/2049 | 102,021 | 0.01% |
| Athora Netherlands NV | €100,000 | 5.38% | 31/8/2032 | 106,160 | 0.01% |
| Ayvens Bank NV | €270,000 | 0.25% | 7/9/2026 | 267,720 | 0.02% |
| BMW Finance NV | €100,000 | 3.25% | 22/7/2030 | 105,840 | 0.01% |
| Coloplast Finance BV | €200,000 | 2.25% | 19/5/2027 | 204,584 | 0.02% |
| Cooperatieve Rabobank UA | \$250,000 | 4.85% | 9/1/2026 | 250,722 | 0.02% |
| Cooperatieve Rabobank UA | €400,000 | 1.25% | 23/3/2026 | 407,168 | 0.04% |
| Cooperatieve Rabobank UA | \$250,000 | 3.75% | 21/7/2026 | 245,015 | 0.02% |
| Cooperatieve Rabobank UA | €500,000 | 3.91% | 3/11/2026 | 530,040 | 0.05% |
| Cooperatieve Rabobank UA | €200,000 | 1.38% | 3/2/2027 | 204,351 | 0.02% |
| Cooperatieve Rabobank UA | €200,000 | 5.25% | 14/9/2027 | 250,164 | 0.02% |
| Cooperatieve Rabobank UA | €100,000 | 0.38% | 1/12/2027 | 98,695 | 0.01% |
| Cooperatieve Rabobank UA | €200,000 | 4.63% | 27/1/2028 | 214,294 | 0.02% |
| Cooperatieve Rabobank UA | €200,000 | 0.88% | 5/5/2028 | 197,379 | 0.02% |
| Cooperatieve Rabobank UA | €100,000 | 1.88% | 12/7/2028 | 116,589 | 0.01% |
| Cooperatieve Rabobank UA | €900,000 | 4.23% | 25/4/2029 | 968,414 | 0.09% |
| Cooperatieve Rabobank UA | €200,000 | 4.63% | 23/5/2029 | 243,437 | 0.02% |
| Cooperatieve Rabobank UA | \$250,000 | 4.49% | 17/10/2029 | 245,150 | 0.02% |
| Cooperatieve Rabobank UA | €200,000 | 4.00% | 10/1/2030 | 215,758 | 0.02% |
| Cooperatieve Rabobank UA | €100,000 | 3.88% | 30/11/2032 | 105,124 | 0.01% |
| Cooperatieve Rabobank UA | €100,000 | 3.82% | 26/7/2034 | 107,004 | 0.01% |
| Cooperatieve Rabobank UA | €20,000 | 5.25% | 23/5/2041 | 24,322 | 0.00% |
| Cooperatieve Rabobank UA | \$185,000 | 5.25% | 24/5/2041 | 179,665 | 0.02% |
| Cooperatieve Rabobank UA | \$230,000 | 5.75% | 1/12/2043 | 228,506 | 0.02% |
| Cooperatieve Rabobank UA | \$165,000 | 5.25% | 4/8/2045 | 155,349 | 0.01% |
| CTP NV | €200,000 | 0.63% | 27/9/2026 | 199,750 | 0.02% |
| CTP NV | €100,000 | 1.25% | 21/6/2029 | 94,308 | 0.01% |
| CTP NV | €200,000 | 4.75% | 5/2/2030 | 216,203 | 0.02% |
| CTP NV | €100,000 | 1.50% | 27/9/2031 | 89,733 | 0.01% |
| DSM BV | €100,000 | 0.25% | 23/6/2028 | 94,991 | 0.01% |
| DSM BV | €100,000 | 0.63% | 23/6/2032 | 86,704 | 0.01% |
| DSM BV | €200,000 | 3.63% | 2/7/2034 | 209,936 | 0.02% |
| DSV Finance BV | €100,000 | 0.88% | 17/9/2036 | 78,941 | 0.01% |
| Essity Capital BV | €150,000 | 0.25% | 15/9/2029 | 136,415 | 0.01% |
| Euronext NV | €100,000 | 0.13% | 17/5/2026 | 100,146 | 0.01% |
| Euronext NV | €200,000 | 0.75% | 17/5/2031 | 179,337 | 0.02% |
| Euronext NV | €100,000 | 1.50% | 17/5/2041 | 77,600 | 0.01% |
| EXOR NV | €300,000 | 1.75% | 18/1/2028 | 301,707 | 0.03% |
| EXOR NV | €100,000 | 0.88% | 19/1/2031 | 89,802 | 0.01% |
| EXOR NV | €100,000 | 3.75% | 14/2/2033 | 104,035 | 0.01% |
| EXOR NV | €100,000 | 1.75% | 14/10/2034 | 87,114 | 0.01% |
| H&M Finance BV | €100,000 | 4.88% | 25/10/2031 | 110,928 | 0.01% |
| IMCD NV | €100,000 | 4.88% | 18/9/2028 | 108,675 | 0.01% |
| ING Groep NV | €300,000 | 2.13% | 10/1/2026 | 308,771 | 0.03% |
| ING Groep NV | €200,000 | 1.25% | 16/2/2027 | 203,287 | 0.02% |
| ING Groep NV | \$95,000 | 3.95% | 29/3/2027 | 93,226 | 0.01% |
| ING Groep NV | \$65,000 | 1.73% | 1/4/2027 | 62,463 | 0.00% |
| ING Groep NV | \$300,000 | 6.08% | 11/9/2027 | 305,606 | 0.03% |
| ING Groep NV | €200,000 | 4.88% | 14/11/2027 | 214,379 | 0.02% |
| ING Groep NV | €200,000 | 1.38% | 11/1/2028 | 198,024 | 0.02% |
| ING Groep NV | \$270,000 | 4.02% | 28/3/2028 | 264,371 | 0.02% |
| ING Groep NV | €300,000 | 2.00% | 20/9/2028 | 299,903 | 0.03% |
| ING Groep NV | €200,000 | 0.38% | 29/9/2028 | 192,930 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| ING Groep NV | \$170,000 | 4.55% | 2/10/2028 | 166,884 | 0.01% |
| ING Groep NV | £200,000 | 1.13% | 7/12/2028 | 224,803 | 0.02% |
| ING Groep NV | €200,000 | 0.25% | 18/2/2029 | 189,574 | 0.02% |
| ING Groep NV | \$200,000 | 4.05% | 9/4/2029 | 192,041 | 0.02% |
| ING Groep NV | €100,000 | 4.50% | 23/5/2029 | 108,100 | 0.01% |
| ING Groep NV | €400,000 | 0.25% | 1/2/2030 | 367,766 | 0.03% |
| ING Groep NV | \$225,000 | 5.34% | 19/3/2030 | 225,725 | 0.02% |
| ING Groep NV | €500,000 | 2.50% | 15/11/2030 | 499,011 | 0.04% |
| ING Groep NV | €200,000 | 1.75% | 16/2/2031 | 191,937 | 0.02% |
| ING Groep NV | €600,000 | 2.13% | 26/5/2031 | 612,712 | 0.05% |
| ING Groep NV | \$75,000 | 2.73% | 1/4/2032 | 64,567 | 0.00% |
| ING Groep NV | €300,000 | 1.00% | 16/11/2032 | 291,282 | 0.03% |
| ING Groep NV | \$60,000 | 4.25% | 28/3/2033 | 55,636 | 0.00% |
| ING Groep NV | £100,000 | 6.25% | 20/5/2033 | 127,131 | 0.01% |
| ING Groep NV | €100,000 | 4.13% | 24/8/2033 | 105,439 | 0.01% |
| ING Groep NV | €100,000 | 5.25% | 14/11/2033 | 115,738 | 0.01% |
| ING Groep NV | €200,000 | 4.75% | 23/5/2034 | 223,978 | 0.02% |
| ING Groep NV | €200,000 | 4.38% | 15/8/2034 | 212,435 | 0.02% |
| ING Groep NV | \$200,000 | 6.11% | 11/9/2034 | 207,280 | 0.02% |
| ING Groep NV | €200,000 | 4.00% | 12/2/2035 | 213,379 | 0.02% |
| ING Groep NV | \$300,000 | 5.55% | 19/3/2035 | 298,502 | 0.03% |
| ING Groep NV | €200,000 | 4.25% | 26/8/2035 | 210,724 | 0.02% |
| ING Groep NV | €300,000 | 3.75% | 3/9/2035 | 312,905 | 0.03% |
| JAB Holdings BV | €300,000 | 2.00% | 18/5/2028 | 302,269 | 0.03% |
| JDE Peet's NV | €400,000 | 0.63% | 9/2/2028 | 385,341 | 0.03% |
| JDE Peet's NV | €125,000 | 0.50% | 16/1/2029 | 116,327 | 0.01% |
| JDE Peet's NV | €100,000 | 4.13% | 23/1/2030 | 107,234 | 0.01% |
| JDE Peet's NV | €100,000 | 1.13% | 16/6/2033 | 84,842 | 0.01% |
| JDE Peet's NV | €150,000 | 4.50% | 23/1/2034 | 163,759 | 0.01% |
| Koninklijke KPN NV | €300,000 | 1.13% | 11/9/2028 | 291,852 | 0.03% |
| Koninklijke KPN NV | £100,000 | 5.75% | 17/9/2029 | 128,869 | 0.01% |
| Koninklijke KPN NV | €400,000 | 0.88% | 14/12/2032 | 345,992 | 0.03% |
| Koninklijke KPN NV | €100,000 | 3.88% | 16/2/2036 | 105,906 | 0.01% |
| Koninklijke Philips NV | €300,000 | 3.75% | 31/5/2032 | 317,316 | 0.03% |
| Lseg Netherlands BV | €200,000 | 4.23% | 29/9/2030 | 219,747 | 0.02% |
| Mercedes-Benz International Finance BV | €150,000 | 3.50% | 30/5/2026 | 156,993 | 0.01% |
| Mercedes-Benz International Finance BV | €200,000 | 3.25% | 15/11/2030 | 208,641 | 0.02% |
| Mercedes-Benz International Finance BV | €300,000 | 3.70% | 30/5/2031 | 320,602 | 0.03% |
| Mondelez International Holdings Netherlands BV | €100,000 | 0.63% | 9/9/2032 | 85,215 | 0.01% |
| MSD Netherlands Capital BV | €200,000 | 3.75% | 30/5/2054 | 204,478 | 0.02% |
| NE Property BV | €100,000 | 2.00% | 20/1/2030 | 95,845 | 0.01% |
| NIBC Bank NV | €100,000 | 0.25% | 9/9/2026 | 99,049 | 0.01% |
| NIBC Bank NV | €200,000 | 0.88% | 24/6/2027 | 196,596 | 0.02% |
| NIBC Bank NV | €200,000 | 6.00% | 16/11/2028 | 227,386 | 0.02% |
| NN Group NV | €100,000 | 4.50% | Perpetual | 104,193 | 0.01% |
| NN Group NV | €100,000 | 1.63% | 1/6/2027 | 101,553 | 0.01% |
| NN Group NV | €400,000 | 0.88% | 23/11/2031 | 356,745 | 0.03% |
| NN Group NV | €200,000 | 6.00% | 3/11/2043 | 232,687 | 0.02% |
| NN Group NV | €100,000 | 4.63% | 13/1/2048 | 107,586 | 0.01% |
| Novo Nordisk Finance Netherlands BV | €300,000 | 1.38% | 31/3/2030 | 289,275 | 0.03% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | \$160,000 | 3.40% | 1/5/2030 | 147,156 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | \$90,000 | 2.50% | 11/5/2031 | 76,622 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | \$131,000 | 2.65% | 15/2/2032 | 110,206 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | \$235,000 | 5.00% | 15/1/2033 | 228,539 | 0.02% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | \$130,000 | 3.25% | 11/5/2041 | 94,932 | 0.01% |
| Pluxee NV | €200,000 | 3.75% | 4/9/2032 | 208,742 | 0.02% |
| Prosus NV | €100,000 | 1.21% | 19/1/2026 | 101,376 | 0.01% |
| Prosus NV | €100,000 | 2.09% | 19/1/2030 | 96,314 | 0.01% |
| Prosus NV | €100,000 | 2.78% | 19/1/2034 | 92,975 | 0.01% |
| Rentokil Initial Finance BV | €300,000 | 3.88% | 27/6/2027 | 316,860 | 0.03% |
| Rentokil Initial Finance BV | €100,000 | 4.38% | 27/6/2030 | 107,920 | 0.01% |
| Sandoz Finance BV | €100,000 | 3.97% | 17/4/2027 | 106,134 | 0.01% |
| Sandoz Finance BV | €100,000 | 4.22% | 17/4/2030 | 108,547 | 0.01% |
| Sandoz Finance BV | €100,000 | 4.50% | 17/11/2033 | 111,044 | 0.01% |
| Sartorius Finance BV | €100,000 | 4.25% | 14/9/2026 | 105,763 | 0.01% |
| Sartorius Finance BV | €200,000 | 4.50% | 14/9/2032 | 217,990 | 0.02% |
| Siemens Financieringsmaatschappij NV | €500,000 | 3.00% | 8/9/2033 | 515,464 | 0.05% |
| Unilever Finance Netherlands BV | €300,000 | 1.25% | 28/2/2031 | 282,320 | 0.02% |
| Unilever Finance Netherlands BV | €100,000 | 2.25% | 16/5/2034 | 96,944 | 0.01% |
| Universal Music Group NV | €100,000 | 3.00% | 30/6/2027 | 103,976 | 0.01% |
| Universal Music Group NV | €100,000 | 4.00% | 13/6/2031 | 107,889 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Vestas Wind Systems Finance BV | €100,000 | 2.00% | 15/6/2034 | 89,428 | 0.01% |
| Wolters Kluwer NV | €300,000 | 1.50% | 22/3/2027 | 302,994 | 0.03% |
| Wolters Kluwer NV | €100,000 | 3.75% | 3/4/2031 | 107,470 | 0.01% |
| | | | | 29,184,378 | 2.68% |
| New Zealand 0.05% (30 June 2024: 0.07%) | | | | | |
| ASB Bank Ltd. | €100,000 | 0.25% | 8/9/2028 | 93,942 | 0.01% |
| Westpac New Zealand Ltd. | NZD370,000 | 4.34% | 24/9/2029 | 206,712 | 0.02% |
| Westpac Securities NZ Ltd. | €100,000 | 1.10% | 24/3/2026 | 101,073 | 0.01% |
| Westpac Securities NZ Ltd. | €100,000 | 0.10% | 13/7/2027 | 96,799 | 0.01% |
| | | | | 498,526 | 0.05% |
| Norway 0.33% (30 June 2024: 0.27%) | | | | | |
| DNB Bank A.S.A | €200,000 | 3.63% | 16/2/2027 | 208,869 | 0.02% |
| DNB Bank A.S.A | £200,000 | 4.00% | 17/8/2027 | 246,704 | 0.02% |
| DNB Bank A.S.A | €300,000 | 3.13% | 21/9/2027 | 312,560 | 0.03% |
| DNB Bank A.S.A | €326,000 | 0.38% | 18/1/2028 | 321,808 | 0.03% |
| DNB Bank A.S.A | €200,000 | 4.50% | 19/7/2028 | 215,030 | 0.02% |
| DNB Bank A.S.A | €928,000 | 0.25% | 23/2/2029 | 882,278 | 0.08% |
| DNB Bank A.S.A | €100,000 | 4.63% | 1/11/2029 | 109,310 | 0.01% |
| DNB Bank A.S.A | €400,000 | 4.63% | 28/2/2033 | 428,138 | 0.04% |
| Sparebank 1 Oestlandet | €300,000 | 0.13% | 3/3/2028 | 284,425 | 0.03% |
| Sparebank 1 Oestlandet | €200,000 | 3.63% | 30/5/2029 | 212,193 | 0.02% |
| SpareBank 1 Sor-Norge A.S.A | €100,000 | 0.25% | 9/11/2026 | 98,883 | 0.01% |
| SpareBank 1 Sor-Norge A.S.A | €100,000 | 0.38% | 15/7/2027 | 99,570 | 0.01% |
| SpareBank 1 Sor-Norge A.S.A | €150,000 | 4.88% | 24/8/2028 | 164,081 | 0.01% |
| | | | | 3,583,849 | 0.33% |
| Poland 0.05% (30 June 2024: 0.00%) | | | | | |
| Bank Polska Kasa Opieki SA | €100,000 | 4.00% | 24/9/2030 | 103,584 | 0.01% |
| mBank SA | €200,000 | 4.03% | 27/9/2030 | 208,330 | 0.02% |
| Powszechna Kasa Oszczednosci Bank Polski SA | €200,000 | 3.88% | 12/9/2027 | 207,941 | 0.02% |
| | | | | 519,855 | 0.05% |
| Portugal 0.04% (30 June 2024: 0.02%) | | | | | |
| Banco Comercial Portugues SA | €200,000 | 1.75% | 7/4/2028 | 201,172 | 0.02% |
| Novo Banco SA | €200,000 | 3.50% | 9/3/2029 | 209,160 | 0.02% |
| | | | | 410,332 | 0.04% |
| Romania 0.01% (30 June 2024: 0.00%) | | | | | |
| NE Property BV | €100,000 | 4.25% | 21/1/2032 | 106,025 | 0.01% |
| | | | | 106,025 | 0.01% |
| Singapore 0.01% (30 June 2024: 0.02%) | | | | | |
| United Overseas Bank Ltd. | AUD200,000 | 4.64% | 16/3/2026 | 124,074 | 0.01% |
| | | | | 124,074 | 0.01% |
| Slovenia 0.02% (30 June 2024: 0.00%) | | | | | |
| Nova Ljubljanska Banka d.d. | €200,000 | 4.50% | 29/5/2030 | 213,449 | 0.02% |
| | | | | 213,449 | 0.02% |
| Spain 2.88% (30 June 2024: 3.15%) | | | | | |
| Abanca Corp. Bancaria SA | €100,000 | 5.88% | 2/4/2030 | 113,865 | 0.01% |
| Abertis Infraestructuras SA | €300,000 | 2.38% | 27/9/2027 | 306,628 | 0.03% |
| Abertis Infraestructuras SA | €100,000 | 4.13% | 31/1/2028 | 106,876 | 0.01% |
| Abertis Infraestructuras SA | €100,000 | 2.25% | 29/3/2029 | 100,875 | 0.01% |
| Abertis Infraestructuras SA | €200,000 | 1.63% | 15/7/2029 | 194,887 | 0.02% |
| Abertis Infraestructuras SA | €200,000 | 4.13% | 7/8/2029 | 215,458 | 0.02% |
| Acciona Energia Financiacion Filiales SA | €400,000 | 0.38% | 7/10/2027 | 388,705 | 0.03% |
| Acciona Energia Financiacion Filiales SA | €100,000 | 3.75% | 25/4/2030 | 104,353 | 0.01% |
| Amadeus IT Group SA | €300,000 | 2.88% | 20/5/2027 | 311,443 | 0.03% |
| Amadeus IT Group SA | €300,000 | 3.50% | 21/3/2029 | 316,321 | 0.03% |
| Banco Bilbao Vizcaya Argentaria SA | €300,000 | 1.00% | 21/6/2026 | 302,842 | 0.03% |
| Banco Bilbao Vizcaya Argentaria SA | €500,000 | 0.38% | 15/11/2026 | 495,783 | 0.04% |
| Banco Bilbao Vizcaya Argentaria SA | €100,000 | 0.50% | 14/1/2027 | 98,919 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €200,000 | 3.50% | 10/2/2027 | 209,718 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | €100,000 | 0.13% | 24/3/2027 | 100,400 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €200,000 | 3.38% | 20/9/2027 | 210,851 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | €100,000 | 0.88% | 14/1/2029 | 97,258 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €100,000 | 4.38% | 14/10/2029 | 110,343 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €100,000 | 3.63% | 7/6/2030 | 106,508 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €300,000 | 4.63% | 13/1/2031 | 329,176 | 0.03% |
| Banco Bilbao Vizcaya Argentaria SA | €100,000 | 3.50% | 26/3/2031 | 105,855 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €100,000 | 5.75% | 15/9/2033 | 110,218 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €400,000 | 3.88% | 15/1/2034 | 431,021 | 0.04% |
| Banco Bilbao Vizcaya Argentaria SA | \$200,000 | 7.88% | 15/11/2034 | 219,235 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | \$200,000 | 6.03% | 13/3/2035 | 200,348 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | €200,000 | 4.88% | 8/2/2036 | 216,097 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | €100,000 | 4.38% | 29/8/2036 | 105,000 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Banco de Sabadell SA | €100,000 | 1.13% | 11/3/2027 | 101,484 | 0.01% |
| Banco de Sabadell SA | €400,000 | 0.88% | 16/6/2028 | 394,150 | 0.03% |
| Banco de Sabadell SA | €100,000 | 5.25% | 7/2/2029 | 109,625 | 0.01% |
| Banco de Sabadell SA | €200,000 | 5.00% | 7/6/2029 | 219,892 | 0.02% |
| Banco de Sabadell SA | £200,000 | 5.00% | 13/10/2029 | 249,120 | 0.02% |
| Banco de Sabadell SA | €200,000 | 4.00% | 15/1/2030 | 214,111 | 0.02% |
| Banco de Sabadell SA | €300,000 | 4.25% | 13/9/2030 | 322,392 | 0.03% |
| Banco de Sabadell SA | €100,000 | 3.50% | 27/5/2031 | 103,767 | 0.01% |
| Banco Santander SA | \$360,000 | 1.85% | 25/3/2026 | 346,518 | 0.03% |
| Banco Santander SA | €300,000 | 3.25% | 4/4/2026 | 311,609 | 0.03% |
| Banco Santander SA | €300,000 | 0.30% | 4/10/2026 | 297,921 | 0.03% |
| Banco Santander SA | €300,000 | 3.13% | 19/1/2027 | 311,649 | 0.03% |
| Banco Santander SA | €300,000 | 0.50% | 4/2/2027 | 296,017 | 0.03% |
| Banco Santander SA | £100,000 | 1.75% | 17/2/2027 | 117,098 | 0.01% |
| Banco Santander SA | €500,000 | 0.50% | 24/3/2027 | 503,095 | 0.04% |
| Banco Santander SA | \$255,000 | 4.25% | 11/4/2027 | 250,541 | 0.02% |
| Banco Santander SA | €200,000 | 1.13% | 23/6/2027 | 198,890 | 0.02% |
| Banco Santander SA | \$230,000 | 5.29% | 18/8/2027 | 231,293 | 0.02% |
| Banco Santander SA | \$200,000 | 6.53% | 7/11/2027 | 205,707 | 0.02% |
| Banco Santander SA | €200,000 | 3.88% | 16/1/2028 | 213,218 | 0.02% |
| Banco Santander SA | €400,000 | 0.20% | 11/2/2028 | 381,177 | 0.03% |
| Banco Santander SA | \$200,000 | 5.55% | 14/3/2028 | 201,674 | 0.02% |
| Banco Santander SA | \$300,000 | 4.18% | 24/3/2028 | 293,642 | 0.03% |
| Banco Santander SA | \$200,000 | 5.37% | 15/7/2028 | 201,387 | 0.02% |
| Banco Santander SA | \$125,000 | 5.59% | 8/8/2028 | 126,657 | 0.01% |
| Banco Santander SA | \$100,000 | 6.61% | 7/11/2028 | 105,093 | 0.01% |
| Banco Santander SA | €300,000 | 3.25% | 2/4/2029 | 311,337 | 0.03% |
| Banco Santander SA | €400,000 | 3.88% | 22/4/2029 | 424,830 | 0.04% |
| Banco Santander SA | £100,000 | 5.50% | 11/6/2029 | 126,190 | 0.01% |
| Banco Santander SA | €200,000 | 0.63% | 24/6/2029 | 190,958 | 0.02% |
| Banco Santander SA | \$75,000 | 3.31% | 27/6/2029 | 69,645 | 0.01% |
| Banco Santander SA | €200,000 | 3.50% | 9/1/2030 | 210,649 | 0.02% |
| Banco Santander SA | £100,000 | 5.13% | 25/1/2030 | 125,722 | 0.01% |
| Banco Santander SA | \$200,000 | 5.54% | 14/3/2030 | 201,064 | 0.02% |
| Banco Santander SA | \$200,000 | 3.49% | 28/5/2030 | 182,454 | 0.02% |
| Banco Santander SA | €100,000 | 4.25% | 12/6/2030 | 109,426 | 0.01% |
| Banco Santander SA | €200,000 | 1.63% | 22/10/2030 | 187,464 | 0.02% |
| Banco Santander SA | \$145,000 | 2.75% | 3/12/2030 | 122,762 | 0.01% |
| Banco Santander SA | £100,000 | 5.38% | 17/1/2031 | 126,017 | 0.01% |
| Banco Santander SA | \$200,000 | 2.96% | 25/3/2031 | 174,499 | 0.01% |
| Banco Santander SA | \$200,000 | 5.44% | 15/7/2031 | 199,868 | 0.02% |
| Banco Santander SA | €300,000 | 4.88% | 18/10/2031 | 335,676 | 0.03% |
| Banco Santander SA | €300,000 | 1.00% | 4/11/2031 | 268,005 | 0.02% |
| Banco Santander SA | €300,000 | 3.50% | 2/10/2032 | 309,236 | 0.03% |
| Banco Santander SA | £200,000 | 2.25% | 4/10/2032 | 229,568 | 0.02% |
| Banco Santander SA | \$325,000 | 3.23% | 22/11/2032 | 276,599 | 0.02% |
| Banco Santander SA | \$350,000 | 6.92% | 8/8/2033 | 368,192 | 0.03% |
| Banco Santander SA | €300,000 | 5.75% | 23/8/2033 | 330,306 | 0.03% |
| Banco Santander SA | \$325,000 | 6.94% | 7/11/2033 | 354,476 | 0.03% |
| Banco Santander SA | €400,000 | 3.75% | 9/1/2034 | 425,863 | 0.04% |
| Banco Santander SA | \$200,000 | 6.35% | 14/3/2034 | 203,050 | 0.02% |
| Banco Santander SA | €100,000 | 5.00% | 22/4/2034 | 108,240 | 0.01% |
| Bankinter SA | €100,000 | 0.88% | 8/7/2026 | 100,507 | 0.01% |
| Bankinter SA | €100,000 | 0.63% | 6/10/2027 | 97,711 | 0.01% |
| Bankinter SA | €100,000 | 4.38% | 3/5/2030 | 108,922 | 0.01% |
| Bankinter SA | €100,000 | 4.88% | 13/9/2031 | 111,685 | 0.01% |
| Bankinter SA | €100,000 | 1.25% | 23/12/2032 | 97,715 | 0.01% |
| CaixaBank SA | €100,000 | 1.13% | 27/3/2026 | 101,616 | 0.01% |
| CaixaBank SA | €300,000 | 1.38% | 19/6/2026 | 304,648 | 0.03% |
| CaixaBank SA | €100,000 | 0.75% | 9/7/2026 | 100,475 | 0.01% |
| CaixaBank SA | €200,000 | 1.13% | 12/11/2026 | 200,671 | 0.02% |
| CaixaBank SA | €400,000 | 0.63% | 21/1/2028 | 396,663 | 0.04% |
| CaixaBank SA | £200,000 | 3.50% | 6/4/2028 | 242,536 | 0.02% |
| CaixaBank SA | €400,000 | 0.75% | 26/5/2028 | 394,066 | 0.03% |
| CaixaBank SA | €300,000 | 0.50% | 9/2/2029 | 287,107 | 0.03% |
| CaixaBank SA | €100,000 | 5.00% | 19/7/2029 | 110,123 | 0.01% |
| CaixaBank SA | €200,000 | 3.75% | 7/9/2029 | 215,000 | 0.02% |
| CaixaBank SA | €300,000 | 4.25% | 6/9/2030 | 329,579 | 0.03% |
| CaixaBank SA | €100,000 | 5.38% | 14/11/2030 | 113,528 | 0.01% |
| CaixaBank SA | €300,000 | 4.13% | 9/2/2032 | 322,423 | 0.03% |
| CaixaBank SA | €200,000 | 3.63% | 19/9/2032 | 208,136 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| CaixaBank SA | €100,000 | 6.25% | 23/2/2033 | 110,897 | 0.01% |
| CaixaBank SA | £100,000 | 6.88% | 25/10/2033 | 129,356 | 0.01% |
| CaixaBank SA | €100,000 | 4.38% | 29/11/2033 | 111,856 | 0.01% |
| CaixaBank SA | €300,000 | 6.13% | 30/5/2034 | 337,682 | 0.03% |
| CaixaBank SA | €100,000 | 5.13% | 19/7/2034 | 114,489 | 0.01% |
| CaixaBank SA | \$100,000 | 6.04% | 15/6/2035 | 100,736 | 0.01% |
| CaixaBank SA | €100,000 | 4.38% | 8/8/2036 | 105,335 | 0.01% |
| Cellnex Finance Co. SA | €400,000 | 1.00% | 15/9/2027 | 394,450 | 0.04% |
| Cellnex Finance Co., SA | €400,000 | 1.25% | 15/1/2029 | 384,083 | 0.03% |
| Cellnex Finance Co., SA | €300,000 | 2.00% | 15/9/2032 | 280,151 | 0.02% |
| Cellnex Telecom SA | €200,000 | 1.88% | 26/6/2029 | 195,958 | 0.02% |
| Cellnex Telecom SA | €200,000 | 1.75% | 23/10/2030 | 190,303 | 0.02% |
| FCC Servicios Medio Ambiente Holding SA | €300,000 | 5.25% | 30/10/2029 | 334,205 | 0.03% |
| Ferrovial Emisiones SA | €200,000 | 1.38% | 14/5/2026 | 203,385 | 0.02% |
| Ibercaja Banco SA | €100,000 | 5.63% | 7/6/2027 | 107,460 | 0.01% |
| Inmobiliaria Colonial Socimi SA | €200,000 | 2.00% | 17/4/2026 | 204,760 | 0.02% |
| Inmobiliaria Colonial Socimi SA | €200,000 | 0.75% | 22/6/2029 | 187,629 | 0.02% |
| Mapfre SA | €300,000 | 1.63% | 19/5/2026 | 306,213 | 0.03% |
| Mapfre SA | €100,000 | 2.88% | 13/4/2030 | 100,283 | 0.01% |
| Merlin Properties Socimi SA | €200,000 | 1.88% | 2/11/2026 | 204,182 | 0.02% |
| Merlin Properties Socimi SA | €100,000 | 2.38% | 13/7/2027 | 102,287 | 0.01% |
| Merlin Properties Socimi SA | €100,000 | 1.38% | 1/6/2030 | 94,632 | 0.01% |
| Merlin Properties Socimi SA | €100,000 | 1.88% | 4/12/2034 | 88,675 | 0.01% |
| Red Electrica Financiaciones SA | €200,000 | 1.25% | 13/3/2027 | 200,856 | 0.02% |
| Red Electrica Financiaciones SA | €100,000 | 0.38% | 24/7/2028 | 95,888 | 0.01% |
| Redeia Corp. SA | €100,000 | 4.63% | Perpetual | 106,334 | 0.01% |
| Redeia Corp. SA | €200,000 | 3.38% | 9/7/2032 | 207,704 | 0.02% |
| Santander Consumer Finance SA | €100,000 | 0.50% | 14/1/2027 | 98,839 | 0.01% |
| Santander Consumer Finance SA | €300,000 | 4.13% | 5/5/2028 | 322,575 | 0.03% |
| Santander Consumer Finance SA | €100,000 | 3.75% | 17/1/2029 | 106,261 | 0.01% |
| Santander Holdings USA, Inc. | \$80,000 | 3.24% | 5/10/2026 | 77,679 | 0.01% |
| Santander Holdings USA, Inc. | \$110,000 | 4.40% | 13/7/2027 | 108,711 | 0.01% |
| Santander Holdings USA, Inc. | \$160,000 | 2.49% | 6/1/2028 | 151,742 | 0.01% |
| Santander Holdings USA, Inc. | \$150,000 | 6.17% | 9/1/2030 | 153,076 | 0.01% |
| Santander Holdings USA, Inc. | \$170,000 | 6.34% | 31/5/2035 | 172,619 | 0.01% |
| Telefonica Emisiones SA | €400,000 | 1.46% | 13/4/2026 | 408,293 | 0.04% |
| Telefonica Emisiones SA | €200,000 | 1.45% | 22/1/2027 | 201,850 | 0.02% |
| Telefonica Emisiones SA | \$200,000 | 4.10% | 8/3/2027 | 196,827 | 0.02% |
| Telefonica Emisiones SA | €300,000 | 1.20% | 21/8/2027 | 299,302 | 0.03% |
| Telefonica Emisiones SA | €100,000 | 5.45% | 8/10/2029 | 127,971 | 0.01% |
| Telefonica Emisiones SA | €100,000 | 2.93% | 17/10/2029 | 104,154 | 0.01% |
| Telefonica Emisiones SA | €200,000 | 1.81% | 21/5/2032 | 186,419 | 0.02% |
| Telefonica Emisiones SA | €300,000 | 4.18% | 21/11/2033 | 324,211 | 0.03% |
| Telefonica Emisiones SA | €100,000 | 4.06% | 24/1/2036 | 106,236 | 0.01% |
| Telefonica Emisiones SA | \$320,000 | 7.05% | 20/6/2036 | 351,749 | 0.03% |
| Telefonica Emisiones SA | \$120,000 | 4.67% | 6/3/2038 | 106,546 | 0.01% |
| Telefonica Emisiones SA | €200,000 | 1.96% | 1/7/2039 | 164,054 | 0.01% |
| Telefonica Emisiones SA | \$355,000 | 5.21% | 8/3/2047 | 315,506 | 0.03% |
| Telefonica Emisiones SA | \$235,000 | 4.90% | 6/3/2048 | 199,147 | 0.02% |
| Telefonica Emisiones SA | \$85,000 | 5.52% | 1/3/2049 | 78,334 | 0.01% |
| Telefonica Europe BV | \$235,000 | 8.25% | 15/9/2030 | 268,130 | 0.02% |
| | | | | 31,361,937 | 2.88% |
| Sweden 1.15% (30 June 2024: 0.96%) | | | | | |
| Akelius Residential Property Financing BV | €200,000 | 1.00% | 17/1/2028 | 192,178 | 0.02% |
| Akelius Residential Property Financing BV | €100,000 | 0.75% | 22/2/2030 | 88,945 | 0.01% |
| Assa Abloy AB | €200,000 | 3.75% | 13/9/2026 | 210,794 | 0.02% |
| Assa Abloy AB | €300,000 | 3.88% | 13/9/2030 | 324,081 | 0.03% |
| Assa Abloy AB | €100,000 | 4.13% | 13/9/2035 | 111,648 | 0.01% |
| Atlas Copco Finance DAC | €200,000 | 0.75% | 8/2/2032 | 177,630 | 0.01% |
| Balder Finland OYJ | €200,000 | 1.00% | 20/1/2029 | 186,309 | 0.01% |
| Castellum AB | €107,000 | 4.13% | 10/12/2030 | 111,652 | 0.01% |
| Electrolux AB | €100,000 | 4.13% | 5/10/2026 | 105,445 | 0.01% |
| Ellevio AB | €100,000 | 4.13% | 7/3/2034 | 107,752 | 0.01% |
| EQT AB | €300,000 | 2.38% | 6/4/2028 | 304,146 | 0.03% |
| EQT AB | €200,000 | 2.88% | 6/4/2032 | 196,111 | 0.02% |
| Essity AB | €100,000 | 1.63% | 30/3/2027 | 100,816 | 0.01% |
| Essity AB | €200,000 | 0.25% | 8/2/2031 | 179,315 | 0.01% |
| H&M Finance BV | €100,000 | 0.25% | 25/8/2029 | 90,690 | 0.01% |
| Heimstaden Bostad AB | €100,000 | 3.88% | 5/11/2029 | 102,763 | 0.01% |
| Heimstaden Bostad Treasury BV | €100,000 | 1.38% | 3/3/2027 | 98,993 | 0.01% |
| Heimstaden Bostad Treasury BV | €200,000 | 1.00% | 13/4/2028 | 188,966 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Heimstaden Bostad Treasury BV | €300,000 | 1.38% | 24/7/2028 | 285,458 | 0.02% |
| Heimstaden Bostad Treasury BV | €100,000 | 0.75% | 6/9/2029 | 89,680 | 0.01% |
| Heimstaden Bostad Treasury BV | €100,000 | 1.63% | 13/10/2031 | 88,055 | 0.01% |
| Investor AB | €100,000 | 1.50% | 12/9/2030 | 96,048 | 0.01% |
| Investor AB | €200,000 | 2.75% | 10/6/2032 | 201,591 | 0.02% |
| Investor AB | €200,000 | 0.38% | 29/10/2035 | 150,674 | 0.01% |
| Molnlycke Holding AB | €100,000 | 0.88% | 5/9/2029 | 93,163 | 0.01% |
| Molnlycke Holding AB | €100,000 | 4.25% | 11/6/2034 | 108,256 | 0.01% |
| Sagax AB | €100,000 | 4.38% | 29/5/2030 | 107,649 | 0.01% |
| Sagax Euro NL BV | €100,000 | 1.00% | 17/5/2029 | 93,307 | 0.01% |
| Sandvik AB | €300,000 | 3.75% | 27/9/2029 | 320,459 | 0.03% |
| Skandinaviska Enskilda Banken AB | €100,000 | 4.00% | 9/11/2026 | 105,649 | 0.01% |
| Skandinaviska Enskilda Banken AB | €400,000 | 1.75% | 11/11/2026 | 406,983 | 0.04% |
| Skandinaviska Enskilda Banken AB | €200,000 | 0.38% | 11/2/2027 | 196,366 | 0.02% |
| Skandinaviska Enskilda Banken AB | €300,000 | 4.13% | 29/6/2027 | 321,282 | 0.03% |
| Skandinaviska Enskilda Banken AB | €200,000 | 0.75% | 9/8/2027 | 196,052 | 0.02% |
| Skandinaviska Enskilda Banken AB | €100,000 | 3.75% | 7/2/2028 | 105,881 | 0.01% |
| Skandinaviska Enskilda Banken AB | €100,000 | 3.88% | 9/5/2028 | 107,098 | 0.01% |
| Skandinaviska Enskilda Banken AB | €200,000 | 0.38% | 21/6/2028 | 189,319 | 0.02% |
| Skandinaviska Enskilda Banken AB | €200,000 | 0.75% | 3/11/2031 | 196,894 | 0.02% |
| Skandinaviska Enskilda Banken AB | €100,000 | 4.50% | 27/11/2034 | 107,661 | 0.01% |
| Svenska Handelsbanken AB | €400,000 | 3.75% | 5/5/2026 | 419,819 | 0.04% |
| Svenska Handelsbanken AB | €100,000 | 0.13% | 3/11/2026 | 98,830 | 0.01% |
| Svenska Handelsbanken AB | €200,000 | 3.88% | 10/5/2027 | 212,402 | 0.02% |
| Svenska Handelsbanken AB | €100,000 | 3.75% | 1/11/2027 | 106,510 | 0.01% |
| Svenska Handelsbanken AB | €100,000 | 3.38% | 17/2/2028 | 105,472 | 0.01% |
| Svenska Handelsbanken AB | €100,000 | 0.05% | 6/9/2028 | 93,878 | 0.01% |
| Svenska Handelsbanken AB | €300,000 | 1.38% | 23/2/2029 | 291,200 | 0.02% |
| Svenska Handelsbanken AB | €100,000 | 2.63% | 5/9/2029 | 103,082 | 0.01% |
| Svenska Handelsbanken AB | €100,000 | 0.50% | 18/2/2030 | 91,067 | 0.01% |
| Svenska Handelsbanken AB | €100,000 | 4.63% | 23/8/2032 | 122,392 | 0.01% |
| Svenska Handelsbanken AB | €100,000 | 3.25% | 1/6/2033 | 103,128 | 0.01% |
| Svenska Handelsbanken AB | €200,000 | 3.75% | 15/2/2034 | 214,828 | 0.02% |
| Svenska Handelsbanken AB | €228,000 | 5.00% | 16/8/2034 | 250,926 | 0.02% |
| Swedbank AB | €200,000 | 0.30% | 20/5/2027 | 199,820 | 0.02% |
| Swedbank AB | €100,000 | 2.10% | 25/5/2027 | 102,238 | 0.01% |
| Swedbank AB | €200,000 | 0.20% | 12/1/2028 | 190,646 | 0.02% |
| Swedbank AB | €200,000 | 4.25% | 11/7/2028 | 215,773 | 0.02% |
| Swedbank AB | €100,000 | 4.13% | 13/11/2028 | 108,574 | 0.01% |
| Swedbank AB | £200,000 | 5.88% | 24/5/2029 | 256,727 | 0.02% |
| Swedbank AB | €455,000 | 3.38% | 29/5/2030 | 481,185 | 0.04% |
| Swedbank AB | €400,000 | 4.38% | 5/9/2030 | 438,645 | 0.04% |
| Swedbank AB | €100,000 | 3.63% | 23/8/2032 | 104,384 | 0.01% |
| Swedbank AB | £100,000 | 7.27% | 15/11/2032 | 130,889 | 0.01% |
| Tele2 AB | €100,000 | 2.13% | 15/5/2028 | 100,423 | 0.01% |
| Telefonaktiebolaget LM Ericsson | €100,000 | 1.13% | 8/2/2027 | 99,712 | 0.01% |
| Telefonaktiebolaget LM Ericsson | €100,000 | 1.00% | 26/5/2029 | 94,234 | 0.01% |
| Telia Co. AB | €100,000 | 0.13% | 27/11/2030 | 87,676 | 0.01% |
| Telia Co. AB | €100,000 | 3.50% | 5/9/2033 | 106,227 | 0.01% |
| Telia Co. AB | €100,000 | 4.63% | 21/12/2082 | 106,139 | 0.01% |
| Telia Co. AB | €200,000 | 2.75% | 30/6/2083 | 200,086 | 0.02% |
| Volvo Treasury AB | €400,000 | 3.88% | 29/8/2026 | 420,774 | 0.04% |
| Volvo Treasury AB | €100,000 | 3.63% | 25/5/2027 | 105,215 | 0.01% |
| Volvo Treasury AB | €300,000 | 3.13% | 26/8/2029 | 311,162 | 0.03% |
| | | | | 12,519,822 | 1.15% |
| Switzerland 1.38% (30 June 2024: 1.65%) | | | | | |
| Adecco International Financial Services BV | €100,000 | 0.13% | 21/9/2028 | 93,818 | 0.01% |
| Adecco International Financial Services BV | €100,000 | 0.50% | 21/9/2031 | 86,416 | 0.01% |
| Adecco International Financial Services BV | €100,000 | 1.00% | 21/3/2082 | 95,924 | 0.01% |
| Coca-Cola HBC Finance BV | €150,000 | 1.00% | 14/5/2027 | 149,250 | 0.01% |
| Firmenich Productions Participations SAS | €300,000 | 1.38% | 30/10/2026 | 304,313 | 0.03% |
| Firmenich Productions Participations SAS | €100,000 | 1.75% | 30/4/2030 | 97,296 | 0.01% |
| Givaudan Finance Europe BV | €100,000 | 1.63% | 22/4/2032 | 93,243 | 0.01% |
| Givaudan Finance Europe BV | €150,000 | 4.13% | 28/11/2033 | 163,393 | 0.01% |
| Helvetia Europe SA | €100,000 | 2.75% | 30/9/2041 | 95,711 | 0.01% |
| Holcim Finance Luxembourg SA | €100,000 | 0.50% | 29/11/2026 | 99,467 | 0.01% |
| Holcim Finance Luxembourg SA | €100,000 | 2.25% | 26/5/2028 | 101,842 | 0.01% |
| Holcim Finance Luxembourg SA | €100,000 | 0.63% | 6/4/2030 | 90,897 | 0.01% |
| Holcim Finance Luxembourg SA | €300,000 | 0.50% | 23/4/2031 | 262,087 | 0.02% |
| Holcim Finance Luxembourg SA | €100,000 | 0.63% | 19/1/2033 | 83,088 | 0.01% |
| Lonza Finance International NV | €100,000 | 3.88% | 24/4/2036 | 106,121 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Nestle Finance International Ltd. | €40,000 | 1.50% | 1/4/2030 | 38,996 | 0.00% |
| Nestle Finance International Ltd. | €150,000 | 0.00% | 3/3/2033 | 123,285 | 0.01% |
| Nestle Finance International Ltd. | €375,000 | 1.75% | 2/11/2037 | 327,454 | 0.03% |
| Nestle Finance International Ltd. | €75,000 | 0.38% | 3/12/2040 | 50,239 | 0.00% |
| Nestle SA | CHF100,000 | 0.75% | 28/6/2028 | 111,035 | 0.01% |
| Novartis AG | CHF150,000 | 0.63% | 13/11/2029 | 165,890 | 0.01% |
| Novartis AG | CHF100,000 | 1.75% | 16/6/2034 | 119,856 | 0.01% |
| Novartis Capital Corp. | \$45,000 | 2.00% | 14/2/2027 | 42,800 | 0.00% |
| Novartis Capital Corp. | \$115,000 | 3.10% | 17/5/2027 | 111,499 | 0.01% |
| Novartis Capital Corp. | \$150,000 | 3.80% | 18/9/2029 | 144,465 | 0.01% |
| Novartis Capital Corp. | \$315,000 | 2.20% | 14/8/2030 | 275,589 | 0.02% |
| Novartis Capital Corp. | \$75,000 | 4.00% | 18/9/2031 | 71,452 | 0.01% |
| Novartis Capital Corp. | \$260,000 | 4.20% | 18/9/2034 | 241,887 | 0.02% |
| Novartis Capital Corp. | \$290,000 | 4.40% | 6/5/2044 | 253,916 | 0.02% |
| Novartis Capital Corp. | \$205,000 | 4.00% | 20/11/2045 | 167,927 | 0.01% |
| Novartis Capital Corp. | \$210,000 | 2.75% | 14/8/2050 | 132,966 | 0.01% |
| Novartis Capital Corp. | \$100,000 | 4.70% | 18/9/2054 | 88,317 | 0.01% |
| Novartis Finance SA | €300,000 | 0.00% | 23/9/2028 | 281,770 | 0.03% |
| Novartis Finance SA | €100,000 | 1.38% | 14/8/2030 | 96,398 | 0.01% |
| Novartis Finance SA | €200,000 | 1.70% | 14/8/2038 | 172,395 | 0.02% |
| Raiffeisen Schweiz Genossenschaft | €100,000 | 4.84% | 3/11/2028 | 109,842 | 0.01% |
| Raiffeisen Schweiz Genossenschaft | €100,000 | 3.85% | 3/9/2032 | 105,601 | 0.01% |
| Roche Kapitalmarkt AG | CHF200,000 | 0.75% | 25/2/2031 | 221,516 | 0.02% |
| SGS Nederland Holding BV | €100,000 | 0.13% | 21/4/2027 | 97,380 | 0.01% |
| Sika Capital BV | €300,000 | 3.75% | 3/11/2026 | 315,842 | 0.03% |
| Sika Capital BV | €200,000 | 0.88% | 29/4/2027 | 198,007 | 0.02% |
| Swiss Life Finance I AG | €100,000 | 3.25% | 31/8/2029 | 104,681 | 0.01% |
| Swiss Life Finance I AG | €100,000 | 0.50% | 15/9/2031 | 87,195 | 0.01% |
| Tyco Electronics Group SA | €200,000 | 0.00% | 16/2/2029 | 183,816 | 0.02% |
| UBS AG | €100,000 | 0.25% | 5/1/2026 | 100,990 | 0.01% |
| UBS AG | £100,000 | 7.75% | 10/3/2026 | 129,018 | 0.01% |
| UBS AG | €272,000 | 0.01% | 31/3/2026 | 272,231 | 0.02% |
| UBS AG | €500,000 | 1.50% | 10/4/2026 | 509,644 | 0.05% |
| UBS AG | \$100,000 | 5.00% | 9/7/2027 | 100,568 | 0.01% |
| UBS AG | \$500,000 | 7.50% | 15/2/2028 | 535,377 | 0.05% |
| UBS AG | €500,000 | 0.25% | 1/9/2028 | 469,958 | 0.04% |
| UBS AG | \$200,000 | 5.65% | 11/9/2028 | 204,524 | 0.02% |
| UBS AG | €200,000 | 0.50% | 31/3/2031 | 176,673 | 0.02% |
| UBS AG | \$200,000 | 4.50% | 26/6/2048 | 169,658 | 0.02% |
| UBS Group AG | €630,000 | 4.55% | 17/4/2026 | 627,978 | 0.06% |
| UBS Group AG | €500,000 | 1.25% | 1/9/2026 | 503,503 | 0.05% |
| UBS Group AG | €200,000 | 2.75% | 15/6/2027 | 206,730 | 0.02% |
| UBS Group AG | €100,000 | 1.00% | 24/6/2027 | 100,705 | 0.01% |
| UBS Group AG | £100,000 | 7.00% | 30/9/2027 | 128,906 | 0.01% |
| UBS Group AG | €300,000 | 0.65% | 14/1/2028 | 296,357 | 0.03% |
| UBS Group AG | €300,000 | 0.25% | 24/2/2028 | 285,283 | 0.03% |
| UBS Group AG | £100,000 | 2.25% | 9/6/2028 | 116,823 | 0.01% |
| UBS Group AG | €200,000 | 0.25% | 5/11/2028 | 191,737 | 0.02% |
| UBS Group AG | €500,000 | 7.75% | 1/3/2029 | 589,670 | 0.05% |
| UBS Group AG | £100,000 | 2.13% | 15/11/2029 | 112,407 | 0.01% |
| UBS Group AG | €250,000 | 3.13% | 15/6/2030 | 259,307 | 0.02% |
| UBS Group AG | €230,000 | 4.38% | 11/1/2031 | 250,601 | 0.02% |
| UBS Group AG | €200,000 | 0.88% | 3/11/2031 | 176,737 | 0.02% |
| UBS Group AG | €200,000 | 4.75% | 17/3/2032 | 223,090 | 0.02% |
| UBS Group AG | €300,000 | 2.88% | 2/4/2032 | 302,352 | 0.03% |
| UBS Group AG | €400,000 | 0.63% | 24/2/2033 | 333,757 | 0.03% |
| UBS Group AG | €207,000 | 4.13% | 9/6/2033 | 223,936 | 0.02% |
| UBS Group AG | £300,000 | 7.38% | 7/9/2033 | 420,485 | 0.04% |
| UBS Group AG | \$280,000 | 4.88% | 15/5/2045 | 250,619 | 0.02% |
| Zurich Finance Ireland Designated Activity Co. | €125,000 | 1.63% | 17/6/2039 | 103,294 | 0.01% |
| Zurich Finance Ireland Designated Activity Co. | €200,000 | 1.88% | 17/9/2050 | 190,331 | 0.02% |
| Zurich Finance Ireland Designated Activity Co. | £100,000 | 5.13% | 23/11/2052 | 119,480 | 0.01% |
| | | | | 15,047,611 | 1.38% |
| Taiwan 0.11% (30 June 2024: 0.08%) | | | | | |
| ASML Holding NV | €100,000 | 0.25% | 25/2/2030 | 91,379 | 0.01% |
| TSMC Arizona Corp. | \$250,000 | 3.88% | 22/4/2027 | 245,567 | 0.02% |
| TSMC Arizona Corp. | \$200,000 | 2.50% | 25/10/2031 | 171,308 | 0.02% |
| TSMC Arizona Corp. | \$275,000 | 4.25% | 22/4/2032 | 262,606 | 0.02% |
| TSMC Arizona Corp. | \$250,000 | 3.13% | 25/10/2041 | 191,322 | 0.02% |
| TSMC Arizona Corp. | \$250,000 | 3.25% | 25/10/2051 | 179,297 | 0.02% |
| | | | | 1,141,479 | 0.11% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Tanzania 0.01% (30 June 2024: 0.01%) | | | | | |
| AngloGold Ashanti Holdings plc | \$100,000 | 3.38% | 1/11/2028 | 91,913 | 0.01% |
| | | | | 91,913 | 0.01% |
| United Kingdom 8.01% (30 June 2024: 8.13%) | | | | | |
| 3i Group plc | £140,000 | 5.75% | 3/12/2032 | 177,860 | 0.02% |
| Anglian Water Services Financing plc | £100,000 | 6.00% | 20/6/2039 | 122,234 | 0.01% |
| Anglian Water Services Financing plc | £100,000 | 5.75% | 7/6/2043 | 116,445 | 0.01% |
| Anglian Water Services Financing plc | £100,000 | 6.25% | 12/9/2044 | 122,382 | 0.01% |
| Annington Funding plc | £100,000 | 3.18% | 12/7/2029 | 118,062 | 0.01% |
| Annington Funding plc | £200,000 | 4.75% | 9/8/2033 | 248,990 | 0.02% |
| Annington Funding plc | £100,000 | 3.69% | 12/7/2034 | 113,883 | 0.01% |
| Annington Funding plc | £100,000 | 3.94% | 12/7/2047 | 101,783 | 0.01% |
| Aptiv Swiss Holdings Ltd. | €200,000 | 1.60% | 15/9/2028 | 197,087 | 0.02% |
| Assura Financing plc | £100,000 | 3.00% | 19/7/2028 | 116,506 | 0.01% |
| Aster Treasury plc | £300,000 | 4.50% | 18/12/2043 | 325,142 | 0.03% |
| Aviva plc | £100,000 | 4.38% | 12/9/2049 | 118,300 | 0.01% |
| Aviva plc | £100,000 | 5.13% | 4/6/2050 | 120,583 | 0.01% |
| Aviva plc | £100,000 | 6.88% | 27/11/2053 | 129,624 | 0.01% |
| Aviva plc | £100,000 | 6.13% | 12/9/2054 | 123,138 | 0.01% |
| Aviva plc | £100,000 | 6.88% | 20/5/2058 | 126,396 | 0.01% |
| Barclays plc | \$320,000 | 4.38% | 12/1/2026 | 318,494 | 0.03% |
| Barclays plc | £320,000 | 3.00% | 8/5/2026 | 390,212 | 0.04% |
| Barclays plc | \$315,000 | 5.20% | 12/5/2026 | 315,109 | 0.03% |
| Barclays plc | €100,000 | 2.89% | 31/1/2027 | 103,571 | 0.01% |
| Barclays plc | \$200,000 | 5.83% | 9/5/2027 | 202,122 | 0.02% |
| Barclays plc | \$200,000 | 6.50% | 13/9/2027 | 204,771 | 0.02% |
| Barclays plc | \$405,000 | 4.34% | 10/1/2028 | 396,057 | 0.04% |
| Barclays plc | €545,000 | 0.88% | 28/1/2028 | 540,649 | 0.05% |
| Barclays plc | \$200,000 | 5.67% | 12/3/2028 | 202,369 | 0.02% |
| Barclays plc | \$400,000 | 4.84% | 9/5/2028 | 392,820 | 0.04% |
| Barclays plc | \$295,000 | 5.50% | 9/8/2028 | 298,122 | 0.03% |
| Barclays plc | \$58,000 | 4.84% | 10/9/2028 | 57,624 | 0.00% |
| Barclays plc | \$340,000 | 7.39% | 2/11/2028 | 360,212 | 0.03% |
| Barclays plc | \$265,000 | 4.97% | 16/5/2029 | 262,591 | 0.02% |
| Barclays plc | €200,000 | 0.58% | 9/8/2029 | 189,016 | 0.02% |
| Barclays plc | \$200,000 | 6.49% | 13/9/2029 | 208,052 | 0.02% |
| Barclays plc | £100,000 | 7.09% | 6/11/2029 | 132,354 | 0.01% |
| Barclays plc | \$475,000 | 5.69% | 12/3/2030 | 479,762 | 0.04% |
| Barclays plc | \$280,000 | 5.09% | 20/6/2030 | 272,692 | 0.02% |
| Barclays plc | €200,000 | 4.92% | 8/8/2030 | 221,277 | 0.02% |
| Barclays plc | \$302,000 | 4.94% | 10/9/2030 | 295,950 | 0.03% |
| Barclays plc | £200,000 | 6.37% | 31/1/2031 | 260,181 | 0.02% |
| Barclays plc | €100,000 | 1.13% | 22/3/2031 | 100,875 | 0.01% |
| Barclays plc | \$200,000 | 2.65% | 24/6/2031 | 173,794 | 0.02% |
| Barclays plc | €233,000 | 1.11% | 12/5/2032 | 209,149 | 0.02% |
| Barclays plc | £200,000 | 8.41% | 14/11/2032 | 268,108 | 0.02% |
| Barclays plc | \$220,000 | 2.89% | 24/11/2032 | 186,042 | 0.02% |
| Barclays plc | £150,000 | 3.25% | 17/1/2033 | 159,396 | 0.01% |
| Barclays plc | €300,000 | 4.51% | 31/1/2033 | 328,736 | 0.03% |
| Barclays plc | \$215,000 | 5.75% | 9/8/2033 | 215,075 | 0.02% |
| Barclays plc | \$330,000 | 7.44% | 2/11/2033 | 363,351 | 0.03% |
| Barclays plc | €100,000 | 5.26% | 29/1/2034 | 114,541 | 0.01% |
| Barclays plc | \$200,000 | 6.22% | 9/5/2034 | 205,189 | 0.02% |
| Barclays plc | \$225,000 | 7.12% | 27/6/2034 | 239,104 | 0.02% |
| Barclays plc | \$320,000 | 6.69% | 13/9/2034 | 339,008 | 0.03% |
| Barclays plc | £300,000 | 5.85% | 21/3/2035 | 377,405 | 0.03% |
| Barclays plc | €200,000 | 4.35% | 8/5/2035 | 215,583 | 0.02% |
| Barclays plc | \$480,000 | 5.34% | 10/9/2035 | 461,500 | 0.04% |
| Barclays plc | \$150,000 | 3.56% | 23/9/2035 | 132,555 | 0.01% |
| Barclays plc | €200,000 | 3.94% | 31/1/2036 | 207,648 | 0.02% |
| Barclays plc | €300,000 | 4.97% | 31/5/2036 | 323,660 | 0.03% |
| Barclays plc | \$100,000 | 3.81% | 10/3/2042 | 77,356 | 0.01% |
| Barclays plc | \$200,000 | 3.33% | 24/11/2042 | 144,723 | 0.01% |
| Barclays plc | \$200,000 | 5.25% | 17/8/2045 | 186,818 | 0.02% |
| Barclays plc | \$238,000 | 4.95% | 10/1/2047 | 211,605 | 0.02% |
| Barclays plc | \$200,000 | 6.04% | 12/3/2055 | 199,981 | 0.02% |
| Bazalgette Finance plc | £125,000 | 2.75% | 10/3/2034 | 123,633 | 0.01% |
| Blend Funding plc | £100,000 | 3.46% | 21/9/2047 | 87,865 | 0.01% |
| British Telecommunications plc | €600,000 | 1.50% | 23/6/2027 | 603,519 | 0.05% |
| British Telecommunications plc | €300,000 | 2.75% | 30/8/2027 | 310,913 | 0.03% |
| British Telecommunications plc | €200,000 | 2.13% | 26/9/2028 | 202,789 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| British Telecommunications plc | €300,000 | 1.13% | 12/9/2029 | 286,384 | 0.03% |
| British Telecommunications plc | \$340,000 | 9.63% | 15/12/2030 | 411,813 | 0.04% |
| British Telecommunications plc | £100,000 | 3.13% | 21/11/2031 | 110,146 | 0.01% |
| British Telecommunications plc | €100,000 | 4.25% | 6/1/2033 | 109,612 | 0.01% |
| British Telecommunications plc | €100,000 | 3.88% | 20/1/2034 | 105,868 | 0.01% |
| British Telecommunications plc | €200,000 | 5.75% | 13/2/2041 | 241,805 | 0.02% |
| Bromford Housing Group Ltd. | £100,000 | 3.13% | 3/5/2048 | 83,296 | 0.01% |
| BUPA Finance plc | £100,000 | 5.00% | 8/12/2026 | 124,636 | 0.01% |
| BUPA Finance plc | £100,000 | 1.75% | 14/6/2027 | 116,281 | 0.01% |
| BUPA Finance plc | €100,000 | 5.00% | 12/10/2030 | 112,685 | 0.01% |
| CCEP Finance Ireland DAC | €200,000 | 0.50% | 6/9/2029 | 185,153 | 0.02% |
| CCEP Finance Ireland DAC | €100,000 | 0.88% | 6/5/2033 | 85,393 | 0.01% |
| CCEP Finance Ireland DAC | €350,000 | 1.50% | 6/5/2041 | 267,865 | 0.02% |
| Circle Anglia Social Housing plc | £100,000 | 7.25% | 12/11/2038 | 142,460 | 0.01% |
| Clarion Funding plc | £100,000 | 2.63% | 18/1/2029 | 113,962 | 0.01% |
| Clarion Funding plc | £100,000 | 3.13% | 19/4/2048 | 81,553 | 0.01% |
| Clarion Funding plc | £100,000 | 1.88% | 7/9/2051 | 58,247 | 0.00% |
| Clarion Funding plc | £100,000 | 5.38% | 30/5/2057 | 115,982 | 0.01% |
| Coca-Cola Europacific Partners plc | €300,000 | 1.75% | 27/3/2026 | 307,538 | 0.03% |
| Coca-Cola Europacific Partners plc | €500,000 | 1.50% | 8/11/2027 | 503,227 | 0.05% |
| Coca-Cola Europacific Partners plc | €300,000 | 0.20% | 2/12/2028 | 280,655 | 0.03% |
| Compass Group Finance Netherlands BV | €100,000 | 1.50% | 5/9/2028 | 99,293 | 0.01% |
| Compass Group plc | €100,000 | 3.25% | 16/9/2033 | 103,548 | 0.01% |
| Coventry Building Society | £100,000 | 5.88% | 12/3/2030 | 127,516 | 0.01% |
| CPUK Finance Ltd. | £200,000 | 5.88% | 28/8/2027 | 252,024 | 0.02% |
| CPUK Finance Ltd. | £100,000 | 6.14% | 28/8/2031 | 126,711 | 0.01% |
| DS Smith plc | €100,000 | 4.38% | 27/7/2027 | 107,009 | 0.01% |
| DS Smith plc | €100,000 | 4.50% | 27/7/2030 | 109,131 | 0.01% |
| DWR Cymru Financing UK plc | £100,000 | 2.38% | 31/3/2034 | 91,091 | 0.01% |
| DWR Cymru Financing UK plc | £125,000 | 2.50% | 31/3/2036 | 115,775 | 0.01% |
| easyJet plc | €300,000 | 3.75% | 20/3/2031 | 315,544 | 0.03% |
| Eversholt Funding plc | £75,000 | 6.70% | 22/2/2035 | 98,226 | 0.01% |
| Experian Finance plc | €200,000 | 1.38% | 25/6/2026 | 203,908 | 0.02% |
| Gatwick Funding Ltd. | £200,000 | 6.13% | 2/3/2026 | 253,848 | 0.02% |
| Gatwick Funding Ltd. | £100,000 | 2.50% | 15/4/2030 | 110,102 | 0.01% |
| Gatwick Funding Ltd. | €200,000 | 3.63% | 16/10/2033 | 207,690 | 0.02% |
| Gatwick Funding Ltd. | £100,000 | 3.13% | 28/9/2039 | 91,352 | 0.01% |
| Gatwick Funding Ltd. | £100,000 | 6.50% | 2/3/2041 | 132,182 | 0.01% |
| GlaxoSmithKline Capital plc | €400,000 | 1.25% | 21/5/2026 | 407,079 | 0.04% |
| GlaxoSmithKline Capital plc | €200,000 | 1.25% | 12/10/2028 | 222,873 | 0.02% |
| GlaxoSmithKline Capital plc | \$140,000 | 3.38% | 1/6/2029 | 132,409 | 0.01% |
| GlaxoSmithKline Capital plc | £50,000 | 5.25% | 19/12/2033 | 64,373 | 0.01% |
| GlaxoSmithKline Capital plc | £150,000 | 6.38% | 9/3/2039 | 205,250 | 0.02% |
| GlaxoSmithKline Capital plc | £100,000 | 5.25% | 10/4/2042 | 120,717 | 0.01% |
| GlaxoSmithKline Capital plc | £100,000 | 4.25% | 18/12/2045 | 104,348 | 0.01% |
| GlaxoSmithKline Capital, Inc. | \$285,000 | 3.88% | 15/5/2028 | 277,934 | 0.03% |
| GlaxoSmithKline Capital, Inc. | \$445,000 | 6.38% | 15/5/2038 | 482,366 | 0.04% |
| Grainger plc | £100,000 | 3.38% | 24/4/2028 | 117,481 | 0.01% |
| Grainger plc | £100,000 | 3.00% | 3/7/2030 | 110,102 | 0.01% |
| Great Rolling Stock Co. plc | £49,400 | 6.88% | 27/7/2035 | 65,353 | 0.01% |
| GSK Capital BV | €200,000 | 3.00% | 28/11/2027 | 208,994 | 0.02% |
| GSK Capital BV | €100,000 | 3.13% | 28/11/2032 | 104,049 | 0.01% |
| GSK Capital BV | €200,000 | 3.25% | 19/11/2036 | 205,099 | 0.02% |
| Hammerson plc | £100,000 | 5.88% | 8/10/2036 | 120,164 | 0.01% |
| Heathrow Funding Ltd. | CAD265,000 | 2.69% | 13/10/2027 | 179,926 | 0.02% |
| Heathrow Funding Ltd. | £100,000 | 2.63% | 16/3/2028 | 114,986 | 0.01% |
| Heathrow Funding Ltd. | €200,000 | 1.50% | 11/2/2030 | 190,552 | 0.02% |
| Heathrow Funding Ltd. | €200,000 | 1.13% | 8/10/2030 | 183,485 | 0.02% |
| Heathrow Funding Ltd. | CAD220,000 | 3.66% | 13/1/2031 | 149,075 | 0.01% |
| Heathrow Funding Ltd. | £100,000 | 6.45% | 10/12/2031 | 132,254 | 0.01% |
| Heathrow Funding Ltd. | CAD60,000 | 3.73% | 13/4/2033 | 39,607 | 0.00% |
| Heathrow Funding Ltd. | €300,000 | 4.50% | 11/7/2033 | 330,504 | 0.03% |
| Heathrow Funding Ltd. | £300,000 | 5.88% | 13/5/2041 | 371,054 | 0.03% |
| Heathrow Funding Ltd. | £100,000 | 4.63% | 31/10/2046 | 103,335 | 0.01% |
| HSBC Bank Capital Funding Sterling 1 LP | £60,000 | 5.84% | Perpetual | 77,648 | 0.01% |
| HSBC Holdings plc | \$334,000 | 4.30% | 8/3/2026 | 332,304 | 0.03% |
| HSBC Holdings plc | \$207,000 | 3.90% | 25/5/2026 | 204,663 | 0.02% |
| HSBC Holdings plc | \$320,000 | 7.34% | 3/11/2026 | 326,148 | 0.03% |
| HSBC Holdings plc | €300,000 | 3.02% | 15/6/2027 | 310,871 | 0.03% |
| HSBC Holdings plc | £100,000 | 1.75% | 24/7/2027 | 118,994 | 0.01% |
| HSBC Holdings plc | \$200,000 | 5.89% | 14/8/2027 | 202,824 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| HSBC Holdings plc | \$441,000 | 2.25% | 22/11/2027 | 419,645 | 0.04% |
| HSBC Holdings plc | £100,000 | 5.75% | 20/12/2027 | 127,106 | 0.01% |
| HSBC Holdings plc | €122,000 | 4.75% | 10/3/2028 | 130,833 | 0.01% |
| HSBC Holdings plc | \$430,000 | 4.04% | 13/3/2028 | 420,759 | 0.04% |
| HSBC Holdings plc | \$585,000 | 5.60% | 17/5/2028 | 591,148 | 0.05% |
| HSBC Holdings plc | €200,000 | 3.13% | 7/6/2028 | 206,717 | 0.02% |
| HSBC Holdings plc | \$200,000 | 4.76% | 9/6/2028 | 198,543 | 0.02% |
| HSBC Holdings plc | £350,000 | 3.00% | 22/7/2028 | 416,124 | 0.04% |
| HSBC Holdings plc | \$435,000 | 5.21% | 11/8/2028 | 436,450 | 0.04% |
| HSBC Holdings plc | £100,000 | 2.63% | 16/8/2028 | 115,542 | 0.01% |
| HSBC Holdings plc | \$315,000 | 2.01% | 22/9/2028 | 290,225 | 0.03% |
| HSBC Holdings plc | \$250,000 | 7.39% | 3/11/2028 | 264,907 | 0.02% |
| HSBC Holdings plc | \$200,000 | 5.13% | 19/11/2028 | 199,918 | 0.02% |
| HSBC Holdings plc | \$200,000 | 6.16% | 9/3/2029 | 205,411 | 0.02% |
| HSBC Holdings plc | €200,000 | 3.76% | 20/5/2029 | 211,054 | 0.02% |
| HSBC Holdings plc | \$305,000 | 4.58% | 19/6/2029 | 298,918 | 0.03% |
| HSBC Holdings plc | \$220,000 | 2.21% | 17/8/2029 | 197,651 | 0.02% |
| HSBC Holdings plc | €100,000 | 0.64% | 24/9/2029 | 94,419 | 0.01% |
| HSBC Holdings plc | \$610,000 | 4.95% | 31/3/2030 | 603,781 | 0.05% |
| HSBC Holdings plc | \$410,000 | 3.97% | 22/5/2030 | 387,222 | 0.04% |
| HSBC Holdings plc | €220,000 | 3.00% | 29/5/2030 | 251,099 | 0.02% |
| HSBC Holdings plc | €289,000 | 3.45% | 25/9/2030 | 301,055 | 0.03% |
| HSBC Holdings plc | \$400,000 | 5.29% | 19/11/2030 | 397,155 | 0.04% |
| HSBC Holdings plc | \$205,000 | 2.85% | 4/6/2031 | 179,949 | 0.02% |
| HSBC Holdings plc | \$300,000 | 2.36% | 18/8/2031 | 255,237 | 0.02% |
| HSBC Holdings plc | £200,000 | 6.80% | 14/9/2031 | 268,227 | 0.02% |
| HSBC Holdings plc | €300,000 | 0.77% | 13/11/2031 | 270,300 | 0.02% |
| HSBC Holdings plc | €300,000 | 4.79% | 10/3/2032 | 334,942 | 0.03% |
| HSBC Holdings plc | \$200,000 | 5.73% | 17/5/2032 | 202,104 | 0.02% |
| HSBC Holdings plc | \$512,000 | 2.80% | 24/5/2032 | 435,084 | 0.04% |
| HSBC Holdings plc | €200,000 | 6.36% | 16/11/2032 | 222,784 | 0.02% |
| HSBC Holdings plc | \$205,000 | 2.87% | 22/11/2032 | 172,918 | 0.02% |
| HSBC Holdings plc | \$460,000 | 4.76% | 29/3/2033 | 432,650 | 0.04% |
| HSBC Holdings plc | €400,000 | 4.86% | 23/5/2033 | 451,673 | 0.04% |
| HSBC Holdings plc | \$405,000 | 5.40% | 11/8/2033 | 400,107 | 0.04% |
| HSBC Holdings plc | \$345,000 | 8.11% | 3/11/2033 | 388,775 | 0.04% |
| HSBC Holdings plc | \$400,000 | 6.25% | 9/3/2034 | 415,394 | 0.04% |
| HSBC Holdings plc | \$350,000 | 6.55% | 20/6/2034 | 360,682 | 0.03% |
| HSBC Holdings plc | \$270,000 | 7.40% | 13/11/2034 | 293,477 | 0.03% |
| HSBC Holdings plc | £400,000 | 8.20% | 16/11/2034 | 548,705 | 0.05% |
| HSBC Holdings plc | \$200,000 | 5.72% | 4/3/2035 | 201,351 | 0.02% |
| HSBC Holdings plc | €100,000 | 4.60% | 22/3/2035 | 107,017 | 0.01% |
| HSBC Holdings plc | €100,000 | 3.83% | 25/9/2035 | 105,185 | 0.01% |
| HSBC Holdings plc | \$289,000 | 5.87% | 18/11/2035 | 282,228 | 0.03% |
| HSBC Holdings plc | \$150,000 | 6.50% | 2/5/2036 | 155,907 | 0.01% |
| HSBC Holdings plc | \$520,000 | 6.50% | 15/9/2037 | 532,651 | 0.05% |
| HSBC Holdings plc | £200,000 | 7.00% | 7/4/2038 | 264,236 | 0.02% |
| HSBC Holdings plc | \$70,000 | 6.80% | 1/6/2038 | 74,733 | 0.01% |
| HSBC Holdings plc | £50,000 | 6.00% | 29/3/2040 | 60,571 | 0.01% |
| HSBC Holdings plc | \$135,000 | 6.10% | 14/1/2042 | 143,272 | 0.01% |
| HSBC Holdings plc | \$500,000 | 6.33% | 9/3/2044 | 526,905 | 0.05% |
| HSBC Holdings plc | \$405,000 | 5.25% | 14/3/2044 | 372,148 | 0.03% |
| Hyde Housing Association Ltd. | £200,000 | 1.75% | 18/8/2055 | 104,884 | 0.01% |
| IHG Finance LLC | €200,000 | 4.38% | 28/11/2029 | 218,160 | 0.02% |
| IHG Finance LLC | €400,000 | 3.63% | 27/9/2031 | 416,568 | 0.04% |
| Inchcape plc | £100,000 | 6.50% | 9/6/2028 | 128,064 | 0.01% |
| Informa plc | €100,000 | 3.00% | 23/10/2027 | 103,794 | 0.01% |
| Informa plc | €100,000 | 1.25% | 22/4/2028 | 98,192 | 0.01% |
| Informa plc | €300,000 | 3.25% | 23/10/2030 | 309,418 | 0.03% |
| InterContinental Hotels Group plc | €250,000 | 2.13% | 15/5/2027 | 255,088 | 0.02% |
| Intermediate Capital Group plc | €100,000 | 1.63% | 17/2/2027 | 99,594 | 0.01% |
| Intermediate Capital Group plc | €100,000 | 2.50% | 28/1/2030 | 96,562 | 0.01% |
| International Consolidated Airlines Group SA | €200,000 | 3.75% | 25/3/2029 | 210,348 | 0.02% |
| International Distribution Services plc | €100,000 | 5.25% | 14/9/2028 | 109,249 | 0.01% |
| Investec plc | €100,000 | 1.88% | 16/7/2028 | 114,205 | 0.01% |
| Just Group plc | £100,000 | 6.88% | 30/3/2035 | 125,061 | 0.01% |
| Land Securities Capital Markets plc | £200,000 | 4.75% | 18/9/2031 | 246,209 | 0.02% |
| Land Securities Capital Markets plc | £100,000 | 4.88% | 15/9/2032 | 123,666 | 0.01% |
| Land Securities Capital Markets plc | £100,000 | 4.63% | 23/9/2034 | 118,967 | 0.01% |
| Legal & General Group plc | £200,000 | 5.50% | 27/6/2064 | 233,592 | 0.02% |
| Lloyds Bank Corporate Markets plc | €300,000 | 2.38% | 9/4/2026 | 309,181 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Lloyds Bank plc | £100,000 | 6.50% | 17/9/2040 | 137,020 | 0.01% |
| Lloyds Banking Group plc | \$200,000 | 4.65% | 24/3/2026 | 198,801 | 0.02% |
| Lloyds Banking Group plc | \$360,000 | 3.75% | 11/1/2027 | 352,006 | 0.03% |
| Lloyds Banking Group plc | \$90,000 | 1.63% | 11/5/2027 | 86,073 | 0.01% |
| Lloyds Banking Group plc | \$200,000 | 5.99% | 7/8/2027 | 202,958 | 0.02% |
| Lloyds Banking Group plc | €100,000 | 1.50% | 12/9/2027 | 99,853 | 0.01% |
| Lloyds Banking Group plc | \$200,000 | 5.46% | 5/1/2028 | 201,627 | 0.02% |
| Lloyds Banking Group plc | \$215,000 | 3.75% | 18/3/2028 | 209,211 | 0.02% |
| Lloyds Banking Group plc | \$250,000 | 4.38% | 22/3/2028 | 244,218 | 0.02% |
| Lloyds Banking Group plc | \$285,000 | 4.55% | 16/8/2028 | 279,700 | 0.03% |
| Lloyds Banking Group plc | \$215,000 | 3.57% | 7/11/2028 | 206,539 | 0.02% |
| Lloyds Banking Group plc | \$200,000 | 5.09% | 26/11/2028 | 200,250 | 0.02% |
| Lloyds Banking Group plc | \$220,000 | 5.72% | 5/6/2030 | 223,774 | 0.02% |
| Lloyds Banking Group plc | €197,000 | 3.13% | 24/8/2030 | 202,742 | 0.02% |
| Lloyds Banking Group plc | €100,000 | 5.25% | 4/10/2030 | 125,779 | 0.01% |
| Lloyds Banking Group plc | €100,000 | 4.75% | 21/9/2031 | 110,831 | 0.01% |
| Lloyds Banking Group plc | €231,000 | 3.88% | 14/5/2032 | 244,283 | 0.02% |
| Lloyds Banking Group plc | £200,000 | 6.63% | 2/6/2033 | 256,554 | 0.02% |
| Lloyds Banking Group plc | \$230,000 | 4.98% | 11/8/2033 | 220,894 | 0.02% |
| Lloyds Banking Group plc | \$150,000 | 7.95% | 15/11/2033 | 167,723 | 0.01% |
| Lloyds Banking Group plc | \$250,000 | 5.68% | 5/1/2035 | 249,212 | 0.02% |
| Lloyds Banking Group plc | \$200,000 | 5.59% | 26/11/2035 | 198,202 | 0.02% |
| Lloyds Banking Group plc | £200,000 | 2.71% | 3/12/2035 | 211,114 | 0.02% |
| Lloyds Banking Group plc | \$65,000 | 5.30% | 1/12/2045 | 58,821 | 0.00% |
| Lloyds Banking Group plc | \$300,000 | 3.37% | 14/12/2046 | 208,733 | 0.02% |
| Lloyds Banking Group plc | \$125,000 | 4.34% | 9/1/2048 | 98,061 | 0.01% |
| London & Quadrant Housing Trust | £200,000 | 5.50% | 27/1/2040 | 240,408 | 0.02% |
| London Power Networks plc | £40,000 | 6.13% | 7/6/2027 | 51,558 | 0.00% |
| London Power Networks plc | £100,000 | 5.88% | 15/11/2040 | 126,912 | 0.01% |
| London Stock Exchange Group plc | £100,000 | 1.75% | 6/12/2027 | 100,705 | 0.01% |
| London Stock Exchange Group plc | £200,000 | 1.63% | 6/4/2030 | 214,028 | 0.02% |
| Lseg Netherlands BV | €200,000 | 4.13% | 29/9/2026 | 211,600 | 0.02% |
| Lseg Netherlands BV | €100,000 | 2.75% | 20/9/2027 | 103,437 | 0.01% |
| Lseg Netherlands BV | €300,000 | 0.25% | 6/4/2028 | 286,861 | 0.03% |
| Lseg Netherlands BV | €100,000 | 0.75% | 6/4/2033 | 85,258 | 0.01% |
| M&G plc | £200,000 | 5.63% | 20/10/2051 | 239,970 | 0.02% |
| M&G plc | £220,000 | 5.56% | 20/7/2055 | 250,900 | 0.02% |
| M&G plc | £100,000 | 6.25% | 20/10/2068 | 113,255 | 0.01% |
| Manchester Airport Group Funding plc | £400,000 | 4.75% | 31/3/2034 | 480,654 | 0.04% |
| Manchester Airport Group Funding plc | £100,000 | 6.13% | 30/9/2041 | 128,117 | 0.01% |
| Martlet Homes Ltd. | £200,000 | 3.00% | 9/5/2052 | 151,596 | 0.01% |
| Morhomes plc | £200,000 | 3.40% | 19/2/2038 | 194,792 | 0.02% |
| Motability Operations Group plc | €500,000 | 0.38% | 3/1/2026 | 506,259 | 0.05% |
| Motability Operations Group plc | €700,000 | 4.00% | 17/1/2030 | 750,634 | 0.07% |
| Motability Operations Group plc | €600,000 | 2.38% | 14/3/2032 | 627,192 | 0.06% |
| Motability Operations Group plc | €100,000 | 3.88% | 24/1/2034 | 106,112 | 0.01% |
| Motability Operations Group plc | €100,000 | 4.25% | 17/6/2035 | 108,720 | 0.01% |
| Motability Operations Group plc | €100,000 | 2.38% | 3/7/2039 | 85,231 | 0.01% |
| Motability Operations Group plc | €125,000 | 4.88% | 17/1/2043 | 138,600 | 0.01% |
| Motability Operations Group plc | €100,000 | 5.75% | 11/9/2048 | 121,783 | 0.01% |
| Motability Operations Group plc | €100,000 | 5.63% | 24/1/2054 | 118,380 | 0.01% |
| National Grid Electricity Distribution South West plc | £100,000 | 5.82% | 31/7/2041 | 123,869 | 0.01% |
| National Grid Electricity Distribution West Midlands plc | £300,000 | 5.75% | 16/4/2032 | 381,844 | 0.03% |
| National Grid Electricity Transmission plc | CAD265,000 | 2.30% | 22/6/2029 | 173,366 | 0.02% |
| National Grid Electricity Transmission plc | CAD35,000 | 5.22% | 16/9/2031 | 25,833 | 0.00% |
| National Grid Electricity Transmission plc | €100,000 | 0.82% | 7/7/2032 | 86,843 | 0.01% |
| National Grid Electricity Transmission plc | £200,000 | 2.00% | 17/4/2040 | 153,480 | 0.01% |
| National Grid Electricity Transmission plc | €100,000 | 0.87% | 26/11/2040 | 69,388 | 0.01% |
| National Grid Electricity Transmission plc | €150,000 | 5.27% | 18/1/2043 | 171,254 | 0.02% |
| Nationwide Building Society | €419,000 | 4.50% | 1/11/2026 | 447,447 | 0.04% |
| Nationwide Building Society | £100,000 | 6.18% | 7/12/2027 | 128,023 | 0.01% |
| Nationwide Building Society | €300,000 | 0.25% | 14/9/2028 | 282,223 | 0.03% |
| Nationwide Building Society | €200,000 | 3.83% | 24/7/2032 | 212,023 | 0.02% |
| NatWest Group plc | \$270,000 | 4.80% | 5/4/2026 | 269,990 | 0.02% |
| NatWest Group plc | \$1,240,000 | 7.47% | 10/11/2026 | 1,265,318 | 0.12% |
| NatWest Group plc | \$200,000 | 5.58% | 1/3/2028 | 202,288 | 0.02% |
| NatWest Group plc | €100,000 | 4.70% | 14/3/2028 | 107,380 | 0.01% |
| NatWest Group plc | \$240,000 | 3.07% | 22/5/2028 | 229,487 | 0.02% |
| NatWest Group plc | €200,000 | 4.07% | 6/9/2028 | 212,749 | 0.02% |
| NatWest Group plc | \$200,000 | 5.52% | 30/9/2028 | 202,462 | 0.02% |
| NatWest Group plc | £100,000 | 2.06% | 9/11/2028 | 115,360 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| NatWest Group plc | €100,000 | 4.77% | 16/2/2029 | 108,704 | 0.01% |
| NatWest Group plc | £300,000 | 3.62% | 29/3/2029 | 358,797 | 0.03% |
| NatWest Group plc | \$245,000 | 4.89% | 18/5/2029 | 242,505 | 0.02% |
| NatWest Group plc | €100,000 | 0.67% | 14/9/2029 | 94,731 | 0.01% |
| NatWest Group plc | \$200,000 | 5.08% | 27/1/2030 | 198,023 | 0.02% |
| NatWest Group plc | €100,000 | 0.78% | 26/2/2030 | 94,237 | 0.01% |
| NatWest Group plc | \$345,000 | 4.45% | 8/5/2030 | 332,685 | 0.03% |
| NatWest Group plc | \$400,000 | 4.96% | 15/8/2030 | 394,034 | 0.04% |
| NatWest Group plc | £100,000 | 2.11% | 28/11/2031 | 118,148 | 0.01% |
| NatWest Group plc | €300,000 | 3.58% | 12/9/2032 | 313,168 | 0.03% |
| NatWest Group plc | €100,000 | 1.04% | 14/9/2032 | 97,271 | 0.01% |
| NatWest Group plc | £100,000 | 7.42% | 6/6/2033 | 131,362 | 0.01% |
| NatWest Group plc | €270,000 | 5.76% | 28/2/2034 | 299,445 | 0.03% |
| NatWest Group plc | \$75,000 | 6.02% | 2/3/2034 | 76,864 | 0.01% |
| NatWest Group plc | \$200,000 | 6.48% | 1/6/2034 | 205,336 | 0.02% |
| NatWest Group plc | £200,000 | 5.64% | 17/10/2034 | 247,440 | 0.02% |
| NatWest Group plc | \$200,000 | 5.78% | 1/3/2035 | 201,164 | 0.02% |
| NatWest Group plc | \$100,000 | 3.03% | 28/11/2035 | 86,342 | 0.01% |
| NatWest Markets plc | €500,000 | 0.13% | 18/6/2026 | 498,631 | 0.05% |
| NatWest Markets plc | €100,000 | 1.38% | 2/3/2027 | 100,416 | 0.01% |
| NatWest Markets plc | £100,000 | 6.38% | 8/11/2027 | 129,929 | 0.01% |
| NatWest Markets plc | €100,000 | 4.25% | 13/1/2028 | 107,812 | 0.01% |
| NatWest Markets plc | €177,000 | 3.63% | 9/1/2029 | 188,328 | 0.02% |
| Northumbrian Water Finance plc | £100,000 | 4.50% | 14/2/2031 | 117,372 | 0.01% |
| Northumbrian Water Finance plc | £50,000 | 5.63% | 29/4/2033 | 61,428 | 0.01% |
| Notting Hill Genesis | £100,000 | 5.25% | 7/7/2042 | 113,663 | 0.01% |
| Optivo Finance plc | £100,000 | 2.86% | 7/10/2035 | 96,105 | 0.01% |
| Optivo Finance plc | £100,000 | 3.28% | 22/3/2048 | 82,324 | 0.01% |
| Orbit Capital plc | £100,000 | 3.38% | 14/6/2048 | 85,578 | 0.01% |
| OSB Group plc | £100,000 | 9.50% | 7/9/2028 | 135,926 | 0.01% |
| Peabody Capital No 2 plc | £200,000 | 3.25% | 14/9/2048 | 163,173 | 0.01% |
| Pearson Funding plc | £100,000 | 3.75% | 4/6/2030 | 117,165 | 0.01% |
| Phoenix Group Holdings plc | €150,000 | 4.38% | 24/1/2029 | 158,052 | 0.01% |
| Phoenix Group Holdings plc | £100,000 | 5.87% | 13/6/2029 | 124,717 | 0.01% |
| Phoenix Group Holdings plc | £100,000 | 5.63% | 28/4/2031 | 121,003 | 0.01% |
| Phoenix Group Holdings plc | £100,000 | 7.75% | 6/12/2053 | 130,843 | 0.01% |
| Places For People Treasury plc | £100,000 | 6.25% | 6/12/2041 | 125,762 | 0.01% |
| Reckitt Benckiser Treasury Services Nederland BV | €100,000 | 0.38% | 19/5/2026 | 100,294 | 0.01% |
| Reckitt Benckiser Treasury Services plc | €100,000 | 3.63% | 14/9/2028 | 106,194 | 0.01% |
| Reckitt Benckiser Treasury Services plc | €400,000 | 3.63% | 20/6/2029 | 426,093 | 0.04% |
| Reckitt Benckiser Treasury Services plc | €100,000 | 3.88% | 14/9/2033 | 106,859 | 0.01% |
| Reckitt Benckiser Treasury Services plc | £100,000 | 5.63% | 14/12/2038 | 126,660 | 0.01% |
| RELX Capital, Inc. | \$260,000 | 4.00% | 18/3/2029 | 251,201 | 0.02% |
| RELX Capital, Inc. | \$80,000 | 3.00% | 22/5/2030 | 72,626 | 0.01% |
| RELX Finance BV | €400,000 | 1.38% | 12/5/2026 | 407,661 | 0.04% |
| RELX Finance BV | €100,000 | 1.50% | 13/5/2027 | 100,922 | 0.01% |
| RELX Finance BV | €100,000 | 0.50% | 10/3/2028 | 96,552 | 0.01% |
| RELX Finance BV | €500,000 | 3.75% | 12/6/2031 | 535,917 | 0.05% |
| RELX Finance BV | €100,000 | 0.88% | 10/3/2032 | 88,755 | 0.01% |
| RELX Finance BV | €200,000 | 3.38% | 20/3/2033 | 207,767 | 0.02% |
| RL Finance Bonds No 4 plc | £100,000 | 4.88% | 7/10/2049 | 100,872 | 0.01% |
| Rothesay Life plc | £200,000 | 3.38% | 12/7/2026 | 243,630 | 0.02% |
| Rothesay Life plc | £100,000 | 7.73% | 16/5/2033 | 133,186 | 0.01% |
| Rothesay Life plc | £100,000 | 7.02% | 10/12/2034 | 127,851 | 0.01% |
| Sage Group plc | £100,000 | 1.63% | 25/2/2031 | 101,985 | 0.01% |
| Sanctuary Capital plc | £110,000 | 6.70% | 23/3/2039 | 152,495 | 0.01% |
| Sanctuary Capital plc | £100,000 | 2.38% | 14/4/2050 | 69,326 | 0.01% |
| Santander UK Group Holdings plc | \$125,000 | 6.83% | 21/11/2026 | 126,803 | 0.01% |
| Santander UK Group Holdings plc | \$255,000 | 1.67% | 14/6/2027 | 242,615 | 0.02% |
| Santander UK Group Holdings plc | £200,000 | 7.10% | 16/11/2027 | 258,324 | 0.02% |
| Santander UK Group Holdings plc | \$300,000 | 2.47% | 11/1/2028 | 284,127 | 0.03% |
| Santander UK Group Holdings plc | €100,000 | 3.53% | 25/8/2028 | 104,628 | 0.01% |
| Santander UK Group Holdings plc | \$70,000 | 3.82% | 3/11/2028 | 67,374 | 0.01% |
| Santander UK Group Holdings plc | \$200,000 | 6.53% | 10/1/2029 | 206,123 | 0.02% |
| Santander UK Group Holdings plc | £100,000 | 7.48% | 29/8/2029 | 133,869 | 0.01% |
| Santander UK Group Holdings plc | €100,000 | 0.60% | 13/9/2029 | 93,849 | 0.01% |
| Scottish Widows Ltd. | £100,000 | 7.00% | 16/6/2043 | 129,125 | 0.01% |
| Segro plc | €100,000 | 3.50% | 24/9/2032 | 103,262 | 0.01% |
| Segro plc | £100,000 | 5.13% | 6/12/2041 | 117,956 | 0.01% |
| Severn Trent Utilities Finance plc | £100,000 | 3.63% | 16/1/2026 | 123,642 | 0.01% |
| Severn Trent Utilities Finance plc | £50,000 | 6.25% | 7/6/2029 | 65,092 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Severn Trent Utilities Finance plc | £125,000 | 2.75% | 5/12/2031 | 133,960 | 0.01% |
| Severn Trent Utilities Finance plc | £100,000 | 2.63% | 22/2/2033 | 102,360 | 0.01% |
| Severn Trent Utilities Finance plc | £100,000 | 4.00% | 5/3/2034 | 105,821 | 0.01% |
| Severn Trent Utilities Finance plc | £250,000 | 5.25% | 4/4/2036 | 303,388 | 0.03% |
| Severn Trent Utilities Finance plc | £100,000 | 5.88% | 31/7/2038 | 126,420 | 0.01% |
| Severn Trent Utilities Finance plc | £150,000 | 2.00% | 2/6/2040 | 114,835 | 0.01% |
| Sky Ltd. | €300,000 | 2.50% | 15/9/2026 | 309,476 | 0.03% |
| Smith & Nephew plc ¹ | \$215,000 | 2.03% | 14/10/2030 | 180,287 | 0.02% |
| Smiths Group plc | €100,000 | 2.00% | 23/2/2027 | 101,608 | 0.01% |
| South Eastern Power Networks plc | £100,000 | 5.63% | 30/9/2030 | 129,107 | 0.01% |
| South Eastern Power Networks plc | £100,000 | 6.38% | 12/11/2031 | 133,621 | 0.01% |
| South Eastern Power Networks plc | £500,000 | 1.75% | 30/9/2034 | 457,474 | 0.04% |
| Southern Electric Power Distribution plc | £225,000 | 5.50% | 7/6/2032 | 289,307 | 0.03% |
| Southern Water Services Finance Ltd. | £325,000 | 1.63% | 30/3/2027 | 336,587 | 0.03% |
| Southern Water Services Finance Ltd. | £50,000 | 5.13% | 30/9/2056 | 51,249 | 0.00% |
| SP Manweb plc | £100,000 | 4.88% | 20/9/2027 | 125,522 | 0.01% |
| SP Transmission plc | £100,000 | 2.00% | 13/11/2031 | 103,452 | 0.01% |
| Standard Chartered plc | €200,000 | 0.90% | 2/7/2027 | 201,320 | 0.02% |
| Standard Chartered plc | €100,000 | 4.87% | 10/5/2031 | 111,230 | 0.01% |
| Standard Chartered plc | €100,000 | 1.20% | 23/9/2031 | 99,516 | 0.01% |
| Standard Chartered plc | £100,000 | 4.38% | 18/1/2038 | 112,164 | 0.01% |
| SW Finance I plc | £150,000 | 7.38% | 12/12/2041 | 168,627 | 0.02% |
| Unilever Capital Corp. | \$290,000 | 4.25% | 12/8/2027 | 288,257 | 0.03% |
| Unilever Capital Corp. | \$125,000 | 3.50% | 22/3/2028 | 120,968 | 0.01% |
| Unilever Capital Corp. | £100,000 | 4.88% | 8/9/2028 | 100,787 | 0.01% |
| Unilever Capital Corp. | €100,000 | 3.30% | 6/6/2029 | 105,970 | 0.01% |
| Unilever Capital Corp. | \$200,000 | 2.13% | 6/9/2029 | 178,037 | 0.02% |
| Unilever Capital Corp. | \$150,000 | 5.90% | 15/11/2032 | 159,200 | 0.01% |
| Unilever Capital Corp. | €200,000 | 3.40% | 6/6/2033 | 211,007 | 0.02% |
| Unilever Capital Corp. | \$100,000 | 5.00% | 8/12/2033 | 99,871 | 0.01% |
| Unilever Capital Corp. | \$100,000 | 4.63% | 12/8/2034 | 96,245 | 0.01% |
| Unilever Finance Netherlands BV | €100,000 | 0.75% | 28/2/2026 | 101,424 | 0.01% |
| Unilever Finance Netherlands BV | €300,000 | 1.13% | 12/2/2027 | 301,981 | 0.03% |
| Unilever Finance Netherlands BV | €300,000 | 1.00% | 14/2/2027 | 301,472 | 0.03% |
| Unilever Finance Netherlands BV | €200,000 | 1.75% | 16/11/2028 | 200,351 | 0.02% |
| Unilever Finance Netherlands BV | €100,000 | 1.75% | 25/3/2030 | 98,549 | 0.01% |
| Unilever Finance Netherlands BV | €100,000 | 3.50% | 23/2/2035 | 106,337 | 0.01% |
| Unilever Finance Netherlands BV | €200,000 | 3.50% | 15/2/2037 | 211,155 | 0.02% |
| United Kingdom Gilt | £141,000 | 1.25% | 22/10/2041 | 103,272 | 0.01% |
| United Kingdom Gilt | £150,000 | 1.25% | 31/7/2051 | 84,076 | 0.01% |
| United Utilities Water Finance plc | €100,000 | 3.75% | 23/5/2034 | 103,947 | 0.01% |
| United Utilities Water Finance plc | £100,000 | 1.75% | 10/2/2038 | 79,561 | 0.01% |
| United Utilities Water Finance plc | £100,000 | 5.13% | 6/10/2038 | 116,155 | 0.01% |
| United Utilities Water Finance plc | £200,000 | 5.75% | 28/5/2051 | 237,591 | 0.02% |
| Virgin Money UK plc | £100,000 | 4.00% | 18/3/2028 | 105,586 | 0.01% |
| Virgin Money UK plc | €300,000 | 4.63% | 29/10/2028 | 323,593 | 0.03% |
| Virgin Money UK plc | £200,000 | 7.63% | 23/8/2029 | 269,933 | 0.02% |
| Vodafone Group plc | €400,000 | 0.90% | 24/11/2026 | 401,497 | 0.04% |
| Vodafone Group plc | €100,000 | 1.88% | 20/11/2029 | 99,655 | 0.01% |
| Vodafone Group plc | €800,000 | 1.63% | 24/11/2030 | 771,462 | 0.07% |
| Vodafone Group plc | £180,000 | 5.90% | 26/11/2032 | 236,557 | 0.02% |
| Vodafone Group plc | \$65,000 | 6.15% | 27/2/2037 | 68,223 | 0.01% |
| Vodafone Group plc | €100,000 | 2.88% | 20/11/2037 | 97,540 | 0.01% |
| Vodafone Group plc | \$250,000 | 4.38% | 19/2/2043 | 214,243 | 0.02% |
| Vodafone Group plc | \$215,000 | 5.25% | 30/5/2048 | 198,854 | 0.02% |
| Vodafone Group plc | \$260,000 | 4.88% | 19/6/2049 | 223,554 | 0.02% |
| Vodafone Group plc | £400,000 | 3.38% | 8/8/2049 | 327,238 | 0.03% |
| Vodafone Group plc | \$256,000 | 4.25% | 17/9/2050 | 198,658 | 0.02% |
| Vodafone Group plc | £150,000 | 5.13% | 2/12/2052 | 161,061 | 0.01% |
| Vodafone Group plc | \$395,000 | 5.75% | 28/6/2054 | 381,698 | 0.03% |
| Vodafone Group plc | \$145,000 | 5.88% | 28/6/2064 | 140,278 | 0.01% |
| Vodafone International Financing DAC | €400,000 | 3.75% | 2/12/2034 | 426,910 | 0.04% |
| Vodafone International Financing DAC | €100,000 | 4.00% | 10/2/2043 | 106,880 | 0.01% |
| Wellcome Trust Finance plc | £100,000 | 4.63% | 25/7/2036 | 120,378 | 0.01% |
| Wellcome Trust Ltd. | £100,000 | 4.00% | 9/5/2059 | 100,616 | 0.01% |
| Wellcome Trust Ltd. | £130,000 | 1.50% | 14/7/2071 | 58,007 | 0.00% |
| Whitbread Group plc | £100,000 | 2.38% | 31/5/2027 | 117,088 | 0.01% |
| WPP Finance Deutschland GmbH | €200,000 | 1.63% | 23/3/2030 | 193,205 | 0.02% |
| Yorkshire Building Society | £100,000 | 3.50% | 21/4/2026 | 123,136 | 0.01% |
| Yorkshire Building Society | £100,000 | 3.51% | 11/10/2030 | 116,536 | 0.01% |
| Yorkshire Housing Finance plc | £100,000 | 4.13% | 31/10/2044 | 97,006 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Yorkshire Water Finance plc | £100,000 | 1.75% | 26/11/2026 | 116,494 | 0.01% |
| Yorkshire Water Finance plc | £100,000 | 1.75% | 27/10/2032 | 92,709 | 0.01% |
| Yorkshire Water Finance plc | £100,000 | 6.38% | 18/11/2034 | 125,598 | 0.01% |
| Yorkshire Water Finance plc | £100,000 | 2.75% | 18/4/2041 | 79,935 | 0.01% |
| | | | | 87,172,729 | 8.01% |
| United States 56.42% (30 June 2024: 55.92%) | | | | | |
| Abbott Ireland Financing DAC | €200,000 | 1.50% | 27/9/2026 | 203,491 | 0.02% |
| Abbott Ireland Financing DAC | €100,000 | 0.38% | 19/11/2027 | 97,121 | 0.01% |
| Abbott Laboratories | \$260,000 | 3.75% | 30/11/2026 | 256,919 | 0.02% |
| Abbott Laboratories | \$320,000 | 4.75% | 30/11/2036 | 308,981 | 0.03% |
| Abbott Laboratories | \$470,000 | 4.90% | 30/11/2046 | 438,332 | 0.04% |
| AbbVie, Inc. ¹ | \$670,000 | 3.20% | 14/5/2026 | 658,313 | 0.06% |
| AbbVie, Inc. ¹ | \$590,000 | 2.95% | 21/11/2026 | 573,361 | 0.05% |
| AbbVie, Inc. ¹ | \$350,000 | 4.80% | 15/3/2027 | 352,045 | 0.03% |
| AbbVie, Inc. | €150,000 | 0.75% | 18/11/2027 | 147,407 | 0.01% |
| AbbVie, Inc. | \$38,000 | 4.25% | 14/11/2028 | 37,412 | 0.00% |
| AbbVie, Inc. ¹ | \$465,000 | 4.80% | 15/3/2029 | 464,643 | 0.04% |
| AbbVie, Inc. | €300,000 | 2.13% | 1/6/2029 | 302,233 | 0.03% |
| AbbVie, Inc. ¹ | \$829,000 | 3.20% | 21/11/2029 | 769,686 | 0.07% |
| AbbVie, Inc. ¹ | \$350,000 | 4.95% | 15/3/2031 | 349,800 | 0.03% |
| AbbVie, Inc. ¹ | \$505,000 | 5.05% | 15/3/2034 | 499,130 | 0.05% |
| AbbVie, Inc. ¹ | \$560,000 | 4.55% | 15/3/2035 | 526,451 | 0.05% |
| AbbVie, Inc. ¹ | \$365,000 | 4.50% | 14/5/2035 | 341,491 | 0.03% |
| AbbVie, Inc. | \$50,000 | 4.30% | 14/5/2036 | 45,650 | 0.00% |
| AbbVie, Inc. | \$860,000 | 4.05% | 21/11/2039 | 735,354 | 0.07% |
| AbbVie, Inc. ¹ | \$550,000 | 4.40% | 6/11/2042 | 475,862 | 0.04% |
| AbbVie, Inc. | \$85,000 | 5.35% | 15/3/2044 | 82,582 | 0.01% |
| AbbVie, Inc. ¹ | \$95,000 | 4.85% | 15/6/2044 | 86,043 | 0.01% |
| AbbVie, Inc. | \$90,000 | 4.75% | 15/3/2045 | 80,225 | 0.01% |
| AbbVie, Inc. ¹ | \$770,000 | 4.70% | 14/5/2045 | 680,884 | 0.06% |
| AbbVie, Inc. | \$295,000 | 4.45% | 14/5/2046 | 251,053 | 0.02% |
| AbbVie, Inc. | \$230,000 | 4.88% | 14/11/2048 | 206,574 | 0.02% |
| AbbVie, Inc. ¹ | \$833,000 | 4.25% | 21/11/2049 | 678,413 | 0.06% |
| AbbVie, Inc. ¹ | \$510,000 | 5.40% | 15/3/2054 | 491,372 | 0.05% |
| AbbVie, Inc. | \$295,000 | 5.50% | 15/3/2064 | 282,235 | 0.03% |
| Accenture Capital, Inc. | \$200,000 | 4.05% | 4/10/2029 | 194,150 | 0.02% |
| Accenture Capital, Inc. | \$200,000 | 4.25% | 4/10/2031 | 192,268 | 0.02% |
| Accenture Capital, Inc. | \$250,000 | 4.50% | 4/10/2034 | 237,657 | 0.02% |
| Adobe, Inc. | \$210,000 | 2.15% | 1/2/2027 | 200,354 | 0.02% |
| Adobe, Inc. | \$155,000 | 4.80% | 4/4/2029 | 155,698 | 0.01% |
| Adobe, Inc. | \$200,000 | 2.30% | 1/2/2030 | 177,897 | 0.02% |
| Adobe, Inc. | \$110,000 | 4.95% | 4/4/2034 | 109,016 | 0.01% |
| Aetna, Inc. | \$113,000 | 6.63% | 15/6/2036 | 118,638 | 0.01% |
| Aflac, Inc. | \$135,000 | 3.60% | 1/4/2030 | 126,851 | 0.01% |
| Agilent Technologies, Inc. | \$145,000 | 2.30% | 12/3/2031 | 123,038 | 0.01% |
| Air Lease Corp. | \$470,000 | 3.75% | 1/6/2026 | 462,711 | 0.04% |
| Air Lease Corp. | \$40,000 | 5.30% | 25/6/2026 | 40,265 | 0.00% |
| Air Lease Corp. | \$55,000 | 2.20% | 15/1/2027 | 52,204 | 0.00% |
| Air Lease Corp. | CAD125,000 | 5.40% | 1/6/2028 | 90,799 | 0.01% |
| Air Lease Corp. | €100,000 | 3.70% | 15/4/2030 | 105,054 | 0.01% |
| Air Lease Corp. | \$165,000 | 3.13% | 1/12/2030 | 146,302 | 0.01% |
| Air Lease Corp. | \$140,000 | 2.88% | 15/1/2032 | 119,299 | 0.01% |
| Air Products & Chemicals, Inc. | €200,000 | 0.50% | 5/5/2028 | 192,329 | 0.02% |
| Air Products & Chemicals, Inc. ¹ | \$105,000 | 4.60% | 8/2/2029 | 104,550 | 0.01% |
| Air Products & Chemicals, Inc. | \$169,000 | 2.05% | 15/5/2030 | 146,670 | 0.01% |
| Air Products & Chemicals, Inc. | \$140,000 | 4.85% | 8/2/2034 | 136,677 | 0.01% |
| Air Products & Chemicals, Inc. | €300,000 | 4.00% | 3/3/2035 | 324,713 | 0.03% |
| Air Products & Chemicals, Inc. ¹ | \$95,000 | 2.70% | 15/5/2040 | 67,752 | 0.01% |
| Air Products & Chemicals, Inc. | \$140,000 | 2.80% | 15/5/2050 | 87,957 | 0.01% |
| Albemarle New Holding GmbH | €100,000 | 1.63% | 25/11/2028 | 96,130 | 0.01% |
| Alexandria Real Estate Equities, Inc. | \$105,000 | 3.38% | 15/8/2031 | 94,030 | 0.01% |
| Alexandria Real Estate Equities, Inc. | \$125,000 | 2.00% | 18/5/2032 | 99,643 | 0.01% |
| Alexandria Real Estate Equities, Inc. | \$160,000 | 1.88% | 1/2/2033 | 123,304 | 0.01% |
| Alexandria Real Estate Equities, Inc. | \$240,000 | 2.95% | 15/3/2034 | 197,723 | 0.02% |
| Alexandria Real Estate Equities, Inc. | \$130,000 | 3.00% | 18/5/2051 | 79,620 | 0.01% |
| Alexandria Real Estate Equities, Inc. | \$141,000 | 3.55% | 15/3/2052 | 95,882 | 0.01% |
| Allstate Corp. | \$105,000 | 5.25% | 30/3/2033 | 104,708 | 0.01% |
| Ally Financial, Inc. | \$40,000 | 4.75% | 9/6/2027 | 39,710 | 0.00% |
| Ally Financial, Inc. | \$150,000 | 7.10% | 15/11/2027 | 158,292 | 0.01% |
| Ally Financial, Inc. | \$185,000 | 2.20% | 2/11/2028 | 164,726 | 0.02% |
| Ally Financial, Inc. | \$255,000 | 6.99% | 13/6/2029 | 265,667 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ally Financial, Inc. | \$140,000 | 6.85% | 3/1/2030 | 145,209 | 0.01% |
| Ally Financial, Inc. | \$205,000 | 8.00% | 1/11/2031 | 226,835 | 0.02% |
| Ally Financial, Inc. | \$70,000 | 6.18% | 26/7/2035 | 69,198 | 0.01% |
| Alphabet, Inc. ¹ | \$245,000 | 0.80% | 15/8/2027 | 224,100 | 0.02% |
| Alphabet, Inc. ¹ | \$310,000 | 1.10% | 15/8/2030 | 257,853 | 0.02% |
| Alphabet, Inc. | \$170,000 | 1.90% | 15/8/2040 | 110,994 | 0.01% |
| Alphabet, Inc. ¹ | \$460,000 | 2.05% | 15/8/2050 | 255,139 | 0.02% |
| Alphabet, Inc. | \$325,000 | 2.25% | 15/8/2060 | 175,799 | 0.02% |
| Amazon.com, Inc. | \$565,000 | 1.00% | 12/5/2026 | 540,571 | 0.05% |
| Amazon.com, Inc. | \$175,000 | 3.30% | 13/4/2027 | 170,837 | 0.02% |
| Amazon.com, Inc. | \$180,000 | 1.20% | 3/6/2027 | 166,872 | 0.02% |
| Amazon.com, Inc. | \$680,000 | 3.15% | 22/8/2027 | 657,510 | 0.06% |
| Amazon.com, Inc. | \$570,000 | 4.55% | 1/12/2027 | 573,329 | 0.05% |
| Amazon.com, Inc. | \$275,000 | 1.65% | 12/5/2028 | 250,541 | 0.02% |
| Amazon.com, Inc. | \$500,000 | 3.45% | 13/4/2029 | 479,533 | 0.04% |
| Amazon.com, Inc. | \$135,000 | 4.65% | 1/12/2029 | 135,871 | 0.01% |
| Amazon.com, Inc. | \$360,000 | 1.50% | 3/6/2030 | 305,363 | 0.03% |
| Amazon.com, Inc. | \$565,000 | 2.10% | 12/5/2031 | 482,338 | 0.04% |
| Amazon.com, Inc. | \$335,000 | 3.60% | 13/4/2032 | 309,808 | 0.03% |
| Amazon.com, Inc. | \$295,000 | 4.70% | 1/12/2032 | 293,545 | 0.03% |
| Amazon.com, Inc. | \$405,000 | 3.88% | 22/8/2037 | 358,039 | 0.03% |
| Amazon.com, Inc. | \$360,000 | 2.88% | 12/5/2041 | 264,513 | 0.02% |
| Amazon.com, Inc. | \$275,000 | 4.95% | 5/12/2044 | 262,289 | 0.02% |
| Amazon.com, Inc. | \$495,000 | 4.05% | 22/8/2047 | 407,248 | 0.04% |
| Amazon.com, Inc. | \$385,000 | 2.50% | 3/6/2050 | 229,473 | 0.02% |
| Amazon.com, Inc. | \$730,000 | 3.10% | 12/5/2051 | 490,863 | 0.05% |
| Amazon.com, Inc. | \$355,000 | 3.95% | 13/4/2052 | 279,601 | 0.03% |
| Amazon.com, Inc. | \$330,000 | 4.25% | 22/8/2057 | 269,714 | 0.02% |
| Amazon.com, Inc. | \$347,000 | 2.70% | 3/6/2060 | 198,803 | 0.02% |
| Amazon.com, Inc. | \$221,000 | 3.25% | 12/5/2061 | 143,994 | 0.01% |
| Amazon.com, Inc. | \$260,000 | 4.10% | 13/4/2062 | 203,797 | 0.02% |
| American Express Co. | \$210,000 | 4.90% | 13/2/2026 | 210,698 | 0.02% |
| American Express Co. | \$135,000 | 3.13% | 20/5/2026 | 132,293 | 0.01% |
| American Express Co. | \$205,000 | 1.65% | 4/11/2026 | 194,336 | 0.02% |
| American Express Co. | \$185,000 | 2.55% | 4/3/2027 | 177,076 | 0.02% |
| American Express Co. | \$830,000 | 3.30% | 3/5/2027 | 805,357 | 0.07% |
| American Express Co. | \$75,000 | 5.39% | 28/7/2027 | 75,814 | 0.01% |
| American Express Co. | \$280,000 | 5.85% | 5/11/2027 | 288,578 | 0.03% |
| American Express Co. | \$290,000 | 5.10% | 16/2/2028 | 291,587 | 0.03% |
| American Express Co. | \$215,000 | 5.04% | 26/7/2028 | 215,783 | 0.02% |
| American Express Co. | \$125,000 | 4.05% | 3/5/2029 | 121,920 | 0.01% |
| American Express Co. | \$275,000 | 5.28% | 27/7/2029 | 277,594 | 0.03% |
| American Express Co. | \$320,000 | 5.53% | 25/4/2030 | 325,771 | 0.03% |
| American Express Co. | \$150,000 | 6.49% | 30/10/2031 | 160,190 | 0.01% |
| American Express Co. | \$115,000 | 4.99% | 26/5/2033 | 112,367 | 0.01% |
| American Express Co. | \$175,000 | 4.42% | 3/8/2033 | 166,302 | 0.02% |
| American Express Co. | \$200,000 | 5.04% | 1/5/2034 | 196,383 | 0.02% |
| American Express Co. | \$215,000 | 5.28% | 26/7/2035 | 212,578 | 0.02% |
| American Express Co. | \$197,000 | 4.05% | 3/12/2042 | 165,029 | 0.02% |
| American Honda Finance Corp. | \$100,000 | 4.95% | 9/1/2026 | 100,189 | 0.01% |
| American Honda Finance Corp. | €250,000 | 3.50% | 24/4/2026 | 261,489 | 0.02% |
| American Honda Finance Corp. | \$55,000 | 5.25% | 7/7/2026 | 55,421 | 0.01% |
| American Honda Finance Corp. | \$150,000 | 1.30% | 9/9/2026 | 141,808 | 0.01% |
| American Honda Finance Corp. | \$125,000 | 4.40% | 5/10/2026 | 124,567 | 0.01% |
| American Honda Finance Corp. | £200,000 | 0.75% | 25/11/2026 | 233,011 | 0.02% |
| American Honda Finance Corp. | \$100,000 | 4.45% | 22/10/2027 | 99,291 | 0.01% |
| American Honda Finance Corp. | €300,000 | 3.75% | 25/10/2027 | 317,858 | 0.03% |
| American Honda Finance Corp. | \$65,000 | 2.00% | 24/3/2028 | 59,400 | 0.01% |
| American Honda Finance Corp. | €600,000 | 0.30% | 7/7/2028 | 564,554 | 0.05% |
| American Honda Finance Corp. | \$130,000 | 5.65% | 15/11/2028 | 133,345 | 0.01% |
| American Honda Finance Corp. | \$100,000 | 4.90% | 13/3/2029 | 99,676 | 0.01% |
| American Honda Finance Corp. | \$125,000 | 4.40% | 5/9/2029 | 121,615 | 0.01% |
| American Honda Finance Corp. | \$100,000 | 5.05% | 10/7/2031 | 98,847 | 0.01% |
| American Honda Finance Corp. | \$140,000 | 4.90% | 10/1/2034 | 134,369 | 0.01% |
| American International Group, Inc. | €100,000 | 1.88% | 21/6/2027 | 101,143 | 0.01% |
| American International Group, Inc. | \$100,000 | 5.13% | 27/3/2033 | 98,956 | 0.01% |
| American International Group, Inc. | \$170,000 | 4.75% | 1/4/2048 | 150,737 | 0.01% |
| American International Group, Inc. | \$169,000 | 4.38% | 30/6/2050 | 139,663 | 0.01% |
| American Medical Systems Europe BV | €100,000 | 1.63% | 8/3/2031 | 94,786 | 0.01% |
| American Medical Systems Europe BV | €300,000 | 1.88% | 8/3/2034 | 275,185 | 0.03% |
| American Tower Corp. | €100,000 | 1.95% | 22/5/2026 | 102,351 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| American Tower Corp. | \$95,000 | 3.38% | 15/10/2026 | 92,788 | 0.01% |
| American Tower Corp. | \$85,000 | 2.75% | 15/1/2027 | 81,658 | 0.01% |
| American Tower Corp. | €100,000 | 0.40% | 15/2/2027 | 98,442 | 0.01% |
| American Tower Corp. | \$45,000 | 3.55% | 15/7/2027 | 43,595 | 0.00% |
| American Tower Corp. | €200,000 | 0.50% | 15/1/2028 | 192,717 | 0.02% |
| American Tower Corp. | \$225,000 | 5.80% | 15/11/2028 | 230,791 | 0.02% |
| American Tower Corp. | €200,000 | 0.88% | 21/5/2029 | 188,627 | 0.02% |
| American Tower Corp. | \$145,000 | 3.80% | 15/8/2029 | 137,304 | 0.01% |
| American Tower Corp. | \$50,000 | 2.90% | 15/1/2030 | 45,013 | 0.00% |
| American Tower Corp. | \$360,000 | 2.10% | 15/6/2030 | 308,239 | 0.03% |
| American Tower Corp. | \$160,000 | 1.88% | 15/10/2030 | 133,799 | 0.01% |
| American Tower Corp. | €100,000 | 4.63% | 16/5/2031 | 110,724 | 0.01% |
| American Tower Corp. | €600,000 | 1.00% | 15/1/2032 | 527,882 | 0.05% |
| American Tower Corp. | \$125,000 | 5.65% | 15/3/2033 | 126,650 | 0.01% |
| American Tower Corp. | \$95,000 | 5.55% | 15/7/2033 | 95,627 | 0.01% |
| American Tower Corp. | \$75,000 | 5.90% | 15/11/2033 | 77,238 | 0.01% |
| American Tower Corp. | \$267,000 | 3.10% | 15/6/2050 | 171,502 | 0.02% |
| American Tower Corp. | \$125,000 | 2.95% | 15/1/2051 | 77,471 | 0.01% |
| American Water Capital Corp. | \$140,000 | 4.45% | 1/6/2032 | 133,598 | 0.01% |
| American Water Capital Corp. | \$120,000 | 6.59% | 15/10/2037 | 132,245 | 0.01% |
| American Water Capital Corp. | \$120,000 | 3.75% | 1/9/2047 | 89,211 | 0.01% |
| Ameriprise Financial, Inc. | \$145,000 | 5.15% | 15/5/2033 | 144,657 | 0.01% |
| Amgen, Inc. | €150,000 | 2.00% | 25/2/2026 | 154,118 | 0.01% |
| Amgen, Inc. | \$305,000 | 2.60% | 19/8/2026 | 295,200 | 0.03% |
| Amgen, Inc. | £700,000 | 5.50% | 7/12/2026 | 887,310 | 0.08% |
| Amgen, Inc. | \$410,000 | 2.20% | 21/2/2027 | 388,843 | 0.04% |
| Amgen, Inc. | \$60,000 | 3.20% | 2/11/2027 | 57,721 | 0.01% |
| Amgen, Inc. | \$655,000 | 5.15% | 2/3/2028 | 659,782 | 0.06% |
| Amgen, Inc. | \$305,000 | 1.65% | 15/8/2028 | 272,584 | 0.03% |
| Amgen, Inc. | \$25,000 | 3.00% | 22/2/2029 | 23,243 | 0.00% |
| Amgen, Inc. | \$430,000 | 4.05% | 18/8/2029 | 413,572 | 0.04% |
| Amgen, Inc. | \$150,000 | 2.45% | 21/2/2030 | 132,547 | 0.01% |
| Amgen, Inc. ¹ | \$525,000 | 5.25% | 2/3/2030 | 529,788 | 0.05% |
| Amgen, Inc. | \$175,000 | 2.30% | 25/2/2031 | 149,065 | 0.01% |
| Amgen, Inc. | \$350,000 | 2.00% | 15/1/2032 | 284,005 | 0.03% |
| Amgen, Inc. | \$165,000 | 3.35% | 22/2/2032 | 147,042 | 0.01% |
| Amgen, Inc. | \$105,000 | 4.20% | 1/3/2033 | 97,363 | 0.01% |
| Amgen, Inc. | \$555,000 | 5.25% | 2/3/2033 | 551,082 | 0.05% |
| Amgen, Inc. | \$275,000 | 3.15% | 21/2/2040 | 204,405 | 0.02% |
| Amgen, Inc. | \$150,000 | 2.80% | 15/8/2041 | 104,247 | 0.01% |
| Amgen, Inc. | \$585,000 | 5.60% | 2/3/2043 | 569,362 | 0.05% |
| Amgen, Inc. | \$325,000 | 4.40% | 1/5/2045 | 269,097 | 0.02% |
| Amgen, Inc. | \$250,000 | 4.56% | 15/6/2048 | 208,124 | 0.02% |
| Amgen, Inc. | \$355,000 | 3.38% | 21/2/2050 | 243,187 | 0.02% |
| Amgen, Inc. | \$530,000 | 4.66% | 15/6/2051 | 444,764 | 0.04% |
| Amgen, Inc. | \$225,000 | 3.00% | 15/1/2052 | 142,132 | 0.01% |
| Amgen, Inc. | \$110,000 | 4.20% | 22/2/2052 | 85,093 | 0.01% |
| Amgen, Inc. | \$235,000 | 4.88% | 1/3/2053 | 201,567 | 0.02% |
| Amgen, Inc. | \$605,000 | 5.65% | 2/3/2053 | 583,229 | 0.05% |
| Amgen, Inc. | \$200,000 | 2.77% | 1/9/2053 | 116,393 | 0.01% |
| Amgen, Inc. | \$175,000 | 4.40% | 22/2/2062 | 135,647 | 0.01% |
| Amgen, Inc. | \$420,000 | 5.75% | 2/3/2063 | 402,893 | 0.04% |
| Amphenol Corp. | \$200,000 | 2.80% | 15/2/2030 | 180,922 | 0.02% |
| Amphenol Corp. | \$140,000 | 2.20% | 15/9/2031 | 117,225 | 0.01% |
| Amphenol Corp. | \$75,000 | 5.00% | 15/1/2035 | 73,219 | 0.01% |
| Aon Corp. | \$145,000 | 3.75% | 2/5/2029 | 137,808 | 0.01% |
| Aon Corp. | \$210,000 | 2.80% | 15/5/2030 | 186,899 | 0.02% |
| Aon Corp./Aon Global Holdings plc | \$140,000 | 5.35% | 28/2/2033 | 139,276 | 0.01% |
| Aon Corp./Aon Global Holdings plc | \$170,000 | 3.90% | 28/2/2052 | 124,857 | 0.01% |
| Aon North America, Inc. | \$150,000 | 5.15% | 1/3/2029 | 150,532 | 0.01% |
| Aon North America, Inc. | \$530,000 | 5.45% | 1/3/2034 | 529,705 | 0.05% |
| Aon North America, Inc. | \$385,000 | 5.75% | 1/3/2054 | 375,935 | 0.03% |
| Apollo Global Management, Inc. | \$105,000 | 5.80% | 21/5/2054 | 105,446 | 0.01% |
| Apple, Inc. | \$675,000 | 2.45% | 4/8/2026 | 655,018 | 0.06% |
| Apple, Inc. | \$285,000 | 2.05% | 11/9/2026 | 274,275 | 0.03% |
| Apple, Inc. | \$670,000 | 3.35% | 9/2/2027 | 656,334 | 0.06% |
| Apple, Inc. | \$300,000 | 3.20% | 11/5/2027 | 291,655 | 0.03% |
| Apple, Inc. | \$185,000 | 3.00% | 20/6/2027 | 179,402 | 0.02% |
| Apple, Inc. | \$420,000 | 2.90% | 12/9/2027 | 403,900 | 0.04% |
| Apple, Inc. | \$170,000 | 3.00% | 13/11/2027 | 164,142 | 0.02% |
| Apple, Inc. | \$380,000 | 1.20% | 8/2/2028 | 343,369 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Apple, Inc. | \$150,000 | 4.00% | 10/5/2028 | 147,849 | 0.01% |
| Apple, Inc. | \$355,000 | 1.40% | 5/8/2028 | 318,643 | 0.03% |
| Apple, Inc. | €200,000 | 1.38% | 24/5/2029 | 196,902 | 0.02% |
| Apple, Inc. | \$130,000 | 3.25% | 8/8/2029 | 122,775 | 0.01% |
| Apple, Inc. | \$180,000 | 2.20% | 11/9/2029 | 161,987 | 0.01% |
| Apple, Inc. | \$600,000 | 1.65% | 11/5/2030 | 515,579 | 0.05% |
| Apple, Inc. | \$85,000 | 1.25% | 20/8/2030 | 70,992 | 0.01% |
| Apple, Inc. | \$485,000 | 1.65% | 8/2/2031 | 407,943 | 0.04% |
| Apple, Inc. | \$185,000 | 1.70% | 5/8/2031 | 154,095 | 0.01% |
| Apple, Inc. | \$575,000 | 3.35% | 8/8/2032 | 526,906 | 0.05% |
| Apple, Inc. | \$150,000 | 4.50% | 23/2/2036 | 146,261 | 0.01% |
| Apple, Inc. | \$450,000 | 2.38% | 8/2/2041 | 309,708 | 0.03% |
| Apple, Inc. | \$410,000 | 3.85% | 4/5/2043 | 339,222 | 0.03% |
| Apple, Inc. | \$212,000 | 4.45% | 6/5/2044 | 192,968 | 0.02% |
| Apple, Inc. | \$385,000 | 3.45% | 9/2/2045 | 294,714 | 0.03% |
| Apple, Inc. ¹ | \$501,000 | 4.38% | 13/5/2045 | 441,631 | 0.04% |
| Apple, Inc. | \$635,000 | 4.65% | 23/2/2046 | 579,666 | 0.05% |
| Apple, Inc. | \$325,000 | 3.85% | 4/8/2046 | 261,579 | 0.02% |
| Apple, Inc. | \$60,000 | 3.75% | 12/9/2047 | 47,145 | 0.00% |
| Apple, Inc. | \$190,000 | 3.75% | 13/11/2047 | 149,340 | 0.01% |
| Apple, Inc. | \$146,000 | 2.95% | 11/9/2049 | 97,391 | 0.01% |
| Apple, Inc. | \$345,000 | 2.65% | 11/5/2050 | 214,269 | 0.02% |
| Apple, Inc. | \$207,000 | 2.40% | 20/8/2050 | 121,959 | 0.01% |
| Apple, Inc. | \$520,000 | 2.65% | 8/2/2051 | 320,593 | 0.03% |
| Apple, Inc. | \$300,000 | 2.70% | 5/8/2051 | 186,448 | 0.02% |
| Apple, Inc. | \$332,000 | 3.95% | 8/8/2052 | 264,050 | 0.02% |
| Apple, Inc. | \$210,000 | 4.85% | 10/5/2053 | 198,449 | 0.02% |
| Apple, Inc. | \$205,000 | 2.55% | 20/8/2060 | 119,737 | 0.01% |
| Apple, Inc. | \$265,000 | 2.80% | 8/2/2061 | 157,120 | 0.01% |
| Apple, Inc. | \$200,000 | 2.85% | 5/8/2061 | 120,274 | 0.01% |
| Apple, Inc. | \$245,000 | 4.10% | 8/8/2062 | 194,485 | 0.02% |
| Applied Materials, Inc. | \$195,000 | 3.30% | 1/4/2027 | 189,950 | 0.02% |
| Applied Materials, Inc. | \$140,000 | 1.75% | 1/6/2030 | 119,599 | 0.01% |
| Applied Materials, Inc. | \$165,000 | 4.35% | 1/4/2047 | 139,673 | 0.01% |
| Applied Materials, Inc. | \$100,000 | 2.75% | 1/6/2050 | 62,420 | 0.01% |
| Aptiv Swiss Holdings Ltd. | \$145,000 | 3.25% | 1/3/2032 | 125,079 | 0.01% |
| Aptiv Swiss Holdings Ltd. | \$205,000 | 3.10% | 1/12/2051 | 119,759 | 0.01% |
| Aptiv Swiss Holdings Ltd. | \$125,000 | 4.15% | 1/5/2052 | 88,778 | 0.01% |
| Arch Capital Group Ltd. | \$175,000 | 3.64% | 30/6/2050 | 124,878 | 0.01% |
| Ares Capital Corp. | \$150,000 | 3.88% | 15/1/2026 | 148,254 | 0.01% |
| Ares Capital Corp. | \$445,000 | 2.15% | 15/7/2026 | 425,773 | 0.04% |
| Ares Capital Corp. | \$325,000 | 2.88% | 15/6/2028 | 299,497 | 0.03% |
| Ares Capital Corp. | \$210,000 | 5.88% | 1/3/2029 | 211,918 | 0.02% |
| Ares Capital Corp. | \$135,000 | 5.95% | 15/7/2029 | 136,612 | 0.01% |
| Ares Management Corp. | \$135,000 | 5.60% | 11/10/2054 | 128,606 | 0.01% |
| Arthur J Gallagher & Co. | \$35,000 | 4.60% | 15/12/2027 | 34,863 | 0.00% |
| Arthur J Gallagher & Co. | \$25,000 | 4.85% | 15/12/2029 | 24,882 | 0.00% |
| Arthur J Gallagher & Co. | \$45,000 | 5.15% | 15/2/2035 | 43,865 | 0.00% |
| Arthur J Gallagher & Co. | \$120,000 | 3.50% | 20/5/2051 | 82,673 | 0.01% |
| Ascension Health | \$175,000 | 3.95% | 15/11/2046 | 139,646 | 0.01% |
| AT&T, Inc. | €400,000 | 0.25% | 4/3/2026 | 402,612 | 0.04% |
| AT&T, Inc. | \$605,000 | 1.70% | 25/3/2026 | 583,826 | 0.05% |
| AT&T, Inc. | €200,000 | 2.90% | 4/12/2026 | 241,535 | 0.02% |
| AT&T, Inc. | \$50,000 | 3.80% | 15/2/2027 | 49,039 | 0.00% |
| AT&T, Inc. | \$220,000 | 4.25% | 1/3/2027 | 217,906 | 0.02% |
| AT&T, Inc. | \$330,000 | 2.30% | 1/6/2027 | 311,546 | 0.03% |
| AT&T, Inc. | \$600,000 | 1.65% | 1/2/2028 | 545,542 | 0.05% |
| AT&T, Inc. | \$780,000 | 4.10% | 15/2/2028 | 763,125 | 0.07% |
| AT&T, Inc. | €500,000 | 1.60% | 19/5/2028 | 496,364 | 0.05% |
| AT&T, Inc. | \$300,000 | 4.35% | 1/3/2029 | 293,637 | 0.03% |
| AT&T, Inc. | €100,000 | 2.35% | 5/9/2029 | 100,800 | 0.01% |
| AT&T, Inc. | £200,000 | 4.38% | 14/9/2029 | 243,149 | 0.02% |
| AT&T, Inc. | €200,000 | 2.60% | 17/12/2029 | 203,517 | 0.02% |
| AT&T, Inc. | \$485,000 | 4.30% | 15/2/2030 | 469,401 | 0.04% |
| AT&T, Inc. | €200,000 | 0.80% | 4/3/2030 | 185,567 | 0.02% |
| AT&T, Inc. | \$540,000 | 2.75% | 1/6/2031 | 469,782 | 0.04% |
| AT&T, Inc. | \$390,000 | 2.25% | 1/2/2032 | 322,192 | 0.03% |
| AT&T, Inc. | €400,000 | 2.05% | 19/5/2032 | 381,509 | 0.04% |
| AT&T, Inc. | €400,000 | 3.55% | 17/12/2032 | 420,231 | 0.04% |
| AT&T, Inc. | \$525,000 | 2.55% | 1/12/2033 | 422,857 | 0.04% |
| AT&T, Inc. | \$410,000 | 5.40% | 15/2/2034 | 411,862 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| AT&T, Inc. | \$355,000 | 4.50% | 15/5/2035 | 328,460 | 0.03% |
| AT&T, Inc. | €700,000 | 3.15% | 4/9/2036 | 689,124 | 0.06% |
| AT&T, Inc. | €100,000 | 2.60% | 19/5/2038 | 91,244 | 0.01% |
| AT&T, Inc. | \$286,000 | 4.85% | 1/3/2039 | 265,105 | 0.02% |
| AT&T, Inc. | €100,000 | 1.80% | 14/9/2039 | 81,947 | 0.01% |
| AT&T, Inc. | €300,000 | 7.00% | 30/4/2040 | 414,101 | 0.04% |
| AT&T, Inc. | \$512,000 | 3.50% | 1/6/2041 | 392,212 | 0.04% |
| AT&T, Inc. | \$250,000 | 4.30% | 15/12/2042 | 207,897 | 0.02% |
| AT&T, Inc. | £200,000 | 4.25% | 1/6/2043 | 200,110 | 0.02% |
| AT&T, Inc. | \$400,000 | 4.35% | 15/6/2045 | 328,425 | 0.03% |
| AT&T, Inc. | \$330,000 | 4.75% | 15/5/2046 | 286,558 | 0.03% |
| AT&T, Inc. | CAD90,000 | 4.85% | 25/5/2047 | 60,432 | 0.01% |
| AT&T, Inc. | \$260,000 | 4.50% | 9/3/2048 | 214,317 | 0.02% |
| AT&T, Inc. | CAD100,000 | 5.10% | 25/11/2048 | 69,297 | 0.01% |
| AT&T, Inc. | \$600,000 | 3.65% | 1/6/2051 | 423,313 | 0.04% |
| AT&T, Inc. | \$320,000 | 3.30% | 1/2/2052 | 212,380 | 0.02% |
| AT&T, Inc. | \$1,083,000 | 3.50% | 15/9/2053 | 730,005 | 0.07% |
| AT&T, Inc. | \$1,203,000 | 3.55% | 15/9/2055 | 811,483 | 0.07% |
| AT&T, Inc. | \$1,146,000 | 3.80% | 1/12/2057 | 793,579 | 0.07% |
| AT&T, Inc. | \$1,210,000 | 3.65% | 15/9/2059 | 802,480 | 0.07% |
| AT&T, Inc. | \$200,000 | 3.85% | 1/6/2060 | 138,692 | 0.01% |
| Athene Global Funding | €100,000 | 0.37% | 10/9/2026 | 99,264 | 0.01% |
| Athene Global Funding | £300,000 | 5.15% | 28/7/2027 | 374,039 | 0.03% |
| Athene Global Funding | €300,000 | 0.63% | 12/1/2028 | 289,125 | 0.03% |
| Athene Global Funding | CAD135,000 | 2.47% | 9/6/2028 | 89,976 | 0.01% |
| Athene Global Funding | CAD75,000 | 5.11% | 7/3/2029 | 54,373 | 0.00% |
| Athene Holding Ltd. | \$145,000 | 4.13% | 12/1/2028 | 141,425 | 0.01% |
| Athene Holding Ltd. | \$165,000 | 6.25% | 1/4/2054 | 165,711 | 0.02% |
| Autodesk, Inc. | \$130,000 | 2.40% | 15/12/2031 | 109,192 | 0.01% |
| Autoliv, Inc. | €100,000 | 4.25% | 15/3/2028 | 106,601 | 0.01% |
| Automatic Data Processing, Inc. | \$115,000 | 1.70% | 15/5/2028 | 104,995 | 0.01% |
| Automatic Data Processing, Inc. | \$55,000 | 1.25% | 1/9/2030 | 45,695 | 0.00% |
| Automatic Data Processing, Inc. | \$175,000 | 4.45% | 9/9/2034 | 166,435 | 0.02% |
| AutoZone, Inc. | \$135,000 | 4.00% | 15/4/2030 | 128,622 | 0.01% |
| AutoZone, Inc. | \$150,000 | 4.75% | 1/8/2032 | 145,121 | 0.01% |
| Bank of America Corp. | \$392,000 | 4.45% | 3/3/2026 | 390,481 | 0.04% |
| Bank of America Corp. | \$440,000 | 3.50% | 19/4/2026 | 433,660 | 0.04% |
| Bank of America Corp. | \$175,000 | 4.25% | 22/10/2026 | 173,459 | 0.02% |
| Bank of America Corp. | \$360,000 | 5.08% | 20/1/2027 | 361,116 | 0.03% |
| Bank of America Corp. | \$525,000 | 3.56% | 23/4/2027 | 516,416 | 0.05% |
| Bank of America Corp. | €300,000 | 1.78% | 4/5/2027 | 306,053 | 0.03% |
| Bank of America Corp. | \$840,000 | 1.73% | 22/7/2027 | 800,833 | 0.07% |
| Bank of America Corp. | \$205,000 | 5.93% | 15/9/2027 | 208,595 | 0.02% |
| Bank of America Corp. | CAD167,000 | 1.98% | 15/9/2027 | 113,156 | 0.01% |
| Bank of America Corp. | \$525,000 | 3.25% | 21/10/2027 | 506,077 | 0.05% |
| Bank of America Corp. | \$421,000 | 4.18% | 25/11/2027 | 413,448 | 0.04% |
| Bank of America Corp. | \$555,000 | 3.82% | 20/1/2028 | 543,497 | 0.05% |
| Bank of America Corp. | \$490,000 | 2.55% | 4/2/2028 | 466,981 | 0.04% |
| Bank of America Corp. | CAD268,000 | 3.62% | 16/3/2028 | 186,327 | 0.02% |
| Bank of America Corp. | \$235,000 | 3.71% | 24/4/2028 | 228,824 | 0.02% |
| Bank of America Corp. | \$356,000 | 4.38% | 27/4/2028 | 352,011 | 0.03% |
| Bank of America Corp. | €200,000 | 4.13% | 12/6/2028 | 215,112 | 0.02% |
| Bank of America Corp. | \$535,000 | 3.59% | 21/7/2028 | 517,844 | 0.05% |
| Bank of America Corp. | \$415,000 | 4.95% | 22/7/2028 | 415,815 | 0.04% |
| Bank of America Corp. | £50,000 | 7.00% | 31/7/2028 | 66,796 | 0.01% |
| Bank of America Corp. | €400,000 | 0.58% | 24/8/2028 | 389,812 | 0.04% |
| Bank of America Corp. | \$880,000 | 6.20% | 10/11/2028 | 911,167 | 0.08% |
| Bank of America Corp. | \$875,000 | 3.42% | 20/12/2028 | 838,975 | 0.08% |
| Bank of America Corp. | \$443,000 | 3.97% | 5/3/2029 | 429,497 | 0.04% |
| Bank of America Corp. | €200,000 | 3.65% | 31/3/2029 | 211,691 | 0.02% |
| Bank of America Corp. | CAD106,000 | 2.60% | 4/4/2029 | 71,279 | 0.01% |
| Bank of America Corp. | \$485,000 | 5.20% | 25/4/2029 | 487,423 | 0.04% |
| Bank of America Corp. | £300,000 | 1.67% | 2/6/2029 | 337,810 | 0.03% |
| Bank of America Corp. | \$510,000 | 2.09% | 14/6/2029 | 462,332 | 0.04% |
| Bank of America Corp. | \$605,000 | 4.27% | 23/7/2029 | 589,093 | 0.05% |
| Bank of America Corp. | €210,000 | 0.58% | 8/8/2029 | 199,494 | 0.02% |
| Bank of America Corp. | \$385,000 | 5.82% | 15/9/2029 | 394,629 | 0.04% |
| Bank of America Corp. | \$470,000 | 3.97% | 7/2/2030 | 450,582 | 0.04% |
| Bank of America Corp. | €300,000 | 1.38% | 9/5/2030 | 289,472 | 0.03% |
| Bank of America Corp. | \$324,000 | 3.19% | 23/7/2030 | 298,228 | 0.03% |
| Bank of America Corp. | \$390,000 | 2.88% | 22/10/2030 | 352,642 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bank of America Corp. | \$595,000 | 2.50% | 13/2/2031 | 522,339 | 0.05% |
| Bank of America Corp. | €300,000 | 0.69% | 22/3/2031 | 274,335 | 0.03% |
| Bank of America Corp. | £100,000 | 3.58% | 27/4/2031 | 116,719 | 0.01% |
| Bank of America Corp. | \$468,000 | 2.59% | 29/4/2031 | 411,353 | 0.04% |
| Bank of America Corp. | \$410,000 | 1.90% | 23/7/2031 | 345,028 | 0.03% |
| Bank of America Corp. | \$428,000 | 1.92% | 24/10/2031 | 357,168 | 0.03% |
| Bank of America Corp. | €300,000 | 0.65% | 26/10/2031 | 268,493 | 0.02% |
| Bank of America Corp. | \$341,000 | 2.65% | 11/3/2032 | 293,567 | 0.03% |
| Bank of America Corp. | \$1,275,000 | 2.69% | 22/4/2032 | 1,096,331 | 0.10% |
| Bank of America Corp. | €306,000 | 1.10% | 24/5/2032 | 276,967 | 0.03% |
| Bank of America Corp. | \$650,000 | 2.30% | 21/7/2032 | 542,087 | 0.05% |
| Bank of America Corp. | \$510,000 | 2.57% | 20/10/2032 | 429,402 | 0.04% |
| Bank of America Corp. | \$660,000 | 2.97% | 4/2/2033 | 567,526 | 0.05% |
| Bank of America Corp. | \$550,000 | 4.57% | 27/4/2033 | 523,217 | 0.05% |
| Bank of America Corp. | €250,000 | 2.82% | 27/4/2033 | 249,924 | 0.02% |
| Bank of America Corp. | \$860,000 | 5.02% | 22/7/2033 | 843,617 | 0.08% |
| Bank of America Corp. | \$825,000 | 5.29% | 25/4/2034 | 818,876 | 0.08% |
| Bank of America Corp. | \$570,000 | 5.87% | 15/9/2034 | 585,696 | 0.05% |
| Bank of America Corp. | \$790,000 | 5.47% | 23/1/2035 | 792,347 | 0.07% |
| Bank of America Corp. | \$300,000 | 5.43% | 15/8/2035 | 292,077 | 0.03% |
| Bank of America Corp. | \$455,000 | 5.52% | 25/10/2035 | 446,765 | 0.04% |
| Bank of America Corp. | \$353,000 | 2.48% | 21/9/2036 | 287,531 | 0.03% |
| Bank of America Corp. | \$265,000 | 6.11% | 29/1/2037 | 274,466 | 0.03% |
| Bank of America Corp. | \$633,000 | 3.85% | 8/3/2037 | 560,619 | 0.05% |
| Bank of America Corp. | \$250,000 | 4.24% | 24/4/2038 | 221,609 | 0.02% |
| Bank of America Corp. | \$265,000 | 7.75% | 14/5/2038 | 309,777 | 0.03% |
| Bank of America Corp. | \$280,000 | 4.08% | 23/4/2040 | 238,017 | 0.02% |
| Bank of America Corp. | \$795,000 | 2.68% | 19/6/2041 | 550,607 | 0.05% |
| Bank of America Corp. | \$195,000 | 5.88% | 7/2/2042 | 203,431 | 0.02% |
| Bank of America Corp. | \$475,000 | 3.31% | 22/4/2042 | 355,557 | 0.03% |
| Bank of America Corp. | \$340,000 | 5.00% | 21/1/2044 | 317,719 | 0.03% |
| Bank of America Corp. | \$348,000 | 4.44% | 20/1/2048 | 292,567 | 0.03% |
| Bank of America Corp. | \$215,000 | 3.95% | 23/1/2049 | 164,469 | 0.02% |
| Bank of America Corp. | \$429,000 | 4.33% | 15/3/2050 | 349,757 | 0.03% |
| Bank of America Corp. | \$927,000 | 4.08% | 20/3/2051 | 724,147 | 0.07% |
| Bank of America Corp. | \$185,000 | 2.83% | 24/10/2051 | 113,616 | 0.01% |
| Bank of America Corp. | \$178,000 | 3.48% | 13/3/2052 | 125,870 | 0.01% |
| Bank of America Corp. | \$481,000 | 2.97% | 21/7/2052 | 305,308 | 0.03% |
| Bank of America NA | \$250,000 | 5.53% | 18/8/2026 | 253,503 | 0.02% |
| Bank of America NA | \$205,000 | 6.00% | 15/10/2036 | 211,981 | 0.02% |
| Bank of New York Mellon Corp. | \$25,000 | 2.80% | 4/5/2026 | 24,469 | 0.00% |
| Bank of New York Mellon Corp. | \$175,000 | 2.05% | 26/1/2027 | 166,660 | 0.02% |
| Bank of New York Mellon Corp. | \$335,000 | 4.95% | 26/4/2027 | 336,325 | 0.03% |
| Bank of New York Mellon Corp. | \$115,000 | 3.25% | 16/5/2027 | 111,589 | 0.01% |
| Bank of New York Mellon Corp. | \$85,000 | 3.40% | 29/1/2028 | 81,952 | 0.01% |
| Bank of New York Mellon Corp. | \$270,000 | 3.44% | 7/2/2028 | 262,768 | 0.02% |
| Bank of New York Mellon Corp. | \$160,000 | 3.85% | 28/4/2028 | 155,999 | 0.01% |
| Bank of New York Mellon Corp. | \$370,000 | 4.89% | 21/7/2028 | 371,311 | 0.03% |
| Bank of New York Mellon Corp. | \$720,000 | 5.80% | 25/10/2028 | 738,852 | 0.07% |
| Bank of New York Mellon Corp. | \$170,000 | 4.54% | 1/2/2029 | 168,561 | 0.02% |
| Bank of New York Mellon Corp. | \$145,000 | 3.30% | 23/8/2029 | 134,836 | 0.01% |
| Bank of New York Mellon Corp. | \$180,000 | 6.32% | 25/10/2029 | 189,078 | 0.02% |
| Bank of New York Mellon Corp. | \$305,000 | 4.98% | 14/3/2030 | 304,890 | 0.03% |
| Bank of New York Mellon Corp. | \$150,000 | 5.06% | 22/7/2032 | 149,660 | 0.01% |
| Bank of New York Mellon Corp. | \$50,000 | 4.29% | 13/6/2033 | 47,085 | 0.00% |
| Bank of New York Mellon Corp. | \$195,000 | 5.83% | 25/10/2033 | 201,896 | 0.02% |
| Bank of New York Mellon Corp. | \$125,000 | 4.71% | 1/2/2034 | 120,033 | 0.01% |
| Bank of New York Mellon Corp. | \$110,000 | 4.97% | 26/4/2034 | 107,676 | 0.01% |
| Bank of New York Mellon Corp. | \$105,000 | 6.47% | 25/10/2034 | 113,527 | 0.01% |
| Bank of New York Mellon Corp. | \$155,000 | 5.19% | 14/3/2035 | 153,269 | 0.01% |
| Baxalta, Inc. | \$50,000 | 4.00% | 23/6/2025 | 49,830 | 0.00% |
| Becton Dickinson & Co. | €500,000 | 1.90% | 15/12/2026 | 510,369 | 0.05% |
| Becton Dickinson & Co. | \$160,000 | 3.70% | 6/6/2027 | 156,120 | 0.01% |
| Becton Dickinson & Co. | \$125,000 | 4.69% | 13/2/2028 | 124,344 | 0.01% |
| Becton Dickinson & Co. | \$150,000 | 2.82% | 20/5/2030 | 134,365 | 0.01% |
| Becton Dickinson & Co. | \$155,000 | 1.96% | 11/2/2031 | 129,016 | 0.01% |
| Becton Dickinson & Co. | €250,000 | 3.83% | 7/6/2032 | 265,646 | 0.02% |
| Becton Dickinson & Co. | \$210,000 | 4.69% | 15/12/2044 | 181,719 | 0.02% |
| Becton Dickinson & Co. | \$270,000 | 4.67% | 6/6/2047 | 230,692 | 0.02% |
| Becton Dickinson Euro Finance Sarl | €200,000 | 1.21% | 4/6/2026 | 202,872 | 0.02% |
| Becton Dickinson Euro Finance Sarl | €100,000 | 0.33% | 13/8/2028 | 94,647 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Becton Dickinson Euro Finance Sarl | €200,000 | 1.21% | 12/2/2036 | 164,495 | 0.02% |
| Becton Dickinson Euro Finance Sarl | €100,000 | 4.03% | 7/6/2036 | 106,785 | 0.01% |
| Becton Dickinson Euro Finance Sarl | €100,000 | 1.34% | 13/8/2041 | 72,116 | 0.01% |
| Berry Global, Inc. | \$145,000 | 1.57% | 15/1/2026 | 139,937 | 0.01% |
| Berry Global, Inc. | \$165,000 | 5.80% | 15/6/2031 | 168,076 | 0.02% |
| Berry Global, Inc. | \$115,000 | 5.65% | 15/1/2034 | 115,497 | 0.01% |
| Biogen, Inc. | \$230,000 | 2.25% | 1/5/2030 | 198,757 | 0.02% |
| Biogen, Inc. | \$170,000 | 5.20% | 15/9/2045 | 153,916 | 0.01% |
| Biogen, Inc. | \$215,000 | 3.15% | 1/5/2050 | 135,492 | 0.01% |
| Bio-Rad Laboratories, Inc. | \$50,000 | 3.70% | 15/3/2032 | 44,803 | 0.00% |
| BlackRock Funding, Inc. | \$370,000 | 4.60% | 26/7/2027 | 370,761 | 0.03% |
| BlackRock Funding, Inc. | \$140,000 | 5.00% | 14/3/2034 | 138,342 | 0.01% |
| BlackRock Funding, Inc. | \$255,000 | 5.25% | 14/3/2054 | 240,829 | 0.02% |
| BlackRock Funding, Inc. | \$205,000 | 5.35% | 8/1/2055 | 196,159 | 0.02% |
| Blackrock, Inc. | \$190,000 | 3.25% | 30/4/2029 | 179,502 | 0.02% |
| Blackrock, Inc. | \$185,000 | 2.40% | 30/4/2030 | 164,185 | 0.02% |
| Blackrock, Inc. | \$115,000 | 1.90% | 28/1/2031 | 96,894 | 0.01% |
| Blackrock, Inc. | \$260,000 | 2.10% | 25/2/2032 | 214,027 | 0.02% |
| Blackrock, Inc. | \$240,000 | 4.75% | 25/5/2033 | 234,672 | 0.02% |
| Blackstone Holdings Finance Co. LLC | €200,000 | 1.50% | 10/4/2029 | 194,526 | 0.02% |
| Blue Owl Capital Corp. | \$55,000 | 3.40% | 15/7/2026 | 53,302 | 0.00% |
| Blue Owl Capital Corp. | \$185,000 | 2.88% | 11/6/2028 | 168,200 | 0.02% |
| Blue Owl Capital Corp. | \$195,000 | 5.95% | 15/3/2029 | 195,799 | 0.02% |
| Blue Owl Finance LLC | \$205,000 | 6.25% | 18/4/2034 | 210,593 | 0.02% |
| Booking Holdings, Inc. | €300,000 | 4.00% | 15/11/2026 | 318,040 | 0.03% |
| Booking Holdings, Inc. | €200,000 | 1.80% | 3/3/2027 | 204,097 | 0.02% |
| Booking Holdings, Inc. | €225,000 | 3.63% | 12/11/2028 | 240,001 | 0.02% |
| Booking Holdings, Inc. | \$323,000 | 4.63% | 13/4/2030 | 319,997 | 0.03% |
| Booking Holdings, Inc. | €100,000 | 4.50% | 15/11/2031 | 111,418 | 0.01% |
| Booking Holdings, Inc. | €100,000 | 3.63% | 1/3/2032 | 106,066 | 0.01% |
| Booking Holdings, Inc. | €400,000 | 4.13% | 12/5/2033 | 436,703 | 0.04% |
| Booking Holdings, Inc. | €200,000 | 4.75% | 15/11/2034 | 228,698 | 0.02% |
| Booking Holdings, Inc. | €250,000 | 3.75% | 1/3/2036 | 263,422 | 0.02% |
| Booking Holdings, Inc. | €100,000 | 4.00% | 1/3/2044 | 104,406 | 0.01% |
| Booking Holdings, Inc. | €100,000 | 3.88% | 21/3/2045 | 102,979 | 0.01% |
| BorgWarner, Inc. | \$155,000 | 2.65% | 1/7/2027 | 147,420 | 0.01% |
| BorgWarner, Inc. | €100,000 | 1.00% | 19/5/2031 | 89,044 | 0.01% |
| Boston Properties LP | \$220,000 | 3.65% | 1/2/2026 | 216,843 | 0.02% |
| Boston Properties LP | \$175,000 | 6.75% | 1/12/2027 | 182,604 | 0.02% |
| Boston Properties LP | \$105,000 | 4.50% | 1/12/2028 | 102,208 | 0.01% |
| Boston Properties LP | \$215,000 | 3.40% | 21/6/2029 | 197,395 | 0.02% |
| Boston Properties LP | \$185,000 | 3.25% | 30/1/2031 | 162,693 | 0.01% |
| Boston Properties LP | \$90,000 | 2.55% | 1/4/2032 | 72,840 | 0.01% |
| Boston Properties LP | \$125,000 | 2.45% | 1/10/2033 | 96,415 | 0.01% |
| Boston Properties LP | \$125,000 | 6.50% | 15/1/2034 | 131,015 | 0.01% |
| Boston Properties LP | \$140,000 | 5.75% | 15/1/2035 | 137,376 | 0.01% |
| Boston Scientific Corp. | €500,000 | 0.63% | 1/12/2027 | 487,588 | 0.04% |
| Boston Scientific Corp. | \$215,000 | 2.65% | 1/6/2030 | 191,990 | 0.02% |
| Brighthouse Financial, Inc. | \$140,000 | 4.70% | 22/6/2047 | 108,614 | 0.01% |
| Bristol-Myers Squibb Co. | \$225,000 | 4.95% | 20/2/2026 | 226,154 | 0.02% |
| Bristol-Myers Squibb Co. | \$275,000 | 3.20% | 15/6/2026 | 270,148 | 0.02% |
| Bristol-Myers Squibb Co. | \$225,000 | 4.90% | 22/2/2027 | 226,907 | 0.02% |
| Bristol-Myers Squibb Co. | \$180,000 | 1.13% | 13/11/2027 | 163,933 | 0.02% |
| Bristol-Myers Squibb Co. | \$160,000 | 3.90% | 20/2/2028 | 156,644 | 0.01% |
| Bristol-Myers Squibb Co. | \$325,000 | 4.90% | 22/2/2029 | 326,686 | 0.03% |
| Bristol-Myers Squibb Co. | \$350,000 | 3.40% | 26/7/2029 | 330,048 | 0.03% |
| Bristol-Myers Squibb Co. | \$160,000 | 1.45% | 13/11/2030 | 132,469 | 0.01% |
| Bristol-Myers Squibb Co. | \$125,000 | 5.75% | 1/2/2031 | 130,045 | 0.01% |
| Bristol-Myers Squibb Co. | \$325,000 | 5.10% | 22/2/2031 | 327,131 | 0.03% |
| Bristol-Myers Squibb Co. | \$230,000 | 2.95% | 15/3/2032 | 200,468 | 0.02% |
| Bristol-Myers Squibb Co. | \$160,000 | 5.90% | 15/11/2033 | 167,950 | 0.02% |
| Bristol-Myers Squibb Co. | \$380,000 | 5.20% | 22/2/2034 | 379,024 | 0.03% |
| Bristol-Myers Squibb Co. | \$290,000 | 4.13% | 15/6/2039 | 250,127 | 0.02% |
| Bristol-Myers Squibb Co. | \$207,000 | 2.35% | 13/11/2040 | 137,175 | 0.01% |
| Bristol-Myers Squibb Co. | \$140,000 | 3.55% | 15/3/2042 | 108,295 | 0.01% |
| Bristol-Myers Squibb Co. | \$327,000 | 4.35% | 15/11/2047 | 269,501 | 0.02% |
| Bristol-Myers Squibb Co. | \$175,000 | 4.55% | 20/2/2048 | 148,819 | 0.01% |
| Bristol-Myers Squibb Co. | \$510,000 | 4.25% | 26/10/2049 | 413,078 | 0.04% |
| Bristol-Myers Squibb Co. | \$370,000 | 2.55% | 13/11/2050 | 213,852 | 0.02% |
| Bristol-Myers Squibb Co. | \$270,000 | 3.70% | 15/3/2052 | 196,240 | 0.02% |
| Bristol-Myers Squibb Co. | \$180,000 | 6.25% | 15/11/2053 | 190,783 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bristol-Myers Squibb Co. | \$550,000 | 5.55% | 22/2/2054 | 535,653 | 0.05% |
| Bristol-Myers Squibb Co. | \$126,000 | 3.90% | 15/3/2062 | 90,268 | 0.01% |
| Bristol-Myers Squibb Co. | \$225,000 | 6.40% | 15/11/2063 | 240,946 | 0.02% |
| Bristol-Myers Squibb Co. | \$275,000 | 5.65% | 22/2/2064 | 264,951 | 0.02% |
| Brixmor Operating Partnership LP | \$85,000 | 4.13% | 15/5/2029 | 81,516 | 0.01% |
| Brixmor Operating Partnership LP | \$185,000 | 4.05% | 1/7/2030 | 174,833 | 0.02% |
| Broadcom Corp./Broadcom Cayman Finance Ltd. | \$300,000 | 3.88% | 15/1/2027 | 295,243 | 0.03% |
| Broadcom Corp./Broadcom Cayman Finance Ltd. | \$53,000 | 3.50% | 15/1/2028 | 50,995 | 0.00% |
| Broadcom, Inc. | \$205,000 | 3.46% | 15/9/2026 | 201,141 | 0.02% |
| Broadcom, Inc. | \$144,000 | 5.05% | 12/7/2027 | 145,399 | 0.01% |
| Broadcom, Inc. | \$75,000 | 4.15% | 15/2/2028 | 73,742 | 0.01% |
| Broadcom, Inc. | \$270,000 | 4.11% | 15/9/2028 | 263,732 | 0.02% |
| Broadcom, Inc. | \$255,000 | 4.75% | 15/4/2029 | 253,230 | 0.02% |
| Broadcom, Inc. | \$150,000 | 4.00% | 15/4/2029 | 144,350 | 0.01% |
| Broadcom, Inc. | \$567,000 | 5.05% | 12/7/2029 | 569,117 | 0.05% |
| Broadcom, Inc. | \$150,000 | 4.35% | 15/2/2030 | 145,887 | 0.01% |
| Broadcom, Inc. | \$260,000 | 4.15% | 15/11/2030 | 249,016 | 0.02% |
| Broadcom, Inc. | \$700,000 | 2.45% | 15/2/2031 | 604,053 | 0.06% |
| Broadcom, Inc. | \$71,000 | 5.15% | 15/11/2031 | 71,459 | 0.01% |
| Broadcom, Inc. | \$100,000 | 4.55% | 15/2/2032 | 96,687 | 0.01% |
| Broadcom, Inc. | \$355,000 | 4.15% | 15/4/2032 | 332,607 | 0.03% |
| Broadcom, Inc. | \$410,000 | 4.30% | 15/11/2032 | 386,827 | 0.04% |
| Broadcom, Inc. | \$249,000 | 2.60% | 15/2/2033 | 205,968 | 0.02% |
| Broadcom, Inc. | \$317,000 | 3.42% | 15/4/2033 | 277,573 | 0.03% |
| Broadcom, Inc. | \$495,000 | 3.47% | 15/4/2034 | 428,922 | 0.04% |
| Broadcom, Inc. | \$230,000 | 4.80% | 15/10/2034 | 221,957 | 0.02% |
| Broadcom, Inc. | \$538,000 | 3.14% | 15/11/2035 | 439,481 | 0.04% |
| Broadcom, Inc. | \$527,000 | 3.19% | 15/11/2036 | 424,451 | 0.04% |
| Broadcom, Inc. | \$450,000 | 4.93% | 15/5/2037 | 428,347 | 0.04% |
| Broadcom, Inc. | \$478,000 | 3.50% | 15/2/2041 | 373,192 | 0.03% |
| Broadcom, Inc. | \$325,000 | 3.75% | 15/2/2051 | 241,614 | 0.02% |
| Broadridge Financial Solutions, Inc. | \$270,000 | 2.90% | 1/12/2029 | 244,094 | 0.02% |
| Broadridge Financial Solutions, Inc. | \$75,000 | 2.60% | 1/5/2031 | 64,139 | 0.01% |
| Bunge Ltd. Finance Corp. | \$50,000 | 4.20% | 17/9/2029 | 48,523 | 0.00% |
| Bunge Ltd. Finance Corp. | \$245,000 | 2.75% | 14/5/2031 | 211,712 | 0.02% |
| Bunge Ltd. Finance Corp. | \$175,000 | 4.65% | 17/9/2034 | 165,312 | 0.02% |
| Cadence Design Systems, Inc. | \$325,000 | 4.30% | 10/9/2029 | 318,563 | 0.03% |
| Cadence Design Systems, Inc. | \$90,000 | 4.70% | 10/9/2034 | 86,305 | 0.01% |
| Camden Property Trust | \$195,000 | 2.80% | 15/5/2030 | 174,942 | 0.02% |
| Capital One Financial Corp. | \$540,000 | 3.75% | 9/3/2027 | 527,488 | 0.05% |
| Capital One Financial Corp. | \$20,000 | 3.65% | 11/5/2027 | 19,474 | 0.00% |
| Capital One Financial Corp. | \$345,000 | 1.88% | 2/11/2027 | 326,054 | 0.03% |
| Capital One Financial Corp. | \$270,000 | 3.80% | 31/1/2028 | 260,595 | 0.02% |
| Capital One Financial Corp. | \$108,000 | 4.93% | 10/5/2028 | 107,622 | 0.01% |
| Capital One Financial Corp. | \$645,000 | 5.47% | 1/2/2029 | 649,639 | 0.06% |
| Capital One Financial Corp. | \$250,000 | 6.31% | 8/6/2029 | 258,229 | 0.02% |
| Capital One Financial Corp. | \$110,000 | 5.70% | 1/2/2030 | 111,526 | 0.01% |
| Capital One Financial Corp. | \$115,000 | 3.27% | 1/3/2030 | 106,204 | 0.01% |
| Capital One Financial Corp. | \$295,000 | 5.46% | 26/7/2030 | 295,981 | 0.03% |
| Capital One Financial Corp. | \$110,000 | 5.25% | 26/7/2030 | 109,610 | 0.01% |
| Capital One Financial Corp. | \$295,000 | 7.62% | 30/10/2031 | 325,462 | 0.03% |
| Capital One Financial Corp. | \$230,000 | 2.36% | 29/7/2032 | 185,152 | 0.02% |
| Capital One Financial Corp. | \$193,000 | 5.27% | 10/5/2033 | 188,165 | 0.02% |
| Capital One Financial Corp. | \$210,000 | 5.82% | 1/2/2034 | 210,488 | 0.02% |
| Capital One Financial Corp. | \$270,000 | 6.38% | 8/6/2034 | 280,288 | 0.03% |
| Capital One Financial Corp. | \$145,000 | 6.05% | 1/2/2035 | 147,357 | 0.01% |
| Capital One Financial Corp. | \$185,000 | 5.88% | 26/7/2035 | 185,767 | 0.02% |
| Cardinal Health, Inc. | \$200,000 | 3.41% | 15/6/2027 | 193,850 | 0.02% |
| Cardinal Health, Inc. | \$125,000 | 5.00% | 15/11/2029 | 124,258 | 0.01% |
| Cardinal Health, Inc. | \$165,000 | 5.35% | 15/11/2034 | 161,515 | 0.01% |
| Cargill, Inc. | €100,000 | 3.88% | 24/4/2030 | 107,341 | 0.01% |
| Carlisle Cos, Inc. | \$55,000 | 2.75% | 1/3/2030 | 49,306 | 0.00% |
| Carrier Global Corp. | \$75,000 | 2.49% | 15/2/2027 | 71,721 | 0.01% |
| Carrier Global Corp. | €100,000 | 4.13% | 29/5/2028 | 107,765 | 0.01% |
| Carrier Global Corp. | \$495,000 | 2.72% | 15/2/2030 | 442,824 | 0.04% |
| Carrier Global Corp. | \$135,000 | 2.70% | 15/2/2031 | 117,277 | 0.01% |
| Carrier Global Corp. | €200,000 | 4.50% | 29/11/2032 | 222,048 | 0.02% |
| Carrier Global Corp. | \$244,000 | 5.90% | 15/3/2034 | 252,526 | 0.02% |
| Carrier Global Corp. | €200,000 | 3.63% | 15/1/2037 | 206,024 | 0.02% |
| Carrier Global Corp. | \$251,000 | 3.38% | 5/4/2040 | 193,400 | 0.02% |
| Carrier Global Corp. | \$97,000 | 3.58% | 5/4/2050 | 69,686 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| CBRE Services, Inc. | \$165,000 | 5.95% | 15/8/2034 | 170,419 | 0.02% |
| CDW LLC/CDW Finance Corp. | \$372,000 | 2.67% | 1/12/2026 | 356,785 | 0.03% |
| CDW LLC/CDW Finance Corp. | \$122,000 | 3.57% | 1/12/2031 | 108,752 | 0.01% |
| Cencora, Inc. | \$235,000 | 3.45% | 15/12/2027 | 227,421 | 0.02% |
| Cencora, Inc. | \$135,000 | 2.70% | 15/3/2031 | 117,135 | 0.01% |
| Centene Corp. | \$405,000 | 4.25% | 15/12/2027 | 392,065 | 0.04% |
| Centene Corp. | \$365,000 | 2.45% | 15/7/2028 | 328,915 | 0.03% |
| Centene Corp. | \$495,000 | 4.63% | 15/12/2029 | 468,004 | 0.04% |
| Centene Corp. | \$360,000 | 3.38% | 15/2/2030 | 320,708 | 0.03% |
| Centene Corp. | \$425,000 | 3.00% | 15/10/2030 | 366,703 | 0.03% |
| Centene Corp. | \$355,000 | 2.50% | 1/3/2031 | 293,097 | 0.03% |
| Centene Corp. | \$200,000 | 2.63% | 1/8/2031 | 164,666 | 0.02% |
| CF Industries, Inc. | \$105,000 | 5.15% | 15/3/2034 | 101,968 | 0.01% |
| CF Industries, Inc. | \$105,000 | 4.95% | 1/6/2043 | 92,479 | 0.01% |
| CF Industries, Inc. | \$145,000 | 5.38% | 15/3/2044 | 134,518 | 0.01% |
| Charles Schwab Corp. | \$250,000 | 0.90% | 11/3/2026 | 239,254 | 0.02% |
| Charles Schwab Corp. | \$70,000 | 1.15% | 13/5/2026 | 66,855 | 0.01% |
| Charles Schwab Corp. | \$145,000 | 5.88% | 24/8/2026 | 147,609 | 0.01% |
| Charles Schwab Corp. | \$170,000 | 2.45% | 3/3/2027 | 162,280 | 0.01% |
| Charles Schwab Corp. | \$85,000 | 2.00% | 20/3/2028 | 77,893 | 0.01% |
| Charles Schwab Corp. | \$90,000 | 5.64% | 19/5/2029 | 91,818 | 0.01% |
| Charles Schwab Corp. | \$335,000 | 6.20% | 17/11/2029 | 348,956 | 0.03% |
| Charles Schwab Corp. | \$70,000 | 1.65% | 11/3/2031 | 57,351 | 0.01% |
| Charles Schwab Corp. | \$65,000 | 2.30% | 13/5/2031 | 55,237 | 0.01% |
| Charles Schwab Corp. | \$105,000 | 1.95% | 1/12/2031 | 85,688 | 0.01% |
| Charles Schwab Corp. | \$380,000 | 2.90% | 3/3/2032 | 327,626 | 0.03% |
| Charles Schwab Corp. | \$190,000 | 5.85% | 19/5/2034 | 195,514 | 0.02% |
| Charles Schwab Corp. | \$265,000 | 6.14% | 24/8/2034 | 277,813 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$138,000 | 4.91% | 23/7/2025 | 137,807 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$210,000 | 6.15% | 10/11/2026 | 214,010 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$145,000 | 3.75% | 15/2/2028 | 138,101 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$183,000 | 2.25% | 15/1/2029 | 161,318 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$135,000 | 5.05% | 30/3/2029 | 132,377 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$210,000 | 6.10% | 1/6/2029 | 214,025 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$200,000 | 2.80% | 1/4/2031 | 168,794 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$380,000 | 2.30% | 1/2/2032 | 300,817 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$350,000 | 4.40% | 1/4/2033 | 312,395 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$142,000 | 6.65% | 1/2/2034 | 146,180 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$400,000 | 6.55% | 1/6/2034 | 408,975 | 0.04% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$270,000 | 6.38% | 23/10/2035 | 269,510 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$300,000 | 3.50% | 1/6/2041 | 205,699 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$240,000 | 3.50% | 1/3/2042 | 163,219 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$700,000 | 6.48% | 23/10/2045 | 661,361 | 0.06% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$395,000 | 5.38% | 1/5/2047 | 322,755 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$345,000 | 5.75% | 1/4/2048 | 295,340 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$155,000 | 5.13% | 1/7/2049 | 121,925 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$700,000 | 4.80% | 1/3/2050 | 525,905 | 0.05% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$225,000 | 3.70% | 1/4/2051 | 141,211 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$700,000 | 3.90% | 1/6/2052 | 450,411 | 0.04% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$245,000 | 3.85% | 1/4/2061 | 147,900 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$175,000 | 4.40% | 1/12/2061 | 116,243 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$218,000 | 3.95% | 30/6/2062 | 132,733 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$120,000 | 5.50% | 1/4/2063 | 95,315 | 0.01% |
| Chubb Corp. | \$70,000 | 6.00% | 11/5/2037 | 74,328 | 0.01% |
| Chubb INA Holdings LLC | \$320,000 | 3.35% | 3/5/2026 | 315,182 | 0.03% |
| Chubb INA Holdings LLC | €420,000 | 1.55% | 15/3/2028 | 417,530 | 0.04% |
| Chubb INA Holdings LLC | €100,000 | 0.88% | 15/12/2029 | 93,854 | 0.01% |
| Chubb INA Holdings LLC | \$165,000 | 1.38% | 15/9/2030 | 136,910 | 0.01% |
| Chubb INA Holdings LLC | €250,000 | 1.40% | 15/6/2031 | 234,219 | 0.02% |
| Chubb INA Holdings LLC | \$220,000 | 5.00% | 15/3/2034 | 217,315 | 0.02% |
| Chubb INA Holdings LLC | €100,000 | 2.50% | 15/3/2038 | 93,053 | 0.01% |
| Chubb INA Holdings LLC | \$257,000 | 4.35% | 3/11/2045 | 219,048 | 0.02% |
| Chubb INA Holdings LLC | \$190,000 | 3.05% | 15/12/2061 | 115,068 | 0.01% |
| Cigna Group | \$30,000 | 3.40% | 1/3/2027 | 29,168 | 0.00% |
| Cigna Group | \$705,000 | 4.38% | 15/10/2028 | 690,919 | 0.06% |
| Cigna Group | \$365,000 | 5.00% | 15/5/2029 | 364,777 | 0.03% |
| Cigna Group | \$291,000 | 2.40% | 15/3/2030 | 254,415 | 0.02% |
| Cigna Group | \$310,000 | 2.38% | 15/3/2031 | 262,481 | 0.02% |
| Cigna Group | \$140,000 | 5.13% | 15/5/2031 | 139,367 | 0.01% |
| Cigna Group | \$75,000 | 5.40% | 15/3/2033 | 74,875 | 0.01% |
| Cigna Group | \$150,000 | 5.25% | 15/2/2034 | 147,112 | 0.01% |
| Cigna Group | \$275,000 | 4.80% | 15/8/2038 | 249,378 | 0.02% |
| Cigna Group | \$229,000 | 3.20% | 15/3/2040 | 167,866 | 0.02% |
| Cigna Group | \$215,000 | 4.80% | 15/7/2046 | 183,326 | 0.02% |
| Cigna Group | \$120,000 | 3.88% | 15/10/2047 | 87,385 | 0.01% |
| Cigna Group | \$455,000 | 4.90% | 15/12/2048 | 387,540 | 0.04% |
| Cigna Group | \$223,000 | 3.40% | 15/3/2050 | 146,537 | 0.01% |
| Cigna Group | \$300,000 | 3.40% | 15/3/2051 | 195,743 | 0.02% |
| Cigna Group | \$270,000 | 5.60% | 15/2/2054 | 253,172 | 0.02% |
| Cintas Corp. No 2 | \$265,000 | 3.70% | 1/4/2027 | 259,688 | 0.02% |
| Cisco Systems, Inc. | \$150,000 | 4.90% | 26/2/2026 | 150,956 | 0.01% |
| Cisco Systems, Inc. | \$135,000 | 2.95% | 28/2/2026 | 132,748 | 0.01% |
| Cisco Systems, Inc. | \$225,000 | 2.50% | 20/9/2026 | 218,074 | 0.02% |
| Cisco Systems, Inc. | \$295,000 | 4.80% | 26/2/2027 | 297,058 | 0.03% |
| Cisco Systems, Inc. | \$390,000 | 4.85% | 26/2/2029 | 392,346 | 0.04% |
| Cisco Systems, Inc. | \$395,000 | 4.95% | 26/2/2031 | 396,305 | 0.04% |
| Cisco Systems, Inc. | \$450,000 | 5.05% | 26/2/2034 | 448,253 | 0.04% |
| Cisco Systems, Inc. | \$260,000 | 5.90% | 15/2/2039 | 273,987 | 0.03% |
| Cisco Systems, Inc. | \$444,000 | 5.50% | 15/1/2040 | 447,193 | 0.04% |
| Cisco Systems, Inc. | \$290,000 | 5.30% | 26/2/2054 | 281,592 | 0.03% |
| Cisco Systems, Inc. | \$150,000 | 5.35% | 26/2/2064 | 144,032 | 0.01% |
| Citibank NA | \$270,000 | 5.44% | 30/4/2026 | 272,587 | 0.03% |
| Citibank NA | \$285,000 | 4.93% | 6/8/2026 | 286,150 | 0.03% |
| Citibank NA | \$500,000 | 5.49% | 4/12/2026 | 507,497 | 0.05% |
| Citibank NA | \$450,000 | 4.88% | 19/11/2027 | 450,162 | 0.04% |
| Citibank NA | \$250,000 | 5.80% | 29/9/2028 | 257,743 | 0.02% |
| Citibank NA | \$285,000 | 4.84% | 6/8/2029 | 283,172 | 0.03% |
| Citibank NA | \$250,000 | 5.57% | 30/4/2034 | 253,071 | 0.02% |
| Citigroup, Inc. | \$295,000 | 3.70% | 12/1/2026 | 292,282 | 0.03% |
| Citigroup, Inc. | \$590,000 | 4.60% | 9/3/2026 | 588,383 | 0.05% |
| Citigroup, Inc. | \$405,000 | 3.40% | 1/5/2026 | 398,036 | 0.04% |
| Citigroup, Inc. | \$762,000 | 3.20% | 21/10/2026 | 741,323 | 0.07% |
| Citigroup, Inc. | £100,000 | 1.75% | 23/10/2026 | 118,701 | 0.01% |
| Citigroup, Inc. | \$75,000 | 4.30% | 20/11/2026 | 74,319 | 0.01% |
| Citigroup, Inc. | \$1,340,000 | 1.46% | 9/6/2027 | 1,275,905 | 0.12% |
| Citigroup, Inc. | \$700,000 | 4.45% | 29/9/2027 | 690,295 | 0.06% |
| Citigroup, Inc. | €500,000 | 0.50% | 8/10/2027 | 496,478 | 0.05% |
| Citigroup, Inc. | \$170,000 | 3.89% | 10/1/2028 | 166,547 | 0.02% |
| Citigroup, Inc. | \$575,000 | 3.07% | 24/2/2028 | 552,871 | 0.05% |
| Citigroup, Inc. | CAD150,000 | 5.07% | 29/4/2028 | 107,573 | 0.01% |
| Citigroup, Inc. | \$143,000 | 4.66% | 24/5/2028 | 142,008 | 0.01% |
| Citigroup, Inc. | \$489,000 | 3.67% | 24/7/2028 | 473,429 | 0.04% |
| Citigroup, Inc. | \$277,000 | 4.13% | 25/7/2028 | 269,173 | 0.02% |
| Citigroup, Inc. | €200,000 | 3.71% | 22/9/2028 | 211,315 | 0.02% |
| Citigroup, Inc. | €200,000 | 1.50% | 26/10/2028 | 195,759 | 0.02% |
| Citigroup, Inc. | \$420,000 | 3.52% | 27/10/2028 | 403,952 | 0.04% |
| Citigroup, Inc. | €250,000 | 1.25% | 10/4/2029 | 240,241 | 0.02% |
| Citigroup, Inc. | \$365,000 | 4.08% | 23/4/2029 | 354,118 | 0.03% |
| Citigroup, Inc. | \$350,000 | 5.17% | 13/2/2030 | 349,459 | 0.03% |
| Citigroup, Inc. | \$388,000 | 3.98% | 20/3/2030 | 369,861 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Citigroup, Inc. | \$425,000 | 4.54% | 19/9/2030 | 412,862 | 0.04% |
| Citigroup, Inc. | \$417,000 | 2.98% | 5/11/2030 | 376,425 | 0.03% |
| Citigroup, Inc. | \$270,000 | 2.67% | 29/1/2031 | 238,581 | 0.02% |
| Citigroup, Inc. | \$555,000 | 4.41% | 31/3/2031 | 533,172 | 0.05% |
| Citigroup, Inc. | \$471,000 | 2.57% | 3/6/2031 | 410,487 | 0.04% |
| Citigroup, Inc. | \$337,000 | 2.56% | 1/5/2032 | 285,561 | 0.03% |
| Citigroup, Inc. | €200,000 | 3.75% | 14/5/2032 | 211,146 | 0.02% |
| Citigroup, Inc. | \$230,000 | 6.63% | 15/6/2032 | 245,706 | 0.02% |
| Citigroup, Inc. | \$199,000 | 2.52% | 3/11/2032 | 165,788 | 0.02% |
| Citigroup, Inc. | \$387,000 | 3.06% | 25/1/2033 | 332,345 | 0.03% |
| Citigroup, Inc. | \$380,000 | 3.79% | 17/3/2033 | 341,398 | 0.03% |
| Citigroup, Inc. | \$445,000 | 4.91% | 24/5/2033 | 429,585 | 0.04% |
| Citigroup, Inc. | €100,000 | 4.11% | 22/9/2033 | 108,219 | 0.01% |
| Citigroup, Inc. | \$420,000 | 6.27% | 17/11/2033 | 440,176 | 0.04% |
| Citigroup, Inc. | \$470,000 | 6.17% | 25/5/2034 | 478,653 | 0.04% |
| Citigroup, Inc. | \$125,000 | 5.59% | 19/11/2034 | 124,006 | 0.01% |
| Citigroup, Inc. | \$435,000 | 5.83% | 13/2/2035 | 433,021 | 0.04% |
| Citigroup, Inc. | \$495,000 | 5.45% | 11/6/2035 | 491,151 | 0.05% |
| Citigroup, Inc. | £50,000 | 6.80% | 25/6/2038 | 70,160 | 0.01% |
| Citigroup, Inc. | \$110,000 | 3.88% | 24/1/2039 | 91,853 | 0.01% |
| Citigroup, Inc. | \$460,000 | 8.13% | 15/7/2039 | 567,455 | 0.05% |
| Citigroup, Inc. | £100,000 | 7.38% | 1/9/2039 | 146,360 | 0.01% |
| Citigroup, Inc. | \$210,000 | 5.41% | 19/9/2039 | 200,158 | 0.02% |
| Citigroup, Inc. | \$202,000 | 5.32% | 26/3/2041 | 194,105 | 0.02% |
| Citigroup, Inc. | \$140,000 | 5.88% | 30/1/2042 | 143,049 | 0.01% |
| Citigroup, Inc. | \$91,000 | 2.90% | 3/11/2042 | 63,595 | 0.01% |
| Citigroup, Inc. | \$146,000 | 6.68% | 13/9/2043 | 160,302 | 0.01% |
| Citigroup, Inc. | \$155,000 | 5.30% | 6/5/2044 | 145,757 | 0.01% |
| Citigroup, Inc. | \$105,000 | 4.65% | 30/7/2045 | 91,438 | 0.01% |
| Citigroup, Inc. | \$343,000 | 4.75% | 18/5/2046 | 299,034 | 0.03% |
| Citigroup, Inc. | \$210,000 | 4.28% | 24/4/2048 | 171,571 | 0.02% |
| Citigroup, Inc. | \$449,000 | 4.65% | 23/7/2048 | 385,270 | 0.04% |
| Citizens Bank NA/Providence RI | \$30,000 | 4.58% | 9/8/2028 | 29,701 | 0.00% |
| Citizens Financial Group, Inc. | \$290,000 | 5.84% | 23/1/2030 | 294,297 | 0.03% |
| Citizens Financial Group, Inc. | \$105,000 | 3.25% | 30/4/2030 | 94,928 | 0.01% |
| Citizens Financial Group, Inc. | \$155,000 | 5.72% | 23/7/2032 | 155,453 | 0.01% |
| Citizens Financial Group, Inc. | \$100,000 | 6.65% | 25/4/2035 | 105,463 | 0.01% |
| CME Group, Inc. | \$60,000 | 2.65% | 15/3/2032 | 51,685 | 0.00% |
| CNH Industrial Finance Europe SA | €200,000 | 1.63% | 3/7/2029 | 194,007 | 0.02% |
| Coca-Cola Co. | €350,000 | 1.88% | 22/9/2026 | 358,521 | 0.03% |
| Coca-Cola Co. | €200,000 | 1.13% | 9/3/2027 | 200,989 | 0.02% |
| Coca-Cola Co. | \$170,000 | 3.38% | 25/3/2027 | 166,477 | 0.02% |
| Coca-Cola Co. | \$205,000 | 1.45% | 1/6/2027 | 191,409 | 0.02% |
| Coca-Cola Co. | \$125,000 | 1.50% | 5/3/2028 | 113,789 | 0.01% |
| Coca-Cola Co. | \$125,000 | 1.00% | 15/3/2028 | 112,154 | 0.01% |
| Coca-Cola Co. | €100,000 | 0.13% | 9/3/2029 | 92,949 | 0.01% |
| Coca-Cola Co. | \$150,000 | 2.13% | 6/9/2029 | 134,394 | 0.01% |
| Coca-Cola Co. | \$205,000 | 3.45% | 25/3/2030 | 193,480 | 0.02% |
| Coca-Cola Co. | €100,000 | 0.40% | 6/5/2030 | 90,998 | 0.01% |
| Coca-Cola Co. | \$320,000 | 1.65% | 1/6/2030 | 272,865 | 0.03% |
| Coca-Cola Co. | \$100,000 | 2.00% | 5/3/2031 | 85,240 | 0.01% |
| Coca-Cola Co. | €100,000 | 1.25% | 8/3/2031 | 94,210 | 0.01% |
| Coca-Cola Co. | \$120,000 | 1.38% | 15/3/2031 | 98,230 | 0.01% |
| Coca-Cola Co. | \$235,000 | 2.25% | 5/1/2032 | 199,795 | 0.02% |
| Coca-Cola Co. | €100,000 | 3.13% | 14/5/2032 | 104,157 | 0.01% |
| Coca-Cola Co. | €100,000 | 0.50% | 9/3/2033 | 84,810 | 0.01% |
| Coca-Cola Co. | €400,000 | 0.38% | 15/3/2033 | 336,201 | 0.03% |
| Coca-Cola Co. | \$330,000 | 5.00% | 13/5/2034 | 329,527 | 0.03% |
| Coca-Cola Co. | \$75,000 | 4.65% | 14/8/2034 | 72,974 | 0.01% |
| Coca-Cola Co. | €200,000 | 0.95% | 6/5/2036 | 162,359 | 0.01% |
| Coca-Cola Co. | €150,000 | 1.10% | 2/9/2036 | 123,559 | 0.01% |
| Coca-Cola Co. | €100,000 | 0.80% | 15/3/2040 | 72,401 | 0.01% |
| Coca-Cola Co. | \$155,000 | 2.50% | 1/6/2040 | 108,544 | 0.01% |
| Coca-Cola Co. | \$115,000 | 2.88% | 5/5/2041 | 83,634 | 0.01% |
| Coca-Cola Co. | \$240,000 | 2.60% | 1/6/2050 | 144,887 | 0.01% |
| Coca-Cola Co. | \$240,000 | 3.00% | 5/3/2051 | 158,340 | 0.01% |
| Coca-Cola Co. | \$322,000 | 2.50% | 15/3/2051 | 188,659 | 0.02% |
| Coca-Cola Co. | €250,000 | 3.75% | 15/8/2053 | 261,786 | 0.02% |
| Coca-Cola Co. | \$190,000 | 5.30% | 13/5/2054 | 183,690 | 0.02% |
| Coca-Cola Co. | \$200,000 | 5.20% | 14/1/2055 | 190,228 | 0.02% |
| Coca-Cola Co. | \$130,000 | 2.75% | 1/6/2060 | 76,008 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Coca-Cola Co. | \$225,000 | 5.40% | 13/5/2064 | 216,300 | 0.02% |
| Colgate-Palmolive Co. | €100,000 | 0.30% | 10/11/2029 | 92,696 | 0.01% |
| Colgate-Palmolive Co. | €100,000 | 1.38% | 6/3/2034 | 91,197 | 0.01% |
| Colgate-Palmolive Co. | €400,000 | 0.88% | 12/11/2039 | 295,119 | 0.03% |
| Comcast Corp. | \$400,000 | 3.15% | 1/3/2026 | 393,909 | 0.04% |
| Comcast Corp. | €100,000 | 0.00% | 14/9/2026 | 98,945 | 0.01% |
| Comcast Corp. | \$165,000 | 2.35% | 15/1/2027 | 157,687 | 0.01% |
| Comcast Corp. | \$100,000 | 3.30% | 1/2/2027 | 97,346 | 0.01% |
| Comcast Corp. | \$70,000 | 3.30% | 1/4/2027 | 68,006 | 0.01% |
| Comcast Corp. | €550,000 | 0.25% | 20/5/2027 | 537,463 | 0.05% |
| Comcast Corp. | \$45,000 | 5.35% | 15/11/2027 | 45,875 | 0.00% |
| Comcast Corp. | \$200,000 | 3.15% | 15/2/2028 | 190,454 | 0.02% |
| Comcast Corp. | \$105,000 | 3.55% | 1/5/2028 | 100,816 | 0.01% |
| Comcast Corp. | \$543,000 | 4.15% | 15/10/2028 | 529,746 | 0.05% |
| Comcast Corp. | \$195,000 | 4.55% | 15/1/2029 | 193,058 | 0.02% |
| Comcast Corp. | £100,000 | 1.50% | 20/2/2029 | 110,312 | 0.01% |
| Comcast Corp. | \$190,000 | 5.10% | 1/6/2029 | 191,764 | 0.02% |
| Comcast Corp. | €100,000 | 0.25% | 14/9/2029 | 92,034 | 0.01% |
| Comcast Corp. | \$378,000 | 2.65% | 1/2/2030 | 338,575 | 0.03% |
| Comcast Corp. | \$230,000 | 3.40% | 1/4/2030 | 213,201 | 0.02% |
| Comcast Corp. | \$130,000 | 4.25% | 15/10/2030 | 125,340 | 0.01% |
| Comcast Corp. | \$235,000 | 1.95% | 15/1/2031 | 196,568 | 0.02% |
| Comcast Corp. | \$305,000 | 1.50% | 15/2/2031 | 248,339 | 0.02% |
| Comcast Corp. | €200,000 | 0.75% | 20/2/2032 | 176,153 | 0.02% |
| Comcast Corp. | \$125,000 | 5.50% | 15/11/2032 | 127,953 | 0.01% |
| Comcast Corp. | \$195,000 | 4.25% | 15/1/2033 | 181,905 | 0.02% |
| Comcast Corp. | \$150,000 | 4.65% | 15/2/2033 | 144,803 | 0.01% |
| Comcast Corp. | \$50,000 | 7.05% | 15/3/2033 | 55,679 | 0.01% |
| Comcast Corp. | \$205,000 | 4.80% | 15/5/2033 | 199,213 | 0.02% |
| Comcast Corp. | \$500,000 | 5.30% | 1/6/2034 | 499,227 | 0.05% |
| Comcast Corp. | \$190,000 | 4.20% | 15/8/2034 | 173,904 | 0.02% |
| Comcast Corp. | \$220,000 | 5.65% | 15/6/2035 | 224,619 | 0.02% |
| Comcast Corp. | \$235,000 | 4.40% | 15/8/2035 | 216,332 | 0.02% |
| Comcast Corp. | £100,000 | 1.88% | 20/2/2036 | 89,069 | 0.01% |
| Comcast Corp. | €200,000 | 3.55% | 26/9/2036 | 207,636 | 0.02% |
| Comcast Corp. | \$275,000 | 3.90% | 1/3/2038 | 231,086 | 0.02% |
| Comcast Corp. | \$275,000 | 3.25% | 1/11/2039 | 208,636 | 0.02% |
| Comcast Corp. | \$215,000 | 3.75% | 1/4/2040 | 172,917 | 0.02% |
| Comcast Corp. | \$40,000 | 4.60% | 15/8/2045 | 34,308 | 0.00% |
| Comcast Corp. | \$150,000 | 3.40% | 15/7/2046 | 105,462 | 0.01% |
| Comcast Corp. | \$80,000 | 4.00% | 15/8/2047 | 61,070 | 0.01% |
| Comcast Corp. | \$340,000 | 3.97% | 1/11/2047 | 258,430 | 0.02% |
| Comcast Corp. | \$170,000 | 4.00% | 1/3/2048 | 129,228 | 0.01% |
| Comcast Corp. | \$535,000 | 4.70% | 15/10/2048 | 459,204 | 0.04% |
| Comcast Corp. | \$355,000 | 4.00% | 1/11/2049 | 268,458 | 0.02% |
| Comcast Corp. | \$277,000 | 3.45% | 1/2/2050 | 189,713 | 0.02% |
| Comcast Corp. | \$220,000 | 2.80% | 15/1/2051 | 130,821 | 0.01% |
| Comcast Corp. | \$900,000 | 2.89% | 1/11/2051 | 542,545 | 0.05% |
| Comcast Corp. | \$350,000 | 2.45% | 15/8/2052 | 189,658 | 0.02% |
| Comcast Corp. | \$50,000 | 4.05% | 1/11/2052 | 37,549 | 0.00% |
| Comcast Corp. | \$400,000 | 5.35% | 15/5/2053 | 369,934 | 0.03% |
| Comcast Corp. | \$500,000 | 5.65% | 1/6/2054 | 483,586 | 0.04% |
| Comcast Corp. | \$900,000 | 2.94% | 1/11/2056 | 524,712 | 0.05% |
| Comcast Corp. | \$108,000 | 4.95% | 15/10/2058 | 93,524 | 0.01% |
| Comcast Corp. | \$529,000 | 2.99% | 1/11/2063 | 298,276 | 0.03% |
| Comcast Corp. | \$220,000 | 5.50% | 15/5/2064 | 205,441 | 0.02% |
| Comerica, Inc. | \$305,000 | 5.98% | 30/1/2030 | 308,330 | 0.03% |
| CommonSpirit Health | \$130,000 | 3.35% | 1/10/2029 | 121,139 | 0.01% |
| CommonSpirit Health | \$225,000 | 5.21% | 1/12/2031 | 224,167 | 0.02% |
| CommonSpirit Health | \$100,000 | 4.35% | 1/11/2042 | 83,545 | 0.01% |
| CommonSpirit Health | \$130,000 | 4.19% | 1/10/2049 | 101,805 | 0.01% |
| Commonwealth Edison Co. | \$140,000 | 4.00% | 1/3/2048 | 109,270 | 0.01% |
| Conagra Brands, Inc. ¹ | \$245,000 | 1.38% | 1/11/2027 | 222,507 | 0.02% |
| Conagra Brands, Inc. | \$170,000 | 4.85% | 1/11/2028 | 169,066 | 0.02% |
| Conagra Brands, Inc. | \$97,000 | 5.30% | 1/11/2038 | 91,295 | 0.01% |
| Conagra Brands, Inc. | \$210,000 | 5.40% | 1/11/2048 | 190,524 | 0.02% |
| Concentrix Corp. | \$175,000 | 6.65% | 2/8/2026 | 178,103 | 0.02% |
| Concentrix Corp. ¹ | \$165,000 | 6.60% | 2/8/2028 | 169,056 | 0.02% |
| Corebridge Financial, Inc. | \$300,000 | 3.65% | 5/4/2027 | 291,534 | 0.03% |
| Corebridge Financial, Inc. | \$330,000 | 3.85% | 5/4/2029 | 315,230 | 0.03% |
| Corebridge Financial, Inc. | \$190,000 | 3.90% | 5/4/2032 | 172,990 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Corebridge Financial, Inc. | \$280,000 | 5.75% | 15/1/2034 | 285,211 | 0.03% |
| Corebridge Financial, Inc. | \$215,000 | 4.40% | 5/4/2052 | 172,932 | 0.02% |
| Corebridge Financial, Inc. | \$125,000 | 6.88% | 15/12/2052 | 128,301 | 0.01% |
| Corebridge Financial, Inc. | \$115,000 | 6.38% | 15/9/2054 | 114,690 | 0.01% |
| Corning, Inc. | \$145,000 | 4.38% | 15/11/2057 | 111,246 | 0.01% |
| Corning, Inc. | \$145,000 | 5.45% | 15/11/2079 | 131,297 | 0.01% |
| Crh Finance UK plc | £100,000 | 4.13% | 2/12/2029 | 121,961 | 0.01% |
| CRH Funding BV | €200,000 | 1.63% | 5/5/2030 | 193,574 | 0.02% |
| CRH SMW Finance DAC | \$200,000 | 5.20% | 21/5/2029 | 201,407 | 0.02% |
| CRH SMW Finance DAC | €200,000 | 4.00% | 11/7/2031 | 217,495 | 0.02% |
| Crown Castle, Inc. | \$155,000 | 4.45% | 15/2/2026 | 154,441 | 0.01% |
| Crown Castle, Inc. | \$125,000 | 3.70% | 15/6/2026 | 122,977 | 0.01% |
| Crown Castle, Inc. | \$240,000 | 1.05% | 15/7/2026 | 226,693 | 0.02% |
| Crown Castle, Inc. | \$55,000 | 2.90% | 15/3/2027 | 52,836 | 0.00% |
| Crown Castle, Inc. | \$70,000 | 3.65% | 1/9/2027 | 67,856 | 0.01% |
| Crown Castle, Inc. | \$50,000 | 5.00% | 11/1/2028 | 49,940 | 0.00% |
| Crown Castle, Inc. | \$70,000 | 3.30% | 1/7/2030 | 63,620 | 0.01% |
| Crown Castle, Inc. | \$390,000 | 2.25% | 15/1/2031 | 327,625 | 0.03% |
| Crown Castle, Inc. | \$95,000 | 2.10% | 1/4/2031 | 78,632 | 0.01% |
| Crown Castle, Inc. | \$130,000 | 2.50% | 15/7/2031 | 109,498 | 0.01% |
| Crown Castle, Inc. | \$115,000 | 5.10% | 1/5/2033 | 112,143 | 0.01% |
| Crown Castle, Inc. | \$100,000 | 5.80% | 1/3/2034 | 101,926 | 0.01% |
| Crown Castle, Inc. | \$265,000 | 2.90% | 1/4/2041 | 184,681 | 0.02% |
| Crown Castle, Inc. | \$185,000 | 3.25% | 15/1/2051 | 120,548 | 0.01% |
| CVS Health Corp. | \$200,000 | 5.00% | 20/2/2026 | 199,844 | 0.02% |
| CVS Health Corp. | \$490,000 | 2.88% | 1/6/2026 | 475,812 | 0.04% |
| CVS Health Corp. | \$200,000 | 3.00% | 15/8/2026 | 193,806 | 0.02% |
| CVS Health Corp. | \$345,000 | 1.30% | 21/8/2027 | 312,602 | 0.03% |
| CVS Health Corp. | \$660,000 | 4.30% | 25/3/2028 | 639,794 | 0.06% |
| CVS Health Corp. | \$150,000 | 5.00% | 30/1/2029 | 147,967 | 0.01% |
| CVS Health Corp. | \$235,000 | 3.25% | 15/8/2029 | 213,919 | 0.02% |
| CVS Health Corp. | \$220,000 | 5.13% | 21/2/2030 | 215,448 | 0.02% |
| CVS Health Corp. | \$410,000 | 3.75% | 1/4/2030 | 375,890 | 0.03% |
| CVS Health Corp. | \$370,000 | 1.75% | 21/8/2030 | 301,359 | 0.03% |
| CVS Health Corp. | \$145,000 | 5.25% | 30/1/2031 | 141,672 | 0.01% |
| CVS Health Corp. | \$275,000 | 1.88% | 28/2/2031 | 221,840 | 0.02% |
| CVS Health Corp. | \$150,000 | 5.55% | 1/6/2031 | 149,001 | 0.01% |
| CVS Health Corp. | \$140,000 | 2.13% | 15/9/2031 | 112,137 | 0.01% |
| CVS Health Corp. | \$100,000 | 5.25% | 21/2/2033 | 95,758 | 0.01% |
| CVS Health Corp. | \$450,000 | 5.30% | 1/6/2033 | 431,412 | 0.04% |
| CVS Health Corp. | \$150,000 | 5.70% | 1/6/2034 | 147,435 | 0.01% |
| CVS Health Corp. | \$763,000 | 4.78% | 25/3/2038 | 659,509 | 0.06% |
| CVS Health Corp. | \$32,000 | 4.13% | 1/4/2040 | 25,049 | 0.00% |
| CVS Health Corp. | \$210,000 | 5.30% | 5/12/2043 | 183,057 | 0.02% |
| CVS Health Corp. | \$110,000 | 6.00% | 1/6/2044 | 103,917 | 0.01% |
| CVS Health Corp. | \$535,000 | 5.13% | 20/7/2045 | 449,964 | 0.04% |
| CVS Health Corp. | \$1,305,000 | 5.05% | 25/3/2048 | 1,077,177 | 0.10% |
| CVS Health Corp. | \$225,000 | 5.63% | 21/2/2053 | 199,050 | 0.02% |
| CVS Health Corp. | \$116,000 | 5.88% | 1/6/2053 | 106,411 | 0.01% |
| CVS Health Corp. | \$150,000 | 6.05% | 1/6/2054 | 141,082 | 0.01% |
| CVS Health Corp. | \$160,000 | 6.00% | 1/6/2063 | 146,068 | 0.01% |
| Danaher Corp. | \$185,000 | 2.60% | 1/10/2050 | 110,259 | 0.01% |
| Danaher Corp. | \$245,000 | 2.80% | 10/12/2051 | 151,035 | 0.01% |
| Deere & Co. ¹ | \$175,000 | 3.90% | 9/6/2042 | 145,872 | 0.01% |
| Deere & Co. | \$50,000 | 3.75% | 15/4/2050 | 38,479 | 0.00% |
| Dell International LLC/EMC Corp. | \$389,000 | 6.02% | 15/6/2026 | 394,681 | 0.04% |
| Dell International LLC/EMC Corp. | \$435,000 | 4.90% | 1/10/2026 | 436,088 | 0.04% |
| Dell International LLC/EMC Corp. | \$150,000 | 5.25% | 1/2/2028 | 151,737 | 0.01% |
| Dell International LLC/EMC Corp. | \$335,000 | 5.30% | 1/10/2029 | 338,431 | 0.03% |
| Dell International LLC/EMC Corp. | \$105,000 | 5.40% | 15/4/2034 | 104,645 | 0.01% |
| Dell International LLC/EMC Corp. | \$215,000 | 4.85% | 1/2/2035 | 204,212 | 0.02% |
| Dell International LLC/EMC Corp. | \$200,000 | 8.10% | 15/7/2036 | 237,137 | 0.02% |
| Dell International LLC/EMC Corp. | \$165,000 | 3.38% | 15/12/2041 | 121,221 | 0.01% |
| DENTSPLY SIRONA, Inc. | \$75,000 | 3.25% | 1/6/2030 | 66,265 | 0.01% |
| DH Europe Finance II Sarl | \$150,000 | 2.60% | 15/11/2029 | 135,675 | 0.01% |
| DH Europe Finance II Sarl | €700,000 | 0.75% | 18/9/2031 | 624,771 | 0.06% |
| DH Europe Finance II Sarl | €200,000 | 1.35% | 18/9/2039 | 156,531 | 0.01% |
| DH Europe Finance II Sarl | \$60,000 | 3.25% | 15/11/2039 | 46,745 | 0.00% |
| DH Europe Finance II Sarl | €200,000 | 1.80% | 18/9/2049 | 146,311 | 0.01% |
| DH Europe Finance II Sarl | \$175,000 | 3.40% | 15/11/2049 | 123,898 | 0.01% |
| Dick's Sporting Goods, Inc. | \$500,000 | 3.15% | 15/1/2032 | 438,063 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Digital Dutch Finco BV | €100,000 | 1.50% | 15/3/2030 | 94,516 | 0.01% |
| Digital Dutch Finco BV | €100,000 | 1.25% | 1/2/2031 | 90,950 | 0.01% |
| Digital Dutch Finco BV | €125,000 | 3.88% | 13/9/2033 | 130,857 | 0.01% |
| Digital Euro Finco LLC | €100,000 | 2.50% | 16/1/2026 | 103,166 | 0.01% |
| Digital Euro Finco LLC | €200,000 | 1.13% | 9/4/2028 | 194,571 | 0.02% |
| Digital Intrepid Holding BV | €300,000 | 0.63% | 15/7/2031 | 259,283 | 0.02% |
| Digital Intrepid Holding BV | €100,000 | 1.38% | 18/7/2032 | 88,540 | 0.01% |
| Digital Realty Trust LP | \$55,000 | 3.70% | 15/8/2027 | 53,538 | 0.00% |
| Digital Realty Trust LP | \$90,000 | 5.55% | 15/1/2028 | 91,380 | 0.01% |
| Digital Realty Trust LP | \$180,000 | 3.60% | 1/7/2029 | 170,045 | 0.02% |
| Digital Stout Holding LLC | £500,000 | 3.30% | 19/7/2029 | 577,788 | 0.05% |
| Discover Bank | \$265,000 | 3.45% | 27/7/2026 | 259,130 | 0.02% |
| Discover Bank | \$110,000 | 4.65% | 13/9/2028 | 107,694 | 0.01% |
| Discover Financial Services | \$145,000 | 4.10% | 9/2/2027 | 142,376 | 0.01% |
| Discover Financial Services | \$95,000 | 6.70% | 29/11/2032 | 101,349 | 0.01% |
| Discover Financial Services | \$155,000 | 7.96% | 2/11/2034 | 177,065 | 0.02% |
| Discovery Communications LLC | €100,000 | 1.90% | 19/3/2027 | 100,209 | 0.01% |
| Discovery Communications LLC | \$170,000 | 3.95% | 20/3/2028 | 160,980 | 0.01% |
| Discovery Communications LLC | \$123,000 | 4.13% | 15/5/2029 | 114,719 | 0.01% |
| Discovery Communications LLC | \$285,000 | 3.63% | 15/5/2030 | 253,462 | 0.02% |
| Dollar General Corp. | \$135,000 | 3.50% | 3/4/2030 | 123,841 | 0.01% |
| Dollar General Corp. | \$135,000 | 5.45% | 5/7/2033 | 132,708 | 0.01% |
| Dollar Tree, Inc. | \$315,000 | 4.20% | 15/5/2028 | 306,182 | 0.03% |
| Dollar Tree, Inc. | \$125,000 | 2.65% | 1/12/2031 | 105,482 | 0.01% |
| Dover Corp. | €100,000 | 0.75% | 4/11/2027 | 97,956 | 0.01% |
| DuPont de Nemours, Inc. | \$640,000 | 4.73% | 15/11/2028 | 637,138 | 0.06% |
| DuPont de Nemours, Inc. | \$134,000 | 5.32% | 15/11/2038 | 134,461 | 0.01% |
| DuPont de Nemours, Inc. | \$250,000 | 5.42% | 15/11/2048 | 248,606 | 0.02% |
| Eagle Materials, Inc. | \$160,000 | 2.50% | 1/7/2031 | 136,166 | 0.01% |
| eBay, Inc. | \$245,000 | 1.40% | 10/5/2026 | 234,487 | 0.02% |
| eBay, Inc. | \$75,000 | 3.60% | 5/6/2027 | 73,132 | 0.01% |
| eBay, Inc. | \$100,000 | 2.70% | 11/3/2030 | 89,712 | 0.01% |
| eBay, Inc. | \$35,000 | 2.60% | 10/5/2031 | 30,180 | 0.00% |
| eBay, Inc. | \$95,000 | 4.00% | 15/7/2042 | 75,572 | 0.01% |
| eBay, Inc. | \$175,000 | 3.65% | 10/5/2051 | 124,643 | 0.01% |
| Electronic Arts, Inc. | \$170,000 | 1.85% | 15/2/2031 | 141,165 | 0.01% |
| Elevance Health, Inc. | \$185,000 | 1.50% | 15/3/2026 | 178,157 | 0.02% |
| Elevance Health, Inc. | \$235,000 | 3.65% | 1/12/2027 | 228,608 | 0.02% |
| Elevance Health, Inc. | \$280,000 | 4.10% | 1/3/2028 | 273,743 | 0.03% |
| Elevance Health, Inc. | \$150,000 | 2.88% | 15/9/2029 | 136,419 | 0.01% |
| Elevance Health, Inc. | \$60,000 | 4.75% | 15/2/2030 | 59,276 | 0.01% |
| Elevance Health, Inc. | \$200,000 | 2.25% | 15/5/2030 | 173,566 | 0.02% |
| Elevance Health, Inc. | \$295,000 | 2.55% | 15/3/2031 | 253,160 | 0.02% |
| Elevance Health, Inc. | \$110,000 | 4.95% | 1/11/2031 | 108,212 | 0.01% |
| Elevance Health, Inc. | \$110,000 | 4.75% | 15/2/2033 | 105,402 | 0.01% |
| Elevance Health, Inc. | \$190,000 | 5.38% | 15/6/2034 | 188,210 | 0.02% |
| Elevance Health, Inc. | \$165,000 | 5.20% | 15/2/2035 | 161,199 | 0.01% |
| Elevance Health, Inc. | \$185,000 | 4.63% | 15/5/2042 | 159,792 | 0.01% |
| Elevance Health, Inc. | \$115,000 | 4.65% | 15/1/2043 | 99,883 | 0.01% |
| Elevance Health, Inc. | \$175,000 | 4.65% | 15/8/2044 | 149,989 | 0.01% |
| Elevance Health, Inc. | \$180,000 | 4.38% | 1/12/2047 | 144,602 | 0.01% |
| Elevance Health, Inc. | \$196,000 | 4.55% | 1/3/2048 | 160,772 | 0.01% |
| Elevance Health, Inc. | \$110,000 | 3.70% | 15/9/2049 | 78,214 | 0.01% |
| Elevance Health, Inc. | \$200,000 | 3.13% | 15/5/2050 | 127,487 | 0.01% |
| Elevance Health, Inc. | \$184,000 | 3.60% | 15/3/2051 | 127,527 | 0.01% |
| Elevance Health, Inc. | \$100,000 | 6.10% | 15/10/2052 | 101,215 | 0.01% |
| Elevance Health, Inc. | \$200,000 | 5.13% | 15/2/2053 | 177,259 | 0.02% |
| Elevance Health, Inc. | \$180,000 | 5.65% | 15/6/2054 | 172,605 | 0.02% |
| Elevance Health, Inc. | \$240,000 | 5.70% | 15/2/2055 | 231,444 | 0.02% |
| Elevance Health, Inc. | \$115,000 | 5.85% | 1/11/2064 | 111,062 | 0.01% |
| Eli Lilly & Co. ¹ | \$455,000 | 4.50% | 9/2/2027 | 455,967 | 0.04% |
| Eli Lilly & Co. | \$100,000 | 4.15% | 14/8/2027 | 99,458 | 0.01% |
| Eli Lilly & Co. ¹ | \$230,000 | 4.50% | 9/2/2029 | 228,872 | 0.02% |
| Eli Lilly & Co. | \$104,000 | 3.38% | 15/3/2029 | 99,101 | 0.01% |
| Eli Lilly & Co. ¹ | \$150,000 | 4.20% | 14/8/2029 | 146,789 | 0.01% |
| Eli Lilly & Co. | €300,000 | 2.13% | 3/6/2030 | 300,875 | 0.03% |
| Eli Lilly & Co. | €100,000 | 0.63% | 1/11/2031 | 89,716 | 0.01% |
| Eli Lilly & Co. | \$125,000 | 4.70% | 27/2/2033 | 122,536 | 0.01% |
| Eli Lilly & Co. | \$200,000 | 4.70% | 9/2/2034 | 193,974 | 0.02% |
| Eli Lilly & Co. | \$115,000 | 4.60% | 14/8/2034 | 110,448 | 0.01% |
| Eli Lilly & Co. | \$125,000 | 3.95% | 15/3/2049 | 97,951 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Eli Lilly & Co. | €250,000 | 1.70% | 1/11/2049 | 190,620 | 0.02% |
| Eli Lilly & Co. | \$255,000 | 2.25% | 15/5/2050 | 143,410 | 0.01% |
| Eli Lilly & Co. | \$215,000 | 4.88% | 27/2/2053 | 194,023 | 0.02% |
| Eli Lilly & Co. | \$225,000 | 5.00% | 9/2/2054 | 206,987 | 0.02% |
| Eli Lilly & Co. | \$175,000 | 5.05% | 14/8/2054 | 162,106 | 0.01% |
| Eli Lilly & Co. | \$365,000 | 2.50% | 15/9/2060 | 194,630 | 0.02% |
| Eli Lilly & Co. | €100,000 | 1.38% | 14/9/2061 | 58,920 | 0.01% |
| Eli Lilly & Co. | \$145,000 | 4.95% | 27/2/2063 | 130,315 | 0.01% |
| Eli Lilly & Co. | \$210,000 | 5.10% | 9/2/2064 | 192,072 | 0.02% |
| Eli Lilly & Co. | \$105,000 | 5.20% | 14/8/2064 | 97,609 | 0.01% |
| Enact Holdings, Inc. | \$110,000 | 6.25% | 28/5/2029 | 111,945 | 0.01% |
| Equifax, Inc. | \$190,000 | 5.10% | 15/12/2027 | 191,098 | 0.02% |
| Equifax, Inc. | \$157,000 | 2.35% | 15/9/2031 | 131,298 | 0.01% |
| Equinix Europe 2 Financing Corp. LLC | €400,000 | 3.25% | 15/3/2031 | 412,723 | 0.04% |
| Equinix Europe 2 Financing Corp. LLC | \$115,000 | 5.50% | 15/6/2034 | 115,480 | 0.01% |
| Equinix, Inc. | \$150,000 | 3.20% | 18/11/2029 | 137,902 | 0.01% |
| Equinix, Inc. | \$175,000 | 2.15% | 15/7/2030 | 150,534 | 0.01% |
| Equinix, Inc. | \$120,000 | 2.50% | 15/5/2031 | 102,508 | 0.01% |
| Equinix, Inc. | \$290,000 | 3.90% | 15/4/2032 | 267,162 | 0.02% |
| Equinix, Inc. | €400,000 | 1.00% | 15/3/2033 | 343,635 | 0.03% |
| Equitable Holdings, Inc. | \$275,000 | 4.35% | 20/4/2028 | 269,458 | 0.02% |
| Equitable Holdings, Inc. | \$182,000 | 5.00% | 20/4/2048 | 162,044 | 0.01% |
| ERP Operating LP | \$65,000 | 4.50% | 1/7/2044 | 55,943 | 0.01% |
| Everest Reinsurance Holdings, Inc. | \$90,000 | 3.50% | 15/10/2050 | 61,186 | 0.01% |
| Everest Reinsurance Holdings, Inc. | \$225,000 | 3.13% | 15/10/2052 | 139,214 | 0.01% |
| Experia Group, Inc. | \$142,000 | 3.80% | 15/2/2028 | 137,015 | 0.01% |
| Experian Europe DAC | €100,000 | 1.56% | 16/5/2031 | 95,613 | 0.01% |
| FedEx Corp. | \$105,000 | 3.25% | 1/4/2026 | 103,177 | 0.01% |
| FedEx Corp. | €400,000 | 1.63% | 11/1/2027 | 406,447 | 0.04% |
| FedEx Corp. | €200,000 | 0.45% | 4/5/2029 | 185,791 | 0.02% |
| FedEx Corp. | \$22,000 | 4.25% | 15/5/2030 | 21,307 | 0.00% |
| FedEx Corp. | \$164,000 | 2.40% | 15/5/2031 | 139,946 | 0.01% |
| FedEx Corp. | €100,000 | 0.95% | 4/5/2033 | 85,329 | 0.01% |
| FedEx Corp. | \$147,000 | 3.25% | 15/5/2041 | 107,302 | 0.01% |
| FedEx Corp. | \$90,000 | 5.10% | 15/1/2044 | 82,057 | 0.01% |
| FedEx Corp. | \$185,000 | 4.75% | 15/11/2045 | 158,563 | 0.01% |
| FedEx Corp. | \$187,000 | 4.55% | 1/4/2046 | 155,671 | 0.01% |
| FedEx Corp. | \$90,000 | 4.40% | 15/1/2047 | 72,937 | 0.01% |
| FedEx Corp. | \$145,000 | 4.05% | 15/2/2048 | 111,112 | 0.01% |
| FedEx Corp. | \$130,000 | 4.95% | 17/10/2048 | 113,316 | 0.01% |
| FedEx Corp. | \$230,000 | 5.25% | 15/5/2050 | 210,406 | 0.02% |
| FedEx Corp. 2020-1 Class AA Pass Through Trust | \$243,694 | 1.88% | 20/2/2034 | 202,372 | 0.02% |
| Ferguson Enterprises, Inc. | \$110,000 | 5.00% | 3/10/2034 | 105,175 | 0.01% |
| Ferrovial SE | €100,000 | 4.38% | 13/9/2030 | 109,203 | 0.01% |
| Fidelity National Information Services, Inc. | €200,000 | 2.00% | 21/5/2030 | 196,215 | 0.02% |
| Fidelity National Information Services, Inc. | \$150,000 | 2.25% | 1/3/2031 | 127,171 | 0.01% |
| Fidelity National Information Services, Inc. | \$170,000 | 5.10% | 15/7/2032 | 169,151 | 0.02% |
| Fidelity National Information Services, Inc. | \$135,000 | 3.10% | 1/3/2041 | 98,103 | 0.01% |
| Fifth Third Bancorp | \$215,000 | 2.55% | 5/5/2027 | 204,151 | 0.02% |
| Fifth Third Bancorp | \$245,000 | 6.36% | 27/10/2028 | 253,255 | 0.02% |
| Fifth Third Bancorp | \$250,000 | 6.34% | 27/7/2029 | 259,268 | 0.02% |
| Fifth Third Bancorp | \$50,000 | 4.77% | 28/7/2030 | 48,993 | 0.00% |
| Fifth Third Bancorp | \$205,000 | 4.90% | 6/9/2030 | 202,171 | 0.02% |
| Fifth Third Bancorp | \$130,000 | 5.63% | 29/1/2032 | 131,422 | 0.01% |
| Fifth Third Bancorp | \$140,000 | 8.25% | 1/3/2038 | 167,964 | 0.02% |
| Fifth Third Bank, Inc. | \$65,000 | 3.85% | 15/3/2026 | 64,264 | 0.01% |
| Fiserv, Inc. | \$205,000 | 3.20% | 1/7/2026 | 200,465 | 0.02% |
| Fiserv, Inc. | \$120,000 | 5.15% | 15/3/2027 | 121,024 | 0.01% |
| Fiserv, Inc. | \$300,000 | 2.25% | 1/6/2027 | 282,992 | 0.03% |
| Fiserv, Inc. | \$50,000 | 5.45% | 2/3/2028 | 50,782 | 0.00% |
| Fiserv, Inc. | \$150,000 | 4.20% | 1/10/2028 | 145,916 | 0.01% |
| Fiserv, Inc. | \$500,000 | 3.50% | 1/7/2029 | 469,206 | 0.04% |
| Fiserv, Inc. | \$150,000 | 4.75% | 15/3/2030 | 148,077 | 0.01% |
| Fiserv, Inc. | €100,000 | 1.63% | 1/7/2030 | 95,837 | 0.01% |
| Fiserv, Inc. | €300,000 | 4.50% | 24/5/2031 | 331,301 | 0.03% |
| Fiserv, Inc. | £300,000 | 3.00% | 1/7/2031 | 332,399 | 0.03% |
| Fiserv, Inc. | \$190,000 | 5.60% | 2/3/2033 | 192,641 | 0.02% |
| Fiserv, Inc. | \$130,000 | 5.63% | 21/8/2033 | 132,336 | 0.01% |
| Fiserv, Inc. | \$95,000 | 5.45% | 15/3/2034 | 95,055 | 0.01% |
| Fiserv, Inc. | \$175,000 | 5.15% | 12/8/2034 | 171,065 | 0.02% |
| Fiserv, Inc. | \$408,000 | 4.40% | 1/7/2049 | 333,362 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ford Credit Canada Co. | CAD165,000 | 2.96% | 16/9/2026 | 113,024 | 0.01% |
| Ford Credit Canada Co. | CAD60,000 | 5.58% | 22/2/2027 | 43,034 | 0.00% |
| Ford Credit Canada Co. | CAD115,000 | 5.24% | 23/5/2028 | 82,296 | 0.01% |
| Ford Credit Canada Co. | CAD140,000 | 5.44% | 9/2/2029 | 100,892 | 0.01% |
| Ford Motor Co. | \$225,000 | 4.35% | 8/12/2026 | 221,547 | 0.02% |
| Ford Motor Co. | \$105,000 | 7.45% | 16/7/2031 | 112,843 | 0.01% |
| Ford Motor Co. | \$375,000 | 3.25% | 12/2/2032 | 312,078 | 0.03% |
| Ford Motor Co. | \$195,000 | 6.10% | 19/8/2032 | 194,099 | 0.02% |
| Ford Motor Co. | \$285,000 | 4.75% | 15/1/2043 | 224,472 | 0.02% |
| Ford Motor Co. | \$275,000 | 5.29% | 8/12/2046 | 235,553 | 0.02% |
| Ford Motor Credit Co. LLC | \$340,000 | 4.39% | 8/1/2026 | 337,315 | 0.03% |
| Ford Motor Credit Co. LLC | \$400,000 | 6.95% | 6/3/2026 | 407,058 | 0.04% |
| Ford Motor Credit Co. LLC | £100,000 | 6.86% | 5/6/2026 | 127,272 | 0.01% |
| Ford Motor Credit Co. LLC | \$250,000 | 6.95% | 10/6/2026 | 255,527 | 0.02% |
| Ford Motor Credit Co. LLC | \$200,000 | 4.54% | 1/8/2026 | 197,757 | 0.02% |
| Ford Motor Credit Co. LLC | \$200,000 | 2.70% | 10/8/2026 | 192,088 | 0.02% |
| Ford Motor Credit Co. LLC | \$530,000 | 5.13% | 5/11/2026 | 529,582 | 0.05% |
| Ford Motor Credit Co. LLC | \$200,000 | 4.27% | 9/1/2027 | 195,908 | 0.02% |
| Ford Motor Credit Co. LLC | \$200,000 | 5.80% | 5/3/2027 | 201,772 | 0.02% |
| Ford Motor Credit Co. LLC | \$400,000 | 5.85% | 17/5/2027 | 404,149 | 0.04% |
| Ford Motor Credit Co. LLC | \$200,000 | 4.95% | 28/5/2027 | 198,239 | 0.02% |
| Ford Motor Credit Co. LLC | €200,000 | 4.87% | 3/8/2027 | 215,214 | 0.02% |
| Ford Motor Credit Co. LLC | \$200,000 | 4.13% | 17/8/2027 | 193,547 | 0.02% |
| Ford Motor Credit Co. LLC | \$200,000 | 7.35% | 4/11/2027 | 209,269 | 0.02% |
| Ford Motor Credit Co. LLC | \$200,000 | 6.80% | 12/5/2028 | 206,712 | 0.02% |
| Ford Motor Credit Co. LLC | €200,000 | 6.13% | 15/5/2028 | 223,939 | 0.02% |
| Ford Motor Credit Co. LLC | \$220,000 | 6.80% | 7/11/2028 | 228,013 | 0.02% |
| Ford Motor Credit Co. LLC | €400,000 | 4.17% | 21/11/2028 | 421,762 | 0.04% |
| Ford Motor Credit Co. LLC | \$200,000 | 2.90% | 10/2/2029 | 179,023 | 0.02% |
| Ford Motor Credit Co. LLC | €100,000 | 5.13% | 20/2/2029 | 108,892 | 0.01% |
| Ford Motor Credit Co. LLC | \$225,000 | 5.80% | 8/3/2029 | 225,017 | 0.02% |
| Ford Motor Credit Co. LLC | \$600,000 | 5.11% | 3/5/2029 | 583,997 | 0.05% |
| Ford Motor Credit Co. LLC | \$275,000 | 7.35% | 6/3/2030 | 291,238 | 0.03% |
| Ford Motor Credit Co. LLC | \$250,000 | 7.20% | 10/6/2030 | 263,118 | 0.02% |
| Ford Motor Credit Co. LLC | \$450,000 | 4.00% | 13/11/2030 | 405,113 | 0.04% |
| Ford Motor Credit Co. LLC | \$200,000 | 6.05% | 5/3/2031 | 199,549 | 0.02% |
| Ford Motor Credit Co. LLC | \$100,000 | 3.63% | 17/6/2031 | 86,447 | 0.01% |
| Ford Motor Credit Co. LLC | \$400,000 | 6.05% | 5/11/2031 | 396,916 | 0.04% |
| Ford Motor Credit Co. LLC | \$200,000 | 7.12% | 7/11/2033 | 208,834 | 0.02% |
| Ford Motor Credit Co. LLC | \$200,000 | 6.13% | 8/3/2034 | 195,516 | 0.02% |
| Fox Corp. | \$123,000 | 4.71% | 25/1/2029 | 121,544 | 0.01% |
| Fox Corp. | \$270,000 | 6.50% | 13/10/2033 | 284,185 | 0.03% |
| Fox Corp. | \$120,000 | 5.48% | 25/1/2039 | 114,084 | 0.01% |
| Fox Corp. | \$290,000 | 5.58% | 25/1/2049 | 268,842 | 0.02% |
| Franklin Resources, Inc. | \$130,000 | 1.60% | 30/10/2030 | 108,135 | 0.01% |
| FS KKR Capital Corp. | \$75,000 | 3.40% | 15/1/2026 | 73,547 | 0.01% |
| GE HealthCare Technologies, Inc. ¹ | \$510,000 | 5.65% | 15/11/2027 | 522,720 | 0.05% |
| GE HealthCare Technologies, Inc. | \$150,000 | 4.80% | 14/8/2029 | 148,588 | 0.01% |
| GE HealthCare Technologies, Inc. | \$100,000 | 5.86% | 15/3/2030 | 103,596 | 0.01% |
| GE HealthCare Technologies, Inc. ¹ | \$210,000 | 5.91% | 22/11/2032 | 218,382 | 0.02% |
| GE HealthCare Technologies, Inc. | \$200,000 | 6.38% | 22/11/2052 | 215,153 | 0.02% |
| General Mills, Inc. | €450,000 | 0.45% | 15/1/2026 | 455,432 | 0.04% |
| General Mills, Inc. | \$55,000 | 3.20% | 10/2/2027 | 53,405 | 0.00% |
| General Mills, Inc. | \$330,000 | 4.20% | 17/4/2028 | 323,167 | 0.03% |
| General Mills, Inc. | \$125,000 | 4.88% | 30/1/2030 | 124,214 | 0.01% |
| General Mills, Inc. | \$25,000 | 2.88% | 15/4/2030 | 22,483 | 0.00% |
| General Mills, Inc. | \$130,000 | 4.95% | 29/3/2033 | 126,784 | 0.01% |
| General Mills, Inc. | €100,000 | 3.85% | 23/4/2034 | 106,570 | 0.01% |
| General Mills, Inc. | \$125,000 | 5.25% | 30/1/2035 | 123,080 | 0.01% |
| General Motors Financial Co., Inc. | \$185,000 | 1.25% | 8/1/2026 | 178,240 | 0.02% |
| General Motors Financial Co., Inc. | \$410,000 | 5.25% | 1/3/2026 | 411,201 | 0.04% |
| General Motors Financial Co., Inc. | \$175,000 | 5.40% | 6/4/2026 | 176,038 | 0.02% |
| General Motors Financial Co., Inc. | \$215,000 | 1.50% | 10/6/2026 | 204,910 | 0.02% |
| General Motors Financial Co., Inc. | £100,000 | 5.15% | 15/8/2026 | 125,320 | 0.01% |
| General Motors Financial Co., Inc. | \$855,000 | 4.35% | 17/1/2027 | 845,071 | 0.08% |
| General Motors Financial Co., Inc. | \$340,000 | 5.00% | 9/4/2027 | 340,228 | 0.03% |
| General Motors Financial Co., Inc. | \$190,000 | 5.35% | 15/7/2027 | 191,862 | 0.02% |
| General Motors Financial Co., Inc. | £150,000 | 1.55% | 30/7/2027 | 172,483 | 0.02% |
| General Motors Financial Co., Inc. | \$50,000 | 2.70% | 20/8/2027 | 47,239 | 0.00% |
| General Motors Financial Co., Inc. | €100,000 | 4.50% | 22/11/2027 | 107,576 | 0.01% |
| General Motors Financial Co., Inc. | \$270,000 | 6.00% | 9/1/2028 | 277,132 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| General Motors Financial Co., Inc. | \$235,000 | 2.40% | 10/4/2028 | 215,912 | 0.02% |
| General Motors Financial Co., Inc. | \$295,000 | 5.80% | 23/6/2028 | 300,995 | 0.03% |
| General Motors Financial Co., Inc. | €200,000 | 0.65% | 7/9/2028 | 189,481 | 0.02% |
| General Motors Financial Co., Inc. | \$85,000 | 2.40% | 15/10/2028 | 77,064 | 0.01% |
| General Motors Financial Co., Inc. | \$230,000 | 5.80% | 7/1/2029 | 234,635 | 0.02% |
| General Motors Financial Co., Inc. | €200,000 | 4.30% | 15/2/2029 | 214,881 | 0.02% |
| General Motors Financial Co., Inc. | \$75,000 | 4.30% | 6/4/2029 | 72,372 | 0.01% |
| General Motors Financial Co., Inc. | \$175,000 | 5.55% | 15/7/2029 | 176,947 | 0.02% |
| General Motors Financial Co., Inc. | \$110,000 | 4.90% | 6/10/2029 | 108,293 | 0.01% |
| General Motors Financial Co., Inc. | £300,000 | 5.50% | 12/1/2030 | 376,191 | 0.03% |
| General Motors Financial Co., Inc. | \$315,000 | 5.85% | 6/4/2030 | 322,009 | 0.03% |
| General Motors Financial Co., Inc. | \$125,000 | 3.60% | 21/6/2030 | 114,577 | 0.01% |
| General Motors Financial Co., Inc. | €200,000 | 4.00% | 10/7/2030 | 213,361 | 0.02% |
| General Motors Financial Co., Inc. | \$25,000 | 2.35% | 8/1/2031 | 20,955 | 0.00% |
| General Motors Financial Co., Inc. | \$40,000 | 5.75% | 8/2/2031 | 40,493 | 0.00% |
| General Motors Financial Co., Inc. | \$160,000 | 2.70% | 10/6/2031 | 135,561 | 0.01% |
| General Motors Financial Co., Inc. | \$125,000 | 5.60% | 18/6/2031 | 125,485 | 0.01% |
| General Motors Financial Co., Inc. | \$115,000 | 3.10% | 12/1/2032 | 98,380 | 0.01% |
| General Motors Financial Co., Inc. | \$325,000 | 6.40% | 9/1/2033 | 336,888 | 0.03% |
| General Motors Financial Co., Inc. | \$270,000 | 6.10% | 7/1/2034 | 274,102 | 0.03% |
| General Motors Financial Co., Inc. | \$185,000 | 5.95% | 4/4/2034 | 185,935 | 0.02% |
| General Motors Financial Co., Inc. | \$100,000 | 5.45% | 6/9/2034 | 97,075 | 0.01% |
| General Motors Financial of Canada Ltd. | CAD120,000 | 1.75% | 15/4/2026 | 81,593 | 0.01% |
| General Motors Financial of Canada Ltd. | CAD140,000 | 3.15% | 8/2/2027 | 96,478 | 0.01% |
| General Motors Financial of Canada Ltd. | CAD120,000 | 5.10% | 14/7/2028 | 86,610 | 0.01% |
| General Motors Financial of Canada Ltd. | CAD85,000 | 5.00% | 9/2/2029 | 61,208 | 0.01% |
| Genuine Parts Co. | \$180,000 | 4.95% | 15/8/2029 | 179,380 | 0.02% |
| George Washington University | \$125,000 | 4.13% | 15/9/2048 | 102,251 | 0.01% |
| Gilead Sciences, Inc. | \$360,000 | 3.65% | 1/3/2026 | 355,956 | 0.03% |
| Gilead Sciences, Inc. | \$155,000 | 2.95% | 1/3/2027 | 149,701 | 0.01% |
| Gilead Sciences, Inc. | \$200,000 | 1.20% | 1/10/2027 | 182,357 | 0.02% |
| Gilead Sciences, Inc. | \$100,000 | 4.80% | 15/11/2029 | 99,824 | 0.01% |
| Gilead Sciences, Inc. | \$170,000 | 1.65% | 1/10/2030 | 142,119 | 0.01% |
| Gilead Sciences, Inc. | \$125,000 | 5.25% | 15/10/2033 | 125,354 | 0.01% |
| Gilead Sciences, Inc. | \$175,000 | 5.10% | 15/6/2035 | 172,166 | 0.02% |
| Gilead Sciences, Inc. | \$50,000 | 4.60% | 1/9/2035 | 47,120 | 0.00% |
| Gilead Sciences, Inc. | \$120,000 | 4.00% | 1/9/2036 | 105,855 | 0.01% |
| Gilead Sciences, Inc. | \$200,000 | 2.60% | 1/10/2040 | 138,415 | 0.01% |
| Gilead Sciences, Inc. | \$175,000 | 5.65% | 1/12/2041 | 174,589 | 0.02% |
| Gilead Sciences, Inc. | \$435,000 | 4.80% | 1/4/2044 | 388,937 | 0.04% |
| Gilead Sciences, Inc. | \$285,000 | 4.50% | 1/2/2045 | 244,196 | 0.02% |
| Gilead Sciences, Inc. | \$355,000 | 4.75% | 1/3/2046 | 313,097 | 0.03% |
| Gilead Sciences, Inc. | \$410,000 | 4.15% | 1/3/2047 | 328,313 | 0.03% |
| Gilead Sciences, Inc. | \$262,000 | 2.80% | 1/10/2050 | 161,119 | 0.01% |
| Gilead Sciences, Inc. | \$120,000 | 5.55% | 15/10/2053 | 118,121 | 0.01% |
| Gilead Sciences, Inc. | \$50,000 | 5.50% | 15/11/2054 | 48,701 | 0.00% |
| Gilead Sciences, Inc. | \$125,000 | 5.60% | 15/11/2064 | 120,896 | 0.01% |
| Global Payments, Inc. | \$45,000 | 1.20% | 1/3/2026 | 43,128 | 0.00% |
| Global Payments, Inc. | \$370,000 | 4.80% | 1/4/2026 | 369,321 | 0.03% |
| Global Payments, Inc. | \$112,000 | 2.15% | 15/1/2027 | 106,168 | 0.01% |
| Global Payments, Inc. | \$325,000 | 3.20% | 15/8/2029 | 297,940 | 0.03% |
| Global Payments, Inc. | \$160,000 | 2.90% | 15/5/2030 | 142,492 | 0.01% |
| Global Payments, Inc. | €300,000 | 4.88% | 17/3/2031 | 328,072 | 0.03% |
| Global Payments, Inc. | \$39,000 | 2.90% | 15/11/2031 | 33,352 | 0.00% |
| Global Payments, Inc. | \$185,000 | 5.40% | 15/8/2032 | 184,835 | 0.02% |
| Global Payments, Inc. | \$85,000 | 4.15% | 15/8/2049 | 63,509 | 0.01% |
| Global Payments, Inc. | \$125,000 | 5.95% | 15/8/2052 | 120,953 | 0.01% |
| Goldman Sachs Bank USA | \$535,000 | 5.41% | 21/5/2027 | 539,080 | 0.05% |
| Goldman Sachs Capital I | \$145,000 | 6.35% | 15/2/2034 | 151,316 | 0.01% |
| Goldman Sachs Group, Inc. | £200,000 | 4.25% | 29/1/2026 | 248,733 | 0.02% |
| Goldman Sachs Group, Inc. | \$383,000 | 3.75% | 25/2/2026 | 379,035 | 0.03% |
| Goldman Sachs Group, Inc. | €600,000 | 1.63% | 27/7/2026 | 610,810 | 0.06% |
| Goldman Sachs Group, Inc. | \$530,000 | 3.50% | 16/11/2026 | 518,152 | 0.05% |
| Goldman Sachs Group, Inc. | \$290,000 | 5.95% | 15/1/2027 | 297,200 | 0.03% |
| Goldman Sachs Group, Inc. | \$530,000 | 3.85% | 26/1/2027 | 520,301 | 0.05% |
| Goldman Sachs Group, Inc. | \$535,000 | 1.43% | 9/3/2027 | 513,419 | 0.05% |
| Goldman Sachs Group, Inc. | \$630,000 | 1.54% | 10/9/2027 | 595,762 | 0.05% |
| Goldman Sachs Group, Inc. | \$1,675,000 | 1.95% | 21/10/2027 | 1,589,077 | 0.15% |
| Goldman Sachs Group, Inc. | CAD200,000 | 2.60% | 30/11/2027 | 136,695 | 0.01% |
| Goldman Sachs Group, Inc. | €320,000 | 0.25% | 26/1/2028 | 307,210 | 0.03% |
| Goldman Sachs Group, Inc. | \$280,000 | 2.64% | 24/2/2028 | 266,934 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Goldman Sachs Group, Inc. | \$520,000 | 3.62% | 15/3/2028 | 505,453 | 0.05% |
| Goldman Sachs Group, Inc. | £100,000 | 7.25% | 10/4/2028 | 133,648 | 0.01% |
| Goldman Sachs Group, Inc. | \$340,000 | 3.69% | 5/6/2028 | 330,058 | 0.03% |
| Goldman Sachs Group, Inc. | \$425,000 | 4.48% | 23/8/2028 | 420,039 | 0.04% |
| Goldman Sachs Group, Inc. | €300,000 | 2.00% | 1/11/2028 | 300,544 | 0.03% |
| Goldman Sachs Group, Inc. | CAD154,000 | 2.01% | 28/2/2029 | 101,778 | 0.01% |
| Goldman Sachs Group, Inc. | \$225,000 | 3.81% | 23/4/2029 | 216,358 | 0.02% |
| Goldman Sachs Group, Inc. | \$484,000 | 4.22% | 1/5/2029 | 471,179 | 0.04% |
| Goldman Sachs Group, Inc. | €200,000 | 0.88% | 9/5/2029 | 188,729 | 0.02% |
| Goldman Sachs Group, Inc. | €240,000 | 3.13% | 25/7/2029 | 278,419 | 0.03% |
| Goldman Sachs Group, Inc. | €200,000 | 4.00% | 21/9/2029 | 216,230 | 0.02% |
| Goldman Sachs Group, Inc. | \$330,000 | 6.48% | 24/10/2029 | 345,687 | 0.03% |
| Goldman Sachs Group, Inc. | £200,000 | 3.63% | 29/10/2029 | 238,165 | 0.02% |
| Goldman Sachs Group, Inc. | €250,000 | 0.88% | 21/1/2030 | 233,107 | 0.02% |
| Goldman Sachs Group, Inc. | \$397,000 | 2.60% | 7/2/2030 | 351,421 | 0.03% |
| Goldman Sachs Group, Inc. | \$280,000 | 3.80% | 15/3/2030 | 262,644 | 0.02% |
| Goldman Sachs Group, Inc. | \$260,000 | 5.73% | 25/4/2030 | 265,457 | 0.02% |
| Goldman Sachs Group, Inc. | \$475,000 | 5.05% | 23/7/2030 | 472,456 | 0.04% |
| Goldman Sachs Group, Inc. | \$235,000 | 4.69% | 23/10/2030 | 230,191 | 0.02% |
| Goldman Sachs Group, Inc. | £50,000 | 1.88% | 16/12/2030 | 52,439 | 0.00% |
| Goldman Sachs Group, Inc. | €50,000 | 3.00% | 12/2/2031 | 51,720 | 0.00% |
| Goldman Sachs Group, Inc. | \$495,000 | 1.99% | 27/1/2032 | 408,956 | 0.04% |
| Goldman Sachs Group, Inc. | €400,000 | 0.75% | 23/3/2032 | 346,672 | 0.03% |
| Goldman Sachs Group, Inc. | \$685,000 | 2.62% | 22/4/2032 | 583,868 | 0.05% |
| Goldman Sachs Group, Inc. | \$515,000 | 2.38% | 21/7/2032 | 430,165 | 0.04% |
| Goldman Sachs Group, Inc. | \$338,000 | 2.65% | 21/10/2032 | 285,524 | 0.03% |
| Goldman Sachs Group, Inc. | \$135,000 | 6.13% | 15/2/2033 | 143,729 | 0.01% |
| Goldman Sachs Group, Inc. | \$585,000 | 3.10% | 24/2/2033 | 504,570 | 0.05% |
| Goldman Sachs Group, Inc. | €210,000 | 1.00% | 18/3/2033 | 182,484 | 0.02% |
| Goldman Sachs Group, Inc. | \$140,000 | 6.56% | 24/10/2034 | 150,703 | 0.01% |
| Goldman Sachs Group, Inc. | \$480,000 | 5.85% | 25/4/2035 | 488,424 | 0.04% |
| Goldman Sachs Group, Inc. | \$540,000 | 5.33% | 23/7/2035 | 530,115 | 0.05% |
| Goldman Sachs Group, Inc. | \$920,000 | 5.02% | 23/10/2035 | 882,453 | 0.08% |
| Goldman Sachs Group, Inc. | \$928,000 | 6.75% | 1/10/2037 | 995,892 | 0.09% |
| Goldman Sachs Group, Inc. | \$320,000 | 4.02% | 31/10/2038 | 270,959 | 0.02% |
| Goldman Sachs Group, Inc. | \$170,000 | 4.41% | 23/4/2039 | 149,439 | 0.01% |
| Goldman Sachs Group, Inc. | \$350,000 | 6.25% | 1/2/2041 | 368,628 | 0.03% |
| Goldman Sachs Group, Inc. | \$335,000 | 3.21% | 22/4/2042 | 244,204 | 0.02% |
| Goldman Sachs Group, Inc. | \$148,000 | 2.91% | 21/7/2042 | 102,756 | 0.01% |
| Goldman Sachs Group, Inc. | \$275,000 | 3.44% | 24/2/2043 | 204,651 | 0.02% |
| Goldman Sachs Group, Inc. | \$224,000 | 4.80% | 8/7/2044 | 198,184 | 0.02% |
| Goldman Sachs Group, Inc. | \$333,000 | 5.15% | 22/5/2045 | 306,565 | 0.03% |
| Goldman Sachs Group, Inc. | \$310,000 | 4.75% | 21/10/2045 | 273,380 | 0.03% |
| Goldman Sachs Group, Inc. | \$590,000 | 5.56% | 19/11/2045 | 570,070 | 0.05% |
| Haleon Netherlands Capital BV | €100,000 | 2.13% | 29/3/2034 | 93,700 | 0.01% |
| Haleon UK Capital plc | €200,000 | 2.88% | 18/9/2028 | 207,393 | 0.02% |
| Haleon UK Capital plc | £100,000 | 3.38% | 29/3/2038 | 100,990 | 0.01% |
| Haleon US Capital LLC | \$250,000 | 3.38% | 24/3/2029 | 234,997 | 0.02% |
| Haleon US Capital LLC | \$250,000 | 3.63% | 24/3/2032 | 226,361 | 0.02% |
| Haleon US Capital LLC | \$250,000 | 4.00% | 24/3/2052 | 193,009 | 0.02% |
| Harley-Davidson Financial Services, Inc. | €200,000 | 5.13% | 5/4/2026 | 211,698 | 0.02% |
| Hartford Financial Services Group, Inc. | \$95,000 | 3.60% | 19/8/2049 | 69,243 | 0.01% |
| Hasbro, Inc. | \$80,000 | 3.90% | 19/11/2029 | 75,193 | 0.01% |
| HCA, Inc. | \$240,000 | 5.88% | 15/2/2026 | 241,212 | 0.02% |
| HCA, Inc. | \$230,000 | 5.25% | 15/6/2026 | 230,538 | 0.02% |
| HCA, Inc. | \$350,000 | 5.38% | 1/9/2026 | 351,400 | 0.03% |
| HCA, Inc. | \$130,000 | 4.50% | 15/2/2027 | 128,760 | 0.01% |
| HCA, Inc. | \$125,000 | 3.13% | 15/3/2027 | 120,304 | 0.01% |
| HCA, Inc. | \$110,000 | 5.20% | 1/6/2028 | 110,277 | 0.01% |
| HCA, Inc. | \$125,000 | 5.63% | 1/9/2028 | 126,607 | 0.01% |
| HCA, Inc. | \$110,000 | 5.88% | 1/2/2029 | 112,216 | 0.01% |
| HCA, Inc. | \$425,000 | 4.13% | 15/6/2029 | 405,699 | 0.04% |
| HCA, Inc. | \$480,000 | 3.50% | 1/9/2030 | 435,832 | 0.04% |
| HCA, Inc. | \$250,000 | 5.45% | 1/4/2031 | 249,493 | 0.02% |
| HCA, Inc. | \$220,000 | 2.38% | 15/7/2031 | 182,607 | 0.02% |
| HCA, Inc. | \$255,000 | 3.63% | 15/3/2032 | 224,590 | 0.02% |
| HCA, Inc. | \$495,000 | 5.50% | 1/6/2033 | 488,950 | 0.04% |
| HCA, Inc. | \$190,000 | 5.60% | 1/4/2034 | 187,177 | 0.02% |
| HCA, Inc. | \$175,000 | 5.45% | 15/9/2034 | 170,619 | 0.02% |
| HCA, Inc. | \$120,000 | 5.13% | 15/6/2039 | 109,411 | 0.01% |
| HCA, Inc. | \$330,000 | 5.50% | 15/6/2047 | 299,556 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| HCA, Inc. | \$350,000 | 5.25% | 15/6/2049 | 303,211 | 0.03% |
| HCA, Inc. | \$100,000 | 3.50% | 15/7/2051 | 64,740 | 0.01% |
| HCA, Inc. | \$365,000 | 4.63% | 15/3/2052 | 285,169 | 0.03% |
| HCA, Inc. | \$325,000 | 5.90% | 1/6/2053 | 305,994 | 0.03% |
| HCA, Inc. | \$175,000 | 6.00% | 1/4/2054 | 166,908 | 0.02% |
| HCA, Inc. | \$195,000 | 5.95% | 15/9/2054 | 185,402 | 0.02% |
| Healthcare Realty Holdings LP | \$165,000 | 2.00% | 15/3/2031 | 134,973 | 0.01% |
| Healthpeak OP LLC | \$40,000 | 3.00% | 15/1/2030 | 36,253 | 0.00% |
| Healthpeak OP LLC | \$75,000 | 5.25% | 15/12/2032 | 74,430 | 0.01% |
| Hewlett Packard Enterprise Co. | \$100,000 | 1.75% | 1/4/2026 | 96,319 | 0.01% |
| Hewlett Packard Enterprise Co. | \$150,000 | 4.45% | 25/9/2026 | 149,243 | 0.01% |
| Hewlett Packard Enterprise Co. | \$350,000 | 4.40% | 25/9/2027 | 346,200 | 0.03% |
| Hewlett Packard Enterprise Co. | \$385,000 | 4.55% | 15/10/2029 | 375,233 | 0.03% |
| Hewlett Packard Enterprise Co. | \$125,000 | 4.85% | 15/10/2031 | 121,931 | 0.01% |
| Hewlett Packard Enterprise Co. | \$600,000 | 5.00% | 15/10/2034 | 577,106 | 0.05% |
| Hewlett Packard Enterprise Co. | \$235,000 | 6.35% | 15/10/2045 | 243,491 | 0.02% |
| Hewlett Packard Enterprise Co. | \$200,000 | 5.60% | 15/10/2054 | 188,514 | 0.02% |
| Highland Holdings Sarl | €200,000 | 0.32% | 15/12/2026 | 197,413 | 0.02% |
| Home Depot, Inc. | \$250,000 | 3.00% | 1/4/2026 | 245,591 | 0.02% |
| Home Depot, Inc. | \$250,000 | 5.15% | 25/6/2026 | 252,501 | 0.02% |
| Home Depot, Inc. | \$185,000 | 2.13% | 15/9/2026 | 178,010 | 0.02% |
| Home Depot, Inc. | \$25,000 | 4.95% | 30/9/2026 | 25,227 | 0.00% |
| Home Depot, Inc. | \$130,000 | 2.50% | 15/4/2027 | 124,401 | 0.01% |
| Home Depot, Inc. | \$55,000 | 2.88% | 15/4/2027 | 53,160 | 0.00% |
| Home Depot, Inc. | \$100,000 | 4.88% | 25/6/2027 | 100,939 | 0.01% |
| Home Depot, Inc. | \$125,000 | 2.80% | 14/9/2027 | 119,742 | 0.01% |
| Home Depot, Inc. | \$130,000 | 1.50% | 15/9/2028 | 116,201 | 0.01% |
| Home Depot, Inc. | \$90,000 | 3.90% | 6/12/2028 | 87,719 | 0.01% |
| Home Depot, Inc. | \$205,000 | 4.90% | 15/4/2029 | 206,843 | 0.02% |
| Home Depot, Inc. | \$240,000 | 2.95% | 15/6/2029 | 223,106 | 0.02% |
| Home Depot, Inc. | \$250,000 | 4.75% | 25/6/2029 | 250,458 | 0.02% |
| Home Depot, Inc. | \$185,000 | 2.70% | 15/4/2030 | 166,562 | 0.02% |
| Home Depot, Inc. | \$215,000 | 1.38% | 15/3/2031 | 174,083 | 0.02% |
| Home Depot, Inc. | \$125,000 | 4.85% | 25/6/2031 | 124,910 | 0.01% |
| Home Depot, Inc. | \$165,000 | 1.88% | 15/9/2031 | 136,355 | 0.01% |
| Home Depot, Inc. | \$310,000 | 3.25% | 15/4/2032 | 276,606 | 0.03% |
| Home Depot, Inc. | \$170,000 | 4.50% | 15/9/2032 | 165,408 | 0.02% |
| Home Depot, Inc. | \$275,000 | 4.95% | 25/6/2034 | 271,111 | 0.02% |
| Home Depot, Inc. | \$418,000 | 5.88% | 16/12/2036 | 440,559 | 0.04% |
| Home Depot, Inc. | \$150,000 | 3.30% | 15/4/2040 | 116,778 | 0.01% |
| Home Depot, Inc. | \$135,000 | 5.95% | 1/4/2041 | 141,680 | 0.01% |
| Home Depot, Inc. | \$195,000 | 4.20% | 1/4/2043 | 164,606 | 0.02% |
| Home Depot, Inc. | \$240,000 | 4.88% | 15/2/2044 | 219,399 | 0.02% |
| Home Depot, Inc. | \$125,000 | 4.40% | 15/3/2045 | 106,799 | 0.01% |
| Home Depot, Inc. | \$300,000 | 4.25% | 1/4/2046 | 249,627 | 0.02% |
| Home Depot, Inc. | \$160,000 | 3.90% | 15/6/2047 | 125,200 | 0.01% |
| Home Depot, Inc. | \$235,000 | 4.50% | 6/12/2048 | 200,627 | 0.02% |
| Home Depot, Inc. | \$130,000 | 3.13% | 15/12/2049 | 87,076 | 0.01% |
| Home Depot, Inc. | \$665,000 | 3.35% | 15/4/2050 | 464,636 | 0.04% |
| Home Depot, Inc. | \$215,000 | 2.38% | 15/3/2051 | 121,306 | 0.01% |
| Home Depot, Inc. | \$128,000 | 2.75% | 15/9/2051 | 78,041 | 0.01% |
| Home Depot, Inc. | \$235,000 | 3.63% | 15/4/2052 | 170,384 | 0.02% |
| Home Depot, Inc. | \$205,000 | 4.95% | 15/9/2052 | 186,695 | 0.02% |
| Home Depot, Inc. | \$190,000 | 5.30% | 25/6/2054 | 182,246 | 0.02% |
| Home Depot, Inc. | \$185,000 | 3.50% | 15/9/2056 | 128,640 | 0.01% |
| Hormel Foods Corp. | \$105,000 | 1.70% | 3/6/2028 | 95,128 | 0.01% |
| Hormel Foods Corp. | \$275,000 | 1.80% | 11/6/2030 | 234,459 | 0.02% |
| Host Hotels & Resorts LP | \$215,000 | 3.50% | 15/9/2030 | 194,678 | 0.02% |
| HP, Inc. | \$215,000 | 3.00% | 17/6/2027 | 206,018 | 0.02% |
| HP, Inc. | \$105,000 | 4.75% | 15/1/2028 | 104,839 | 0.01% |
| HP, Inc. | \$210,000 | 4.00% | 15/4/2029 | 201,270 | 0.02% |
| HP, Inc. | \$170,000 | 2.65% | 17/6/2031 | 145,509 | 0.01% |
| HP, Inc. | \$170,000 | 5.50% | 15/1/2033 | 171,373 | 0.02% |
| HP, Inc. | \$187,000 | 6.00% | 15/9/2041 | 189,000 | 0.02% |
| Humana, Inc. | \$252,000 | 1.35% | 3/2/2027 | 234,230 | 0.02% |
| Humana, Inc. | \$70,000 | 3.70% | 23/3/2029 | 66,046 | 0.01% |
| Humana, Inc. | \$240,000 | 5.38% | 15/4/2031 | 238,017 | 0.02% |
| Humana, Inc. | \$45,000 | 2.15% | 3/2/2032 | 35,854 | 0.00% |
| Humana, Inc. | \$175,000 | 5.88% | 1/3/2033 | 175,565 | 0.02% |
| Humana, Inc. | \$60,000 | 5.95% | 15/3/2034 | 60,431 | 0.01% |
| Humana, Inc. | \$170,000 | 4.95% | 1/10/2044 | 143,980 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Humana, Inc. | \$125,000 | 5.50% | 15/3/2053 | 111,578 | 0.01% |
| Humana, Inc. | \$160,000 | 5.75% | 15/4/2054 | 148,372 | 0.01% |
| Huntington Bancshares, Inc. | \$175,000 | 4.44% | 4/8/2028 | 173,073 | 0.02% |
| Huntington Bancshares, Inc. | \$125,000 | 6.21% | 21/8/2029 | 128,993 | 0.01% |
| Huntington Bancshares, Inc. | \$90,000 | 2.55% | 4/2/2030 | 79,131 | 0.01% |
| Huntington Bancshares, Inc. | \$185,000 | 5.27% | 15/1/2031 | 185,013 | 0.02% |
| Huntington Bancshares, Inc. | \$470,000 | 5.71% | 2/2/2035 | 469,490 | 0.04% |
| Huntington National Bank | \$160,000 | 5.65% | 10/1/2030 | 162,616 | 0.01% |
| Huntsman International LLC | \$130,000 | 4.50% | 1/5/2029 | 123,992 | 0.01% |
| IBM International Capital Pte Ltd. | \$100,000 | 4.90% | 5/2/2034 | 97,152 | 0.01% |
| IBM International Capital Pte Ltd. | \$100,000 | 5.25% | 5/2/2044 | 94,481 | 0.01% |
| IBM International Capital Pte Ltd. | \$200,000 | 5.30% | 5/2/2054 | 184,442 | 0.02% |
| Icon Investments Six DAC | \$400,000 | 5.81% | 8/5/2027 | 406,609 | 0.04% |
| Illinois Tool Works, Inc. | \$270,000 | 2.65% | 15/11/2026 | 262,189 | 0.02% |
| Illinois Tool Works, Inc. | €200,000 | 3.25% | 17/5/2028 | 210,595 | 0.02% |
| Illinois Tool Works, Inc. | €300,000 | 2.13% | 22/5/2030 | 300,301 | 0.03% |
| Illinois Tool Works, Inc. | €100,000 | 3.00% | 19/5/2034 | 101,838 | 0.01% |
| Illinois Tool Works, Inc. | \$165,000 | 3.90% | 1/9/2042 | 134,633 | 0.01% |
| Ingersoll Rand, Inc. | \$50,000 | 5.18% | 15/6/2029 | 50,444 | 0.00% |
| Ingersoll Rand, Inc. | \$215,000 | 5.70% | 14/8/2033 | 219,877 | 0.02% |
| Ingersoll Rand, Inc. | \$105,000 | 5.45% | 15/6/2034 | 105,548 | 0.01% |
| Intel Corp. | \$255,000 | 4.88% | 10/2/2026 | 255,041 | 0.02% |
| Intel Corp. | \$285,000 | 2.60% | 19/5/2026 | 276,395 | 0.03% |
| Intel Corp. | \$35,000 | 3.75% | 25/3/2027 | 34,079 | 0.00% |
| Intel Corp. | \$190,000 | 3.15% | 11/5/2027 | 182,272 | 0.02% |
| Intel Corp. | \$215,000 | 3.75% | 5/8/2027 | 208,530 | 0.02% |
| Intel Corp. | \$250,000 | 4.88% | 10/2/2028 | 248,644 | 0.02% |
| Intel Corp. | \$165,000 | 1.60% | 12/8/2028 | 145,815 | 0.01% |
| Intel Corp. | \$155,000 | 4.00% | 5/8/2029 | 147,628 | 0.01% |
| Intel Corp. | \$265,000 | 2.45% | 15/11/2029 | 232,451 | 0.02% |
| Intel Corp. | \$100,000 | 5.13% | 10/2/2030 | 99,067 | 0.01% |
| Intel Corp. | \$375,000 | 3.90% | 25/3/2030 | 350,876 | 0.03% |
| Intel Corp. | \$170,000 | 2.00% | 12/8/2031 | 136,917 | 0.01% |
| Intel Corp. | \$200,000 | 4.15% | 5/8/2032 | 182,001 | 0.02% |
| Intel Corp. | \$65,000 | 4.00% | 15/12/2032 | 58,301 | 0.01% |
| Intel Corp. | \$295,000 | 5.20% | 10/2/2033 | 284,995 | 0.03% |
| Intel Corp. | \$150,000 | 5.15% | 21/2/2034 | 143,920 | 0.01% |
| Intel Corp. | \$310,000 | 4.60% | 25/3/2040 | 257,873 | 0.02% |
| Intel Corp. | \$433,000 | 2.80% | 12/8/2041 | 276,015 | 0.03% |
| Intel Corp. | \$115,000 | 4.80% | 1/10/2041 | 95,705 | 0.01% |
| Intel Corp. | \$200,000 | 5.63% | 10/2/2043 | 182,808 | 0.02% |
| Intel Corp. | \$90,000 | 4.90% | 29/7/2045 | 72,671 | 0.01% |
| Intel Corp. | \$278,000 | 4.10% | 19/5/2046 | 198,258 | 0.02% |
| Intel Corp. | \$157,000 | 4.10% | 11/5/2047 | 111,453 | 0.01% |
| Intel Corp. | \$140,000 | 3.73% | 8/12/2047 | 92,654 | 0.01% |
| Intel Corp. | \$400,000 | 3.25% | 15/11/2049 | 239,572 | 0.02% |
| Intel Corp. | \$465,000 | 4.75% | 25/3/2050 | 359,584 | 0.03% |
| Intel Corp. | \$180,000 | 3.05% | 12/8/2051 | 102,405 | 0.01% |
| Intel Corp. | \$250,000 | 4.90% | 5/8/2052 | 197,087 | 0.02% |
| Intel Corp. | \$285,000 | 5.70% | 10/2/2053 | 252,366 | 0.02% |
| Intel Corp. | \$135,000 | 5.60% | 21/2/2054 | 118,516 | 0.01% |
| Intel Corp. | \$123,000 | 3.10% | 15/2/2060 | 65,587 | 0.01% |
| Intel Corp. | \$120,000 | 4.95% | 25/3/2060 | 93,800 | 0.01% |
| Intel Corp. | \$175,000 | 5.05% | 5/8/2062 | 136,568 | 0.01% |
| Intel Corp. | \$260,000 | 5.90% | 10/2/2063 | 233,609 | 0.02% |
| Intercontinental Exchange, Inc. | \$515,000 | 4.00% | 15/9/2027 | 507,404 | 0.05% |
| Intercontinental Exchange, Inc. | \$165,000 | 3.63% | 1/9/2028 | 158,277 | 0.01% |
| Intercontinental Exchange, Inc. | \$190,000 | 4.35% | 15/6/2029 | 185,989 | 0.02% |
| Intercontinental Exchange, Inc. | \$229,000 | 2.10% | 15/6/2030 | 197,899 | 0.02% |
| Intercontinental Exchange, Inc. | \$85,000 | 5.25% | 15/6/2031 | 85,834 | 0.01% |
| Intercontinental Exchange, Inc. | \$189,000 | 1.85% | 15/9/2032 | 149,881 | 0.01% |
| Intercontinental Exchange, Inc. | \$185,000 | 4.60% | 15/3/2033 | 177,528 | 0.02% |
| Intercontinental Exchange, Inc. | \$175,000 | 2.65% | 15/9/2040 | 122,185 | 0.01% |
| Intercontinental Exchange, Inc. | \$230,000 | 4.25% | 21/9/2048 | 185,754 | 0.02% |
| Intercontinental Exchange, Inc. | \$170,000 | 3.00% | 15/6/2050 | 108,189 | 0.01% |
| Intercontinental Exchange, Inc. | \$330,000 | 4.95% | 15/6/2052 | 295,047 | 0.03% |
| Intercontinental Exchange, Inc. | \$215,000 | 3.00% | 15/9/2060 | 125,558 | 0.01% |
| Intercontinental Exchange, Inc. | \$170,000 | 5.20% | 15/6/2062 | 154,718 | 0.01% |
| International Business Machines Corp. | \$385,000 | 3.45% | 19/2/2026 | 379,902 | 0.03% |
| International Business Machines Corp. | \$145,000 | 3.30% | 15/5/2026 | 142,435 | 0.01% |
| International Business Machines Corp. ¹ | €500,000 | 1.25% | 29/1/2027 | 503,456 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| International Business Machines Corp. | \$95,000 | 1.70% | 15/5/2027 | 88,704 | 0.01% |
| International Business Machines Corp. ¹ | \$375,000 | 4.15% | 27/7/2027 | 370,508 | 0.03% |
| International Business Machines Corp. | \$100,000 | 4.50% | 6/2/2028 | 99,370 | 0.01% |
| International Business Machines Corp. | €300,000 | 0.30% | 11/2/2028 | 288,170 | 0.03% |
| International Business Machines Corp. ¹ | \$655,000 | 3.50% | 15/5/2029 | 620,841 | 0.06% |
| International Business Machines Corp. | €100,000 | 0.88% | 9/2/2030 | 93,627 | 0.01% |
| International Business Machines Corp. | \$300,000 | 1.95% | 15/5/2030 | 257,545 | 0.02% |
| International Business Machines Corp. | €300,000 | 1.75% | 31/1/2031 | 288,540 | 0.03% |
| International Business Machines Corp. | €300,000 | 0.65% | 11/2/2032 | 262,689 | 0.02% |
| International Business Machines Corp. | \$160,000 | 4.40% | 27/7/2032 | 152,923 | 0.01% |
| International Business Machines Corp. | \$100,000 | 4.75% | 6/2/2033 | 98,003 | 0.01% |
| International Business Machines Corp. | €100,000 | 1.25% | 9/2/2034 | 87,667 | 0.01% |
| International Business Machines Corp. | €100,000 | 3.75% | 6/2/2035 | 107,172 | 0.01% |
| International Business Machines Corp. | \$330,000 | 4.15% | 15/5/2039 | 283,628 | 0.03% |
| International Business Machines Corp. | €250,000 | 1.20% | 11/2/2040 | 186,159 | 0.02% |
| International Business Machines Corp. | \$150,000 | 4.00% | 20/6/2042 | 122,300 | 0.01% |
| International Business Machines Corp. | €100,000 | 4.00% | 6/2/2043 | 106,138 | 0.01% |
| International Business Machines Corp. ¹ | \$595,000 | 4.25% | 15/5/2049 | 478,292 | 0.04% |
| International Business Machines Corp. | \$85,000 | 2.95% | 15/5/2050 | 53,515 | 0.00% |
| International Business Machines Corp. | \$150,000 | 4.90% | 27/7/2052 | 133,209 | 0.01% |
| International Flavors & Fragrances, Inc. | €100,000 | 1.80% | 25/9/2026 | 101,455 | 0.01% |
| International Flavors & Fragrances, Inc. | \$125,000 | 5.00% | 26/9/2048 | 107,143 | 0.01% |
| Intuit, Inc. | \$275,000 | 5.25% | 15/9/2026 | 278,097 | 0.03% |
| Intuit, Inc. | \$25,000 | 5.13% | 15/9/2028 | 25,369 | 0.00% |
| Intuit, Inc. | \$240,000 | 5.20% | 15/9/2033 | 240,438 | 0.02% |
| Intuit, Inc. | \$185,000 | 5.50% | 15/9/2053 | 181,463 | 0.02% |
| IQVIA, Inc. | \$190,000 | 6.25% | 1/2/2029 | 196,265 | 0.02% |
| J M Smucker Co. | \$145,000 | 5.90% | 15/11/2028 | 150,226 | 0.01% |
| J M Smucker Co. | \$170,000 | 6.20% | 15/11/2033 | 179,434 | 0.02% |
| J M Smucker Co. | \$90,000 | 6.50% | 15/11/2043 | 95,946 | 0.01% |
| J M Smucker Co. | \$175,000 | 6.50% | 15/11/2053 | 187,951 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$255,000 | 5.13% | 1/2/2028 | 253,725 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$245,000 | 5.50% | 15/1/2030 | 244,715 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$630,000 | 3.63% | 15/1/2032 | 555,265 | 0.05% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$218,000 | 5.75% | 1/4/2033 | 217,255 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$250,000 | 6.75% | 15/3/2034 | 264,656 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$180,000 | 4.38% | 2/2/2052 | 134,696 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$240,000 | 6.50% | 1/12/2052 | 242,635 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$215,000 | 7.25% | 15/11/2053 | 236,911 | 0.02% |
| John Deere Bank SA | €100,000 | 2.50% | 14/9/2026 | 103,315 | 0.01% |
| John Deere Bank SA | €300,000 | 3.30% | 15/10/2029 | 317,455 | 0.03% |
| John Deere Capital Corp. | \$50,000 | 4.80% | 9/1/2026 | 50,153 | 0.00% |
| John Deere Capital Corp. | \$280,000 | 0.70% | 15/1/2026 | 269,228 | 0.02% |
| John Deere Capital Corp. | \$120,000 | 4.50% | 8/1/2027 | 120,147 | 0.01% |
| John Deere Capital Corp. | \$360,000 | 4.20% | 15/7/2027 | 357,360 | 0.03% |
| John Deere Capital Corp. | \$240,000 | 4.15% | 15/9/2027 | 237,644 | 0.02% |
| John Deere Capital Corp. | \$100,000 | 4.75% | 20/1/2028 | 100,502 | 0.01% |
| John Deere Capital Corp. | \$190,000 | 4.95% | 14/7/2028 | 191,803 | 0.02% |
| John Deere Capital Corp. | \$150,000 | 4.50% | 16/1/2029 | 148,669 | 0.01% |
| John Deere Capital Corp. | \$74,000 | 4.85% | 11/6/2029 | 74,258 | 0.01% |
| John Deere Capital Corp. | \$125,000 | 4.70% | 10/6/2030 | 124,599 | 0.01% |
| John Deere Capital Corp. | \$145,000 | 4.90% | 7/3/2031 | 144,825 | 0.01% |
| John Deere Capital Corp. | €100,000 | 3.45% | 16/7/2032 | 106,141 | 0.01% |
| John Deere Capital Corp. | \$195,000 | 5.15% | 8/9/2033 | 195,478 | 0.02% |
| John Deere Capital Corp. | \$165,000 | 5.10% | 11/4/2034 | 164,851 | 0.02% |
| John Deere Capital Corp. | \$455,000 | 5.05% | 12/6/2034 | 452,605 | 0.04% |
| John Deere Cash Management Sarl | €300,000 | 1.85% | 2/4/2028 | 304,027 | 0.03% |
| John Deere Cash Management Sarl | €100,000 | 1.65% | 13/6/2039 | 84,139 | 0.01% |
| John Deere Financial, Inc. | CAD60,000 | 4.95% | 14/6/2027 | 43,227 | 0.00% |
| John Deere Financial, Inc. | CAD70,000 | 4.38% | 11/7/2028 | 50,034 | 0.00% |
| John Deere Financial, Inc. | CAD100,000 | 5.17% | 15/9/2028 | 73,414 | 0.01% |
| John Deere Financial, Inc. | CAD110,000 | 4.63% | 4/4/2029 | 79,549 | 0.01% |
| Johnson & Johnson ¹ | \$185,000 | 2.45% | 1/3/2026 | 180,949 | 0.02% |
| Johnson & Johnson ¹ | \$170,000 | 2.95% | 3/3/2027 | 164,911 | 0.02% |
| Johnson & Johnson ¹ | \$395,000 | 0.95% | 1/9/2027 | 362,135 | 0.03% |
| Johnson & Johnson ¹ | \$370,000 | 2.90% | 15/1/2028 | 353,842 | 0.03% |
| Johnson & Johnson | €300,000 | 1.15% | 20/11/2028 | 296,794 | 0.03% |
| Johnson & Johnson ¹ | \$150,000 | 4.80% | 1/6/2029 | 151,242 | 0.01% |
| Johnson & Johnson | \$135,000 | 1.30% | 1/9/2030 | 113,170 | 0.01% |
| Johnson & Johnson | \$125,000 | 4.90% | 1/6/2031 | 125,833 | 0.01% |
| Johnson & Johnson | €200,000 | 3.20% | 1/6/2032 | 211,567 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Johnson & Johnson | \$225,000 | 4.38% | 5/12/2033 | 218,359 | 0.02% |
| Johnson & Johnson | \$170,000 | 4.95% | 1/6/2034 | 170,075 | 0.02% |
| Johnson & Johnson | \$185,000 | 3.55% | 1/3/2036 | 161,563 | 0.01% |
| Johnson & Johnson | €200,000 | 3.35% | 1/6/2036 | 209,759 | 0.02% |
| Johnson & Johnson | \$187,000 | 3.63% | 3/3/2037 | 161,887 | 0.01% |
| Johnson & Johnson | \$100,000 | 5.95% | 15/8/2037 | 107,560 | 0.01% |
| Johnson & Johnson | \$55,000 | 3.40% | 15/1/2038 | 45,893 | 0.00% |
| Johnson & Johnson | \$215,000 | 2.10% | 1/9/2040 | 143,220 | 0.01% |
| Johnson & Johnson | €200,000 | 3.55% | 1/6/2044 | 211,662 | 0.02% |
| Johnson & Johnson | \$407,000 | 3.70% | 1/3/2046 | 320,792 | 0.03% |
| Johnson & Johnson | \$144,000 | 3.75% | 3/3/2047 | 113,265 | 0.01% |
| Johnson & Johnson | \$120,000 | 3.50% | 15/1/2048 | 90,186 | 0.01% |
| Johnson & Johnson | \$160,000 | 2.25% | 1/9/2050 | 91,601 | 0.01% |
| Johnson & Johnson | \$120,000 | 5.25% | 1/6/2054 | 117,427 | 0.01% |
| Johnson & Johnson | \$275,000 | 2.45% | 1/9/2060 | 149,594 | 0.01% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | €200,000 | 0.38% | 15/9/2027 | 194,053 | 0.02% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | €300,000 | 3.00% | 15/9/2028 | 311,370 | 0.03% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | €100,000 | 1.00% | 15/9/2032 | 88,539 | 0.01% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | €100,000 | 3.13% | 11/12/2033 | 101,396 | 0.01% |
| JPMorgan Chase & Co. | €200,000 | 3.00% | 19/2/2026 | 207,861 | 0.02% |
| JPMorgan Chase & Co. | \$435,000 | 3.30% | 1/4/2026 | 428,501 | 0.04% |
| JPMorgan Chase & Co. | \$535,000 | 3.20% | 15/6/2026 | 524,850 | 0.05% |
| JPMorgan Chase & Co. | \$562,000 | 2.95% | 1/10/2026 | 547,580 | 0.05% |
| JPMorgan Chase & Co. | €200,000 | 1.50% | 29/10/2026 | 202,871 | 0.02% |
| JPMorgan Chase & Co. | \$150,000 | 4.13% | 15/12/2026 | 148,458 | 0.01% |
| JPMorgan Chase & Co. | \$315,000 | 3.96% | 29/1/2027 | 312,268 | 0.03% |
| JPMorgan Chase & Co. | \$515,000 | 1.04% | 4/2/2027 | 494,536 | 0.05% |
| JPMorgan Chase & Co. | €500,000 | 1.09% | 11/3/2027 | 507,015 | 0.05% |
| JPMorgan Chase & Co. | \$445,000 | 1.47% | 22/9/2027 | 420,828 | 0.04% |
| JPMorgan Chase & Co. | \$190,000 | 4.25% | 1/10/2027 | 188,582 | 0.02% |
| JPMorgan Chase & Co. | \$265,000 | 6.07% | 22/10/2027 | 271,222 | 0.02% |
| JPMorgan Chase & Co. | \$85,000 | 3.63% | 1/12/2027 | 82,597 | 0.01% |
| JPMorgan Chase & Co. | \$350,000 | 5.04% | 23/1/2028 | 351,144 | 0.03% |
| JPMorgan Chase & Co. | \$513,000 | 3.78% | 1/2/2028 | 501,919 | 0.05% |
| JPMorgan Chase & Co. | €550,000 | 0.39% | 24/2/2028 | 539,445 | 0.05% |
| JPMorgan Chase & Co. | \$295,000 | 2.95% | 24/2/2028 | 283,565 | 0.03% |
| JPMorgan Chase & Co. | CAD195,000 | 1.90% | 5/3/2028 | 131,053 | 0.01% |
| JPMorgan Chase & Co. | \$270,000 | 5.57% | 22/4/2028 | 274,671 | 0.03% |
| JPMorgan Chase & Co. | \$414,000 | 4.32% | 26/4/2028 | 408,988 | 0.04% |
| JPMorgan Chase & Co. | \$423,000 | 3.54% | 1/5/2028 | 410,768 | 0.04% |
| JPMorgan Chase & Co. | €200,000 | 2.88% | 24/5/2028 | 207,950 | 0.02% |
| JPMorgan Chase & Co. | \$170,000 | 2.18% | 1/6/2028 | 159,572 | 0.01% |
| JPMorgan Chase & Co. | \$75,000 | 4.98% | 22/7/2028 | 75,203 | 0.01% |
| JPMorgan Chase & Co. | \$645,000 | 4.85% | 25/7/2028 | 644,742 | 0.06% |
| JPMorgan Chase & Co. | \$285,000 | 4.51% | 22/10/2028 | 282,480 | 0.03% |
| JPMorgan Chase & Co. | \$485,000 | 3.51% | 23/1/2029 | 465,460 | 0.04% |
| JPMorgan Chase & Co. | \$287,000 | 4.01% | 23/4/2029 | 278,210 | 0.03% |
| JPMorgan Chase & Co. | \$470,000 | 2.07% | 1/6/2029 | 426,820 | 0.04% |
| JPMorgan Chase & Co. | €200,000 | 1.81% | 12/6/2029 | 199,843 | 0.02% |
| JPMorgan Chase & Co. | \$260,000 | 4.20% | 23/7/2029 | 253,112 | 0.02% |
| JPMorgan Chase & Co. | \$365,000 | 5.30% | 24/7/2029 | 368,374 | 0.03% |
| JPMorgan Chase & Co. | \$285,000 | 6.09% | 23/10/2029 | 295,643 | 0.03% |
| JPMorgan Chase & Co. | \$706,000 | 4.45% | 5/12/2029 | 691,284 | 0.06% |
| JPMorgan Chase & Co. | \$545,000 | 5.01% | 23/1/2030 | 544,290 | 0.05% |
| JPMorgan Chase & Co. | €500,000 | 1.96% | 23/3/2030 | 495,521 | 0.05% |
| JPMorgan Chase & Co. | \$470,000 | 5.58% | 22/4/2030 | 478,862 | 0.04% |
| JPMorgan Chase & Co. | \$611,000 | 3.70% | 6/5/2030 | 578,510 | 0.05% |
| JPMorgan Chase & Co. | \$250,000 | 4.57% | 14/6/2030 | 244,955 | 0.02% |
| JPMorgan Chase & Co. | \$410,000 | 5.00% | 22/7/2030 | 408,430 | 0.04% |
| JPMorgan Chase & Co. | \$545,000 | 2.74% | 15/10/2030 | 490,550 | 0.05% |
| JPMorgan Chase & Co. | \$355,000 | 4.60% | 22/10/2030 | 348,322 | 0.03% |
| JPMorgan Chase & Co. | \$495,000 | 4.49% | 24/3/2031 | 482,048 | 0.04% |
| JPMorgan Chase & Co. | \$325,000 | 2.52% | 22/4/2031 | 285,947 | 0.03% |
| JPMorgan Chase & Co. | \$555,000 | 2.96% | 13/5/2031 | 495,974 | 0.05% |
| JPMorgan Chase & Co. | €500,000 | 1.00% | 25/7/2031 | 461,519 | 0.04% |
| JPMorgan Chase & Co. | €200,000 | 4.46% | 13/11/2031 | 220,892 | 0.02% |
| JPMorgan Chase & Co. | \$212,000 | 1.76% | 19/11/2031 | 176,172 | 0.02% |
| JPMorgan Chase & Co. | \$510,000 | 1.95% | 4/2/2032 | 423,193 | 0.04% |
| JPMorgan Chase & Co. | \$490,000 | 2.58% | 22/4/2032 | 420,586 | 0.04% |
| JPMorgan Chase & Co. | €200,000 | 1.05% | 4/11/2032 | 179,477 | 0.02% |
| JPMorgan Chase & Co. | \$537,000 | 2.55% | 8/11/2032 | 453,068 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| JPMorgan Chase & Co. | \$520,000 | 2.96% | 25/1/2033 | 449,557 | 0.04% |
| JPMorgan Chase & Co. | €200,000 | 0.60% | 17/2/2033 | 171,813 | 0.02% |
| JPMorgan Chase & Co. | \$360,000 | 4.59% | 26/4/2033 | 344,645 | 0.03% |
| JPMorgan Chase & Co. | £100,000 | 1.90% | 28/4/2033 | 102,041 | 0.01% |
| JPMorgan Chase & Co. | \$1,030,000 | 4.91% | 25/7/2033 | 1,007,602 | 0.09% |
| JPMorgan Chase & Co. | \$481,000 | 5.72% | 14/9/2033 | 489,806 | 0.05% |
| JPMorgan Chase & Co. | €346,000 | 3.76% | 21/3/2034 | 366,142 | 0.03% |
| JPMorgan Chase & Co. | \$580,000 | 5.35% | 1/6/2034 | 579,856 | 0.05% |
| JPMorgan Chase & Co. | \$495,000 | 6.25% | 23/10/2034 | 523,586 | 0.05% |
| JPMorgan Chase & Co. | \$485,000 | 5.34% | 23/1/2035 | 482,300 | 0.04% |
| JPMorgan Chase & Co. | \$400,000 | 5.77% | 22/4/2035 | 409,439 | 0.04% |
| JPMorgan Chase & Co. | \$840,000 | 5.29% | 22/7/2035 | 831,359 | 0.08% |
| JPMorgan Chase & Co. | \$440,000 | 4.95% | 22/10/2035 | 424,268 | 0.04% |
| JPMorgan Chase & Co. | \$455,000 | 6.40% | 15/5/2038 | 496,598 | 0.05% |
| JPMorgan Chase & Co. | \$400,000 | 3.88% | 24/7/2038 | 339,609 | 0.03% |
| JPMorgan Chase & Co. | \$264,000 | 5.50% | 15/10/2040 | 262,354 | 0.02% |
| JPMorgan Chase & Co. | \$215,000 | 3.11% | 22/4/2041 | 159,100 | 0.01% |
| JPMorgan Chase & Co. | \$367,000 | 5.60% | 15/7/2041 | 370,472 | 0.03% |
| JPMorgan Chase & Co. | \$395,000 | 2.53% | 19/11/2041 | 266,179 | 0.02% |
| JPMorgan Chase & Co. | \$245,000 | 5.40% | 6/1/2042 | 241,462 | 0.02% |
| JPMorgan Chase & Co. | \$311,000 | 3.16% | 22/4/2042 | 227,771 | 0.02% |
| JPMorgan Chase & Co. | \$210,000 | 5.63% | 16/8/2043 | 208,590 | 0.02% |
| JPMorgan Chase & Co. | \$170,000 | 4.85% | 1/2/2044 | 155,835 | 0.01% |
| JPMorgan Chase & Co. | \$370,000 | 4.95% | 1/6/2045 | 335,910 | 0.03% |
| JPMorgan Chase & Co. | \$385,000 | 5.53% | 29/11/2045 | 375,950 | 0.03% |
| JPMorgan Chase & Co. | \$305,000 | 4.26% | 22/2/2048 | 251,268 | 0.02% |
| JPMorgan Chase & Co. | \$184,000 | 4.03% | 24/7/2048 | 144,851 | 0.01% |
| JPMorgan Chase & Co. | \$668,000 | 3.96% | 15/11/2048 | 522,067 | 0.05% |
| JPMorgan Chase & Co. | \$258,000 | 3.90% | 23/1/2049 | 198,553 | 0.02% |
| JPMorgan Chase & Co. | \$381,000 | 3.11% | 22/4/2051 | 251,267 | 0.02% |
| JPMorgan Chase & Co. | \$517,000 | 3.33% | 22/4/2052 | 354,495 | 0.03% |
| JPMorgan Chase Bank NA | \$540,000 | 5.11% | 8/12/2026 | 545,828 | 0.05% |
| Kenvue, Inc. | \$450,000 | 5.35% | 22/3/2026 | 454,287 | 0.04% |
| Kenvue, Inc. ¹ | \$300,000 | 5.05% | 22/3/2028 | 303,559 | 0.03% |
| Kenvue, Inc. | \$100,000 | 5.00% | 22/3/2030 | 100,671 | 0.01% |
| Kenvue, Inc. ¹ | \$305,000 | 4.90% | 22/3/2033 | 299,841 | 0.03% |
| Kenvue, Inc. | \$60,000 | 5.10% | 22/3/2043 | 57,412 | 0.01% |
| Kenvue, Inc. | \$220,000 | 5.05% | 22/3/2053 | 204,007 | 0.02% |
| Kenvue, Inc. | \$200,000 | 5.20% | 22/3/2063 | 184,322 | 0.02% |
| Keurig Dr Pepper, Inc. | \$100,000 | 5.10% | 15/3/2027 | 100,911 | 0.01% |
| Keurig Dr Pepper, Inc. | \$125,000 | 4.60% | 25/5/2028 | 123,938 | 0.01% |
| Keurig Dr Pepper, Inc. | \$50,000 | 5.05% | 15/3/2029 | 50,131 | 0.00% |
| Keurig Dr Pepper, Inc. | \$380,000 | 3.95% | 15/4/2029 | 364,522 | 0.03% |
| Keurig Dr Pepper, Inc. | \$135,000 | 3.20% | 1/5/2030 | 123,412 | 0.01% |
| Keurig Dr Pepper, Inc. | \$105,000 | 4.05% | 15/4/2032 | 98,205 | 0.01% |
| Keurig Dr Pepper, Inc. | \$115,000 | 3.80% | 1/5/2050 | 84,501 | 0.01% |
| Keurig Dr Pepper, Inc. | \$185,000 | 4.50% | 15/4/2052 | 152,355 | 0.01% |
| KeyBank NA/Cleveland OH | \$325,000 | 5.85% | 15/11/2027 | 332,900 | 0.03% |
| KeyBank NA/Cleveland OH | \$50,000 | 4.90% | 8/8/2032 | 47,375 | 0.00% |
| KeyBank NA/Cleveland OH | \$250,000 | 5.00% | 26/1/2033 | 239,551 | 0.02% |
| KeyCorp | \$120,000 | 2.25% | 6/4/2027 | 113,215 | 0.01% |
| KeyCorp | \$190,000 | 2.55% | 1/10/2029 | 168,731 | 0.02% |
| KeyCorp | \$160,000 | 4.79% | 1/6/2033 | 151,095 | 0.01% |
| KeyCorp | \$150,000 | 6.40% | 6/3/2035 | 156,204 | 0.01% |
| Kimberly-Clark Corp. | \$45,000 | 3.10% | 26/3/2030 | 41,608 | 0.00% |
| KLA Corp. | \$105,000 | 4.10% | 15/3/2029 | 102,347 | 0.01% |
| KLA Corp. | \$250,000 | 4.65% | 15/7/2032 | 244,820 | 0.02% |
| KLA Corp. | \$85,000 | 3.30% | 1/3/2050 | 58,788 | 0.01% |
| KLA Corp. | \$300,000 | 4.95% | 15/7/2052 | 272,272 | 0.03% |
| KLA Corp. | \$135,000 | 5.25% | 15/7/2062 | 126,284 | 0.01% |
| Kraft Heinz Foods Co. | \$355,000 | 3.00% | 1/6/2026 | 346,488 | 0.03% |
| Kraft Heinz Foods Co. | \$135,000 | 3.88% | 15/5/2027 | 132,289 | 0.01% |
| Kraft Heinz Foods Co. | €350,000 | 2.25% | 25/5/2028 | 356,033 | 0.03% |
| Kraft Heinz Foods Co. | \$70,000 | 6.88% | 26/1/2039 | 77,199 | 0.01% |
| Kraft Heinz Foods Co. | \$415,000 | 5.00% | 4/6/2042 | 373,322 | 0.03% |
| Kraft Heinz Foods Co. | \$225,000 | 5.20% | 15/7/2045 | 203,827 | 0.02% |
| Kraft Heinz Foods Co. | \$400,000 | 4.38% | 1/6/2046 | 323,405 | 0.03% |
| Kraft Heinz Foods Co. | \$195,000 | 4.88% | 1/10/2049 | 167,086 | 0.02% |
| Laboratory Corp. of America Holdings | \$125,000 | 4.80% | 1/10/2034 | 118,427 | 0.01% |
| Laboratory Corp. of America Holdings | \$190,000 | 4.70% | 1/2/2045 | 163,217 | 0.01% |
| Lam Research Corp. | \$435,000 | 3.75% | 15/3/2026 | 430,634 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Lam Research Corp. | \$130,000 | 4.00% | 15/3/2029 | 126,395 | 0.01% |
| Lam Research Corp. | \$63,000 | 1.90% | 15/6/2030 | 53,956 | 0.00% |
| Lam Research Corp. | \$95,000 | 4.88% | 15/3/2049 | 85,331 | 0.01% |
| Lam Research Corp. | \$158,000 | 2.88% | 15/6/2050 | 99,829 | 0.01% |
| Leland Stanford Junior University | \$100,000 | 3.65% | 1/5/2048 | 77,441 | 0.01% |
| Liberty Mutual Group, Inc. | €100,000 | 2.75% | 4/5/2026 | 103,428 | 0.01% |
| Liberty Mutual Group, Inc. | €100,000 | 4.63% | 2/12/2030 | 109,815 | 0.01% |
| Linde Finance BV | €300,000 | 0.25% | 19/5/2027 | 293,286 | 0.03% |
| Linde Finance BV | €200,000 | 0.55% | 19/5/2032 | 172,492 | 0.02% |
| Linde plc | €100,000 | 0.00% | 30/9/2026 | 99,075 | 0.01% |
| Linde plc | €300,000 | 3.00% | 14/2/2028 | 312,657 | 0.03% |
| Linde plc | €100,000 | 3.38% | 12/6/2029 | 105,839 | 0.01% |
| Linde plc | €200,000 | 3.20% | 14/2/2031 | 209,856 | 0.02% |
| Linde plc | €200,000 | 1.63% | 31/3/2035 | 177,751 | 0.02% |
| Linde plc | €200,000 | 3.75% | 4/6/2044 | 210,650 | 0.02% |
| LKQ Corp. | \$70,000 | 5.75% | 15/6/2028 | 71,179 | 0.01% |
| Lowe's Cos, Inc. | \$225,000 | 2.50% | 15/4/2026 | 219,427 | 0.02% |
| Lowe's Cos, Inc. | \$135,000 | 3.35% | 1/4/2027 | 131,197 | 0.01% |
| Lowe's Cos, Inc. | \$225,000 | 3.10% | 3/5/2027 | 217,608 | 0.02% |
| Lowe's Cos, Inc. | \$150,000 | 1.30% | 15/4/2028 | 134,116 | 0.01% |
| Lowe's Cos, Inc. | \$140,000 | 1.70% | 15/9/2028 | 125,225 | 0.01% |
| Lowe's Cos, Inc. | \$115,000 | 3.65% | 5/4/2029 | 109,503 | 0.01% |
| Lowe's Cos, Inc. | \$290,000 | 4.50% | 15/4/2030 | 284,511 | 0.03% |
| Lowe's Cos, Inc. | \$60,000 | 1.70% | 15/10/2030 | 50,117 | 0.00% |
| Lowe's Cos, Inc. | \$390,000 | 2.63% | 1/4/2031 | 338,712 | 0.03% |
| Lowe's Cos, Inc. | \$140,000 | 3.75% | 1/4/2032 | 128,134 | 0.01% |
| Lowe's Cos, Inc. | \$395,000 | 5.00% | 15/4/2033 | 388,976 | 0.04% |
| Lowe's Cos, Inc. | \$235,000 | 5.15% | 1/7/2033 | 233,634 | 0.02% |
| Lowe's Cos, Inc. | \$225,000 | 2.80% | 15/9/2041 | 154,134 | 0.01% |
| Lowe's Cos, Inc. | \$205,000 | 3.70% | 15/4/2046 | 151,396 | 0.01% |
| Lowe's Cos, Inc. | \$200,000 | 4.05% | 3/5/2047 | 155,012 | 0.01% |
| Lowe's Cos, Inc. | \$250,000 | 3.00% | 15/10/2050 | 155,643 | 0.01% |
| Lowe's Cos, Inc. | \$215,000 | 4.25% | 1/4/2052 | 167,687 | 0.02% |
| Lowe's Cos, Inc. | \$215,000 | 5.63% | 15/4/2053 | 206,943 | 0.02% |
| Lowe's Cos, Inc. | \$235,000 | 4.45% | 1/4/2062 | 181,710 | 0.02% |
| Lowe's Cos, Inc. | \$95,000 | 5.80% | 15/9/2062 | 91,968 | 0.01% |
| LPL Holdings, Inc. | \$80,000 | 6.75% | 17/11/2028 | 84,057 | 0.01% |
| M&T Bank Corp. | \$200,000 | 7.41% | 30/10/2029 | 214,242 | 0.02% |
| M&T Bank Corp. | \$170,000 | 6.08% | 13/3/2032 | 174,042 | 0.02% |
| M&T Bank Corp. | \$205,000 | 5.05% | 27/1/2034 | 196,167 | 0.02% |
| Manufacturers & Traders Trust Co. | \$675,000 | 4.65% | 27/1/2026 | 673,346 | 0.06% |
| Manufacturers & Traders Trust Co. | \$75,000 | 4.70% | 27/1/2028 | 74,203 | 0.01% |
| Marriott International, Inc. | \$315,000 | 3.13% | 15/6/2026 | 307,934 | 0.03% |
| Marriott International, Inc. | \$195,000 | 5.00% | 15/10/2027 | 196,416 | 0.02% |
| Marriott International, Inc. | \$225,000 | 4.90% | 15/4/2029 | 224,663 | 0.02% |
| Marriott International, Inc. | \$50,000 | 4.88% | 15/5/2029 | 49,804 | 0.00% |
| Marriott International, Inc. | \$100,000 | 4.63% | 15/6/2030 | 98,169 | 0.01% |
| Marriott International, Inc. | \$178,000 | 2.85% | 15/4/2031 | 155,505 | 0.01% |
| Marriott International, Inc. | \$125,000 | 3.50% | 15/10/2032 | 110,268 | 0.01% |
| Marriott International, Inc. | \$100,000 | 5.30% | 15/5/2034 | 99,239 | 0.01% |
| Marriott International, Inc. | \$200,000 | 5.35% | 15/3/2035 | 197,267 | 0.02% |
| Marsh & McLennan Cos, Inc. | €150,000 | 1.35% | 21/9/2026 | 151,674 | 0.01% |
| Marsh & McLennan Cos, Inc. | \$115,000 | 4.55% | 8/11/2027 | 114,901 | 0.01% |
| Marsh & McLennan Cos, Inc. | \$265,000 | 4.38% | 15/3/2029 | 260,313 | 0.02% |
| Marsh & McLennan Cos, Inc. | \$125,000 | 4.65% | 15/3/2030 | 123,484 | 0.01% |
| Marsh & McLennan Cos, Inc. | €100,000 | 1.98% | 21/3/2030 | 98,335 | 0.01% |
| Marsh & McLennan Cos, Inc. | \$120,000 | 2.25% | 15/11/2030 | 103,460 | 0.01% |
| Marsh & McLennan Cos, Inc. | \$150,000 | 4.85% | 15/11/2031 | 147,977 | 0.01% |
| Marsh & McLennan Cos, Inc. | \$295,000 | 5.00% | 15/3/2035 | 287,737 | 0.03% |
| Marsh & McLennan Cos, Inc. | \$165,000 | 4.90% | 15/3/2049 | 147,867 | 0.01% |
| Marsh & McLennan Cos, Inc. | \$135,000 | 5.70% | 15/9/2053 | 135,084 | 0.01% |
| Marsh & McLennan Cos, Inc. | \$245,000 | 5.40% | 15/3/2055 | 235,277 | 0.02% |
| Martin Marietta Materials, Inc. | \$195,000 | 2.40% | 15/7/2031 | 165,879 | 0.02% |
| Martin Marietta Materials, Inc. | \$100,000 | 5.15% | 1/12/2034 | 98,312 | 0.01% |
| Martin Marietta Materials, Inc. | \$125,000 | 3.20% | 15/7/2051 | 81,099 | 0.01% |
| Martin Marietta Materials, Inc. | \$140,000 | 5.50% | 1/12/2054 | 132,228 | 0.01% |
| Marvell Technology, Inc. | \$40,000 | 2.95% | 15/4/2031 | 35,108 | 0.00% |
| MassMutual Global Funding II | £238,000 | 4.63% | 5/10/2029 | 294,878 | 0.03% |
| MassMutual Global Funding II | €100,000 | 3.75% | 19/1/2030 | 107,395 | 0.01% |
| Mastercard, Inc. | \$30,000 | 3.30% | 26/3/2027 | 29,255 | 0.00% |
| Mastercard, Inc. | \$144,000 | 4.10% | 15/1/2028 | 142,462 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mastercard, Inc. | \$255,000 | 4.88% | 9/3/2028 | 258,007 | 0.02% |
| Mastercard, Inc. | €300,000 | 1.00% | 22/2/2029 | 290,603 | 0.03% |
| Mastercard, Inc. | \$142,000 | 2.95% | 1/6/2029 | 132,433 | 0.01% |
| Mastercard, Inc. | \$160,000 | 3.35% | 26/3/2030 | 149,506 | 0.01% |
| Mastercard, Inc. | \$160,000 | 2.00% | 18/11/2031 | 132,878 | 0.01% |
| Mastercard, Inc. | \$169,000 | 4.35% | 15/1/2032 | 163,369 | 0.02% |
| Mastercard, Inc. | \$125,000 | 4.85% | 9/3/2033 | 124,052 | 0.01% |
| Mastercard, Inc. | \$135,000 | 4.88% | 9/5/2034 | 132,946 | 0.01% |
| Mastercard, Inc. | \$309,000 | 4.55% | 15/1/2035 | 296,207 | 0.03% |
| Mastercard, Inc. | \$130,000 | 3.65% | 1/6/2049 | 98,285 | 0.01% |
| Mastercard, Inc. | \$210,000 | 3.85% | 26/3/2050 | 162,810 | 0.01% |
| McCormick & Co., Inc. | \$240,000 | 3.40% | 15/8/2027 | 232,458 | 0.02% |
| McDonald's Corp. | \$125,000 | 3.70% | 30/1/2026 | 124,036 | 0.01% |
| McDonald's Corp. | \$50,000 | 3.50% | 1/3/2027 | 48,861 | 0.00% |
| McDonald's Corp. | €200,000 | 1.88% | 26/5/2027 | 204,768 | 0.02% |
| McDonald's Corp. | \$105,000 | 3.50% | 1/7/2027 | 102,311 | 0.01% |
| McDonald's Corp. | €100,000 | 3.63% | 28/11/2027 | 106,079 | 0.01% |
| McDonald's Corp. | \$165,000 | 3.80% | 1/4/2028 | 160,598 | 0.01% |
| McDonald's Corp. | €100,000 | 0.25% | 4/10/2028 | 94,210 | 0.01% |
| McDonald's Corp. | €300,000 | 2.38% | 31/5/2029 | 304,030 | 0.03% |
| McDonald's Corp. | \$225,000 | 2.63% | 1/9/2029 | 204,922 | 0.02% |
| McDonald's Corp. | €100,000 | 1.50% | 28/11/2029 | 97,096 | 0.01% |
| McDonald's Corp. | \$60,000 | 2.13% | 1/3/2030 | 52,402 | 0.00% |
| McDonald's Corp. | \$80,000 | 3.60% | 1/7/2030 | 74,992 | 0.01% |
| McDonald's Corp. | €100,000 | 3.88% | 20/2/2031 | 108,043 | 0.01% |
| McDonald's Corp. | CAD160,000 | 4.86% | 21/5/2031 | 116,141 | 0.01% |
| McDonald's Corp. ¹ | \$130,000 | 4.60% | 9/9/2032 | 126,536 | 0.01% |
| McDonald's Corp. | €200,000 | 0.88% | 4/10/2033 | 170,748 | 0.02% |
| McDonald's Corp. | €100,000 | 4.13% | 28/11/2035 | 108,102 | 0.01% |
| McDonald's Corp. | \$120,000 | 4.70% | 9/12/2035 | 114,516 | 0.01% |
| McDonald's Corp. | \$100,000 | 6.30% | 15/10/2037 | 107,545 | 0.01% |
| McDonald's Corp. | \$185,000 | 6.30% | 1/3/2038 | 198,708 | 0.02% |
| McDonald's Corp. | £200,000 | 3.75% | 31/5/2038 | 208,921 | 0.02% |
| McDonald's Corp. | \$280,000 | 4.88% | 9/12/2045 | 251,143 | 0.02% |
| McDonald's Corp. | \$90,000 | 4.45% | 1/3/2047 | 75,696 | 0.01% |
| McDonald's Corp. | \$149,000 | 4.45% | 1/9/2048 | 124,363 | 0.01% |
| McDonald's Corp. | \$210,000 | 3.63% | 1/9/2049 | 151,350 | 0.01% |
| McDonald's Corp. | \$200,000 | 4.20% | 1/4/2050 | 158,429 | 0.01% |
| McDonald's Corp. | \$125,000 | 5.15% | 9/9/2052 | 114,336 | 0.01% |
| McDonald's Corp. | \$150,000 | 5.45% | 14/8/2053 | 143,613 | 0.01% |
| McKesson Corp. | €300,000 | 1.63% | 30/10/2026 | 304,582 | 0.03% |
| Merck & Co., Inc. | \$100,000 | 0.75% | 24/2/2026 | 95,881 | 0.01% |
| Merck & Co., Inc. | €400,000 | 1.88% | 15/10/2026 | 408,569 | 0.04% |
| Merck & Co., Inc. ¹ | \$357,000 | 1.70% | 10/6/2027 | 334,719 | 0.03% |
| Merck & Co., Inc. | \$55,000 | 1.90% | 10/12/2028 | 49,613 | 0.00% |
| Merck & Co., Inc. ¹ | \$220,000 | 3.40% | 7/3/2029 | 209,166 | 0.02% |
| Merck & Co., Inc. ¹ | \$255,000 | 4.30% | 17/5/2030 | 250,018 | 0.02% |
| Merck & Co., Inc. | \$250,000 | 1.45% | 24/6/2030 | 209,664 | 0.02% |
| Merck & Co., Inc. | \$116,000 | 2.15% | 10/12/2031 | 96,923 | 0.01% |
| Merck & Co., Inc. ¹ | \$395,000 | 4.50% | 17/5/2033 | 380,654 | 0.03% |
| Merck & Co., Inc. | €150,000 | 2.50% | 15/10/2034 | 147,327 | 0.01% |
| Merck & Co., Inc. | \$180,000 | 3.90% | 7/3/2039 | 152,315 | 0.01% |
| Merck & Co., Inc. | \$200,000 | 2.35% | 24/6/2040 | 135,011 | 0.01% |
| Merck & Co., Inc. | \$185,000 | 4.15% | 18/5/2043 | 154,793 | 0.01% |
| Merck & Co., Inc. | \$90,000 | 4.90% | 17/5/2044 | 83,032 | 0.01% |
| Merck & Co., Inc. | \$270,000 | 3.70% | 10/2/2045 | 208,712 | 0.02% |
| Merck & Co., Inc. ¹ | \$215,000 | 4.00% | 7/3/2049 | 168,965 | 0.02% |
| Merck & Co., Inc. | \$400,000 | 2.45% | 24/6/2050 | 230,526 | 0.02% |
| Merck & Co., Inc. | \$385,000 | 2.75% | 10/12/2051 | 232,637 | 0.02% |
| Merck & Co., Inc. | \$165,000 | 5.00% | 17/5/2053 | 150,350 | 0.01% |
| Merck & Co., Inc. | \$245,000 | 2.90% | 10/12/2061 | 140,455 | 0.01% |
| Merck & Co., Inc. | \$165,000 | 5.15% | 17/5/2063 | 150,674 | 0.01% |
| Meta Platforms, Inc. ¹ | \$440,000 | 3.50% | 15/8/2027 | 429,893 | 0.04% |
| Meta Platforms, Inc. ¹ | \$190,000 | 4.60% | 15/5/2028 | 190,184 | 0.02% |
| Meta Platforms, Inc. ¹ | \$196,000 | 4.30% | 15/8/2029 | 193,431 | 0.02% |
| Meta Platforms, Inc. ¹ | \$365,000 | 4.80% | 15/5/2030 | 367,723 | 0.03% |
| Meta Platforms, Inc. | \$364,000 | 4.55% | 15/8/2031 | 357,908 | 0.03% |
| Meta Platforms, Inc. | \$400,000 | 3.85% | 15/8/2032 | 371,819 | 0.03% |
| Meta Platforms, Inc. | \$315,000 | 4.95% | 15/5/2033 | 315,335 | 0.03% |
| Meta Platforms, Inc. | \$450,000 | 4.75% | 15/8/2034 | 438,205 | 0.04% |
| Meta Platforms, Inc. | \$380,000 | 4.45% | 15/8/2052 | 319,945 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Meta Platforms, Inc. | \$310,000 | 5.60% | 15/5/2053 | 309,872 | 0.03% |
| Meta Platforms, Inc. ¹ | \$710,000 | 5.40% | 15/8/2054 | 688,291 | 0.06% |
| Meta Platforms, Inc. | \$150,000 | 4.65% | 15/8/2062 | 127,191 | 0.01% |
| Meta Platforms, Inc. | \$260,000 | 5.75% | 15/5/2063 | 262,108 | 0.02% |
| Meta Platforms, Inc. | \$520,000 | 5.55% | 15/8/2064 | 508,327 | 0.05% |
| MetLife, Inc. | \$137,000 | 4.55% | 23/3/2030 | 135,176 | 0.01% |
| MetLife, Inc. | \$65,000 | 5.38% | 15/7/2033 | 65,720 | 0.01% |
| MetLife, Inc. | \$200,000 | 6.38% | 15/6/2034 | 215,508 | 0.02% |
| MetLife, Inc. | \$105,000 | 5.30% | 15/12/2034 | 104,729 | 0.01% |
| MetLife, Inc. | \$176,000 | 5.70% | 15/6/2035 | 181,100 | 0.02% |
| MetLife, Inc. | \$175,000 | 6.40% | 15/12/2036 | 178,265 | 0.02% |
| MetLife, Inc. | \$130,000 | 5.88% | 6/2/2041 | 132,695 | 0.01% |
| MetLife, Inc. | \$100,000 | 4.13% | 13/8/2042 | 83,189 | 0.01% |
| MetLife, Inc. | \$180,000 | 4.88% | 13/11/2043 | 163,350 | 0.02% |
| MetLife, Inc. | \$179,000 | 4.05% | 1/3/2045 | 143,576 | 0.01% |
| MetLife, Inc. | \$130,000 | 4.60% | 13/5/2046 | 113,064 | 0.01% |
| MetLife, Inc. | \$185,000 | 5.00% | 15/7/2052 | 167,338 | 0.02% |
| MetLife, Inc. | \$145,000 | 5.25% | 15/1/2054 | 135,926 | 0.01% |
| Metropolitan Life Global Funding I | CAD160,000 | 4.64% | 1/4/2027 | 114,067 | 0.01% |
| Metropolitan Life Global Funding I | €200,000 | 4.50% | 9/7/2027 | 248,751 | 0.02% |
| Metropolitan Life Global Funding I | CAD130,000 | 1.95% | 20/3/2028 | 86,113 | 0.01% |
| Metropolitan Life Global Funding I | €200,000 | 4.00% | 5/4/2028 | 214,970 | 0.02% |
| Metropolitan Life Global Funding I | €100,000 | 0.50% | 25/5/2029 | 93,611 | 0.01% |
| Metropolitan Life Global Funding I | €200,000 | 1.63% | 21/9/2029 | 217,170 | 0.02% |
| Metropolitan Life Global Funding I | €100,000 | 5.00% | 10/1/2030 | 125,768 | 0.01% |
| Metropolitan Life Global Funding I | CAD75,000 | 3.39% | 9/4/2030 | 51,340 | 0.00% |
| Metropolitan Life Global Funding I | €100,000 | 3.75% | 5/12/2030 | 107,571 | 0.01% |
| Metropolitan Life Global Funding I | €183,000 | 3.63% | 26/3/2034 | 194,187 | 0.02% |
| Microchip Technology, Inc. | \$150,000 | 4.90% | 15/3/2028 | 149,488 | 0.01% |
| Microchip Technology, Inc. | \$200,000 | 5.05% | 15/3/2029 | 199,523 | 0.02% |
| Microchip Technology, Inc. | \$100,000 | 5.05% | 15/2/2030 | 99,359 | 0.01% |
| Micron Technology, Inc. | \$395,000 | 4.19% | 15/2/2027 | 389,436 | 0.04% |
| Micron Technology, Inc. | \$150,000 | 6.75% | 1/11/2029 | 159,601 | 0.01% |
| Micron Technology, Inc. | \$125,000 | 4.66% | 15/2/2030 | 121,966 | 0.01% |
| Micron Technology, Inc. | \$90,000 | 5.30% | 15/1/2031 | 89,943 | 0.01% |
| Micron Technology, Inc. | \$295,000 | 2.70% | 15/4/2032 | 247,159 | 0.02% |
| Micron Technology, Inc. | \$60,000 | 5.88% | 9/2/2033 | 61,457 | 0.01% |
| Micron Technology, Inc. | \$160,000 | 5.88% | 15/9/2033 | 164,180 | 0.02% |
| Microsoft Corp. ¹ | \$655,000 | 2.40% | 8/8/2026 | 635,673 | 0.06% |
| Microsoft Corp. ¹ | \$582,000 | 3.30% | 6/2/2027 | 569,792 | 0.05% |
| Microsoft Corp. | \$230,000 | 3.50% | 12/2/2035 | 208,234 | 0.02% |
| Microsoft Corp. ¹ | \$550,000 | 3.45% | 8/8/2036 | 478,892 | 0.04% |
| Microsoft Corp. | \$150,000 | 4.45% | 3/11/2045 | 138,344 | 0.01% |
| Microsoft Corp. | \$210,000 | 3.70% | 8/8/2046 | 167,675 | 0.02% |
| Microsoft Corp. | \$185,000 | 4.25% | 6/2/2047 | 164,028 | 0.02% |
| Microsoft Corp. ¹ | \$1,000,000 | 2.53% | 1/6/2050 | 614,994 | 0.06% |
| Microsoft Corp. | \$281,000 | 2.50% | 15/9/2050 | 170,324 | 0.02% |
| Microsoft Corp. | \$840,000 | 2.92% | 17/3/2052 | 556,464 | 0.05% |
| Microsoft Corp. | \$200,000 | 4.50% | 6/2/2057 | 178,674 | 0.02% |
| Microsoft Corp. | \$634,000 | 2.68% | 1/6/2060 | 370,663 | 0.03% |
| Microsoft Corp. | \$285,000 | 3.04% | 17/3/2062 | 182,461 | 0.02% |
| Mondelez International Holdings Netherlands BV | €100,000 | 0.25% | 9/9/2029 | 91,503 | 0.01% |
| Mondelez International Holdings Netherlands BV | €300,000 | 0.38% | 22/9/2029 | 274,711 | 0.03% |
| Mondelez International, Inc. | \$50,000 | 2.63% | 17/3/2027 | 47,833 | 0.00% |
| Mondelez International, Inc. | €300,000 | 0.25% | 17/3/2028 | 285,694 | 0.03% |
| Mondelez International, Inc. | \$76,000 | 2.75% | 13/4/2030 | 68,016 | 0.01% |
| Mondelez International, Inc. | CAD120,000 | 4.63% | 3/7/2031 | 85,694 | 0.01% |
| Mondelez International, Inc. | \$180,000 | 3.00% | 17/3/2032 | 156,232 | 0.01% |
| Mondelez International, Inc. | €100,000 | 0.75% | 17/3/2033 | 84,311 | 0.01% |
| Mondelez International, Inc. | €200,000 | 1.38% | 17/3/2041 | 145,672 | 0.01% |
| Mondelez International, Inc. | \$200,000 | 2.63% | 4/9/2050 | 116,922 | 0.01% |
| Moody's Corp. | €300,000 | 1.75% | 9/3/2027 | 306,706 | 0.03% |
| Morgan Stanley | \$400,000 | 5.00% | 24/11/2025 | 400,657 | 0.04% |
| Morgan Stanley | \$925,000 | 3.88% | 27/1/2026 | 917,784 | 0.08% |
| Morgan Stanley | \$410,000 | 3.13% | 27/7/2026 | 400,555 | 0.04% |
| Morgan Stanley | \$310,000 | 4.35% | 8/9/2026 | 307,822 | 0.03% |
| Morgan Stanley | €100,000 | 1.38% | 27/10/2026 | 101,051 | 0.01% |
| Morgan Stanley | \$200,000 | 3.63% | 20/1/2027 | 196,256 | 0.02% |
| Morgan Stanley | \$205,000 | 5.05% | 28/1/2027 | 205,634 | 0.02% |
| Morgan Stanley | €100,000 | 2.63% | 9/3/2027 | 119,306 | 0.01% |
| Morgan Stanley | \$167,000 | 3.95% | 23/4/2027 | 163,588 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Morgan Stanley | €300,000 | 1.88% | 27/4/2027 | 304,310 | 0.03% |
| Morgan Stanley | \$1,300,000 | 1.59% | 4/5/2027 | 1,246,255 | 0.11% |
| Morgan Stanley | \$696,000 | 1.51% | 20/7/2027 | 662,334 | 0.06% |
| Morgan Stanley | CAD165,000 | 1.78% | 4/8/2027 | 111,694 | 0.01% |
| Morgan Stanley | €500,000 | 0.41% | 29/10/2027 | 495,372 | 0.05% |
| Morgan Stanley | \$410,000 | 2.48% | 21/1/2028 | 390,488 | 0.04% |
| Morgan Stanley | \$300,000 | 5.65% | 13/4/2028 | 304,912 | 0.03% |
| Morgan Stanley | \$205,000 | 4.21% | 20/4/2028 | 202,040 | 0.02% |
| Morgan Stanley | \$390,000 | 3.59% | 22/7/2028 | 376,136 | 0.03% |
| Morgan Stanley | \$460,000 | 6.30% | 18/10/2028 | 476,571 | 0.04% |
| Morgan Stanley | €200,000 | 4.81% | 25/10/2028 | 217,527 | 0.02% |
| Morgan Stanley | \$370,000 | 3.77% | 24/1/2029 | 356,813 | 0.03% |
| Morgan Stanley | \$335,000 | 5.12% | 1/2/2029 | 335,726 | 0.03% |
| Morgan Stanley | €300,000 | 4.66% | 2/3/2029 | 325,999 | 0.03% |
| Morgan Stanley | \$300,000 | 5.16% | 20/4/2029 | 300,855 | 0.03% |
| Morgan Stanley | \$550,000 | 5.45% | 20/7/2029 | 556,139 | 0.05% |
| Morgan Stanley | €200,000 | 0.50% | 26/10/2029 | 188,606 | 0.02% |
| Morgan Stanley | \$285,000 | 6.41% | 1/11/2029 | 297,724 | 0.03% |
| Morgan Stanley | \$300,000 | 5.17% | 16/1/2030 | 300,194 | 0.03% |
| Morgan Stanley | \$460,000 | 4.43% | 23/1/2030 | 448,156 | 0.04% |
| Morgan Stanley | €200,000 | 3.79% | 21/3/2030 | 212,358 | 0.02% |
| Morgan Stanley | \$400,000 | 5.66% | 18/4/2030 | 407,381 | 0.04% |
| Morgan Stanley | \$840,000 | 5.04% | 19/7/2030 | 836,533 | 0.08% |
| Morgan Stanley | \$370,000 | 4.65% | 18/10/2030 | 362,141 | 0.03% |
| Morgan Stanley | \$647,000 | 2.70% | 22/1/2031 | 574,548 | 0.05% |
| Morgan Stanley | €350,000 | 0.50% | 7/2/2031 | 315,510 | 0.03% |
| Morgan Stanley | \$450,000 | 3.62% | 1/4/2031 | 417,496 | 0.04% |
| Morgan Stanley | \$265,000 | 1.79% | 13/2/2032 | 216,310 | 0.02% |
| Morgan Stanley | \$260,000 | 7.25% | 1/4/2032 | 292,341 | 0.03% |
| Morgan Stanley | \$350,000 | 1.93% | 28/4/2032 | 286,685 | 0.03% |
| Morgan Stanley | €200,000 | 2.95% | 7/5/2032 | 202,295 | 0.02% |
| Morgan Stanley | \$621,000 | 2.24% | 21/7/2032 | 514,328 | 0.05% |
| Morgan Stanley | \$465,000 | 2.51% | 20/10/2032 | 389,336 | 0.04% |
| Morgan Stanley | \$456,000 | 2.94% | 21/1/2033 | 390,561 | 0.04% |
| Morgan Stanley | €200,000 | 1.10% | 29/4/2033 | 176,513 | 0.02% |
| Morgan Stanley | \$425,000 | 4.89% | 20/7/2033 | 411,529 | 0.04% |
| Morgan Stanley | \$455,000 | 6.34% | 18/10/2033 | 481,279 | 0.04% |
| Morgan Stanley | £300,000 | 5.79% | 18/11/2033 | 389,235 | 0.04% |
| Morgan Stanley | €550,000 | 5.15% | 25/1/2034 | 635,049 | 0.06% |
| Morgan Stanley | \$465,000 | 5.25% | 21/4/2034 | 457,919 | 0.04% |
| Morgan Stanley | \$440,000 | 5.42% | 21/7/2034 | 437,327 | 0.04% |
| Morgan Stanley | \$385,000 | 6.63% | 1/11/2034 | 413,440 | 0.04% |
| Morgan Stanley | \$510,000 | 5.47% | 18/1/2035 | 507,378 | 0.05% |
| Morgan Stanley | €300,000 | 3.96% | 21/3/2035 | 317,820 | 0.03% |
| Morgan Stanley | \$635,000 | 5.83% | 19/4/2035 | 647,115 | 0.06% |
| Morgan Stanley | \$420,000 | 5.32% | 19/7/2035 | 413,635 | 0.04% |
| Morgan Stanley | £200,000 | 5.21% | 24/10/2035 | 244,148 | 0.02% |
| Morgan Stanley | \$460,000 | 2.48% | 16/9/2036 | 374,140 | 0.03% |
| Morgan Stanley | \$255,000 | 5.30% | 20/4/2037 | 247,262 | 0.02% |
| Morgan Stanley | \$395,000 | 5.95% | 19/1/2038 | 395,602 | 0.04% |
| Morgan Stanley | \$330,000 | 3.97% | 22/7/2038 | 280,548 | 0.03% |
| Morgan Stanley | \$240,000 | 5.94% | 7/2/2039 | 240,569 | 0.02% |
| Morgan Stanley | \$431,000 | 4.46% | 22/4/2039 | 386,179 | 0.04% |
| Morgan Stanley | \$360,000 | 3.22% | 22/4/2042 | 266,769 | 0.02% |
| Morgan Stanley | \$325,000 | 6.38% | 24/7/2042 | 351,404 | 0.03% |
| Morgan Stanley | \$562,000 | 4.30% | 27/1/2045 | 463,834 | 0.04% |
| Morgan Stanley | \$390,000 | 4.38% | 22/1/2047 | 325,743 | 0.03% |
| Morgan Stanley | \$335,000 | 5.60% | 24/3/2051 | 330,245 | 0.03% |
| Morgan Stanley | \$332,000 | 2.80% | 25/1/2052 | 203,046 | 0.02% |
| Morgan Stanley | \$300,000 | 5.52% | 19/11/2055 | 289,681 | 0.03% |
| Morgan Stanley Bank NA | \$250,000 | 4.75% | 21/4/2026 | 250,288 | 0.02% |
| Morgan Stanley Bank NA | \$150,000 | 5.88% | 30/10/2026 | 153,256 | 0.01% |
| Morgan Stanley Bank NA | \$370,000 | 4.45% | 15/10/2027 | 367,483 | 0.03% |
| Morgan Stanley Bank NA | \$355,000 | 4.95% | 14/1/2028 | 355,384 | 0.03% |
| Morgan Stanley Bank NA | \$285,000 | 4.97% | 14/7/2028 | 285,814 | 0.03% |
| Motorola Solutions, Inc. | \$110,000 | 4.60% | 23/5/2029 | 108,169 | 0.01% |
| Motorola Solutions, Inc. | \$140,000 | 2.30% | 15/11/2030 | 119,855 | 0.01% |
| Motorola Solutions, Inc. | \$75,000 | 2.75% | 24/5/2031 | 64,961 | 0.01% |
| Motorola Solutions, Inc. ¹ | \$205,000 | 5.40% | 15/4/2034 | 205,049 | 0.02% |
| MSD Netherlands Capital BV | €100,000 | 3.50% | 30/5/2037 | 104,342 | 0.01% |
| MSD Netherlands Capital BV | €100,000 | 3.70% | 30/5/2044 | 104,815 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mylan, Inc. | \$65,000 | 5.20% | 15/4/2048 | 53,762 | 0.00% |
| Nasdaq, Inc. | \$235,000 | 5.35% | 28/6/2028 | 238,294 | 0.02% |
| Nasdaq, Inc. | €100,000 | 1.75% | 28/3/2029 | 98,559 | 0.01% |
| Nasdaq, Inc. | €100,000 | 0.88% | 13/2/2030 | 93,018 | 0.01% |
| Nasdaq, Inc. | €100,000 | 4.50% | 15/2/2032 | 110,476 | 0.01% |
| Nasdaq, Inc. | €200,000 | 0.90% | 30/7/2033 | 167,622 | 0.02% |
| Nasdaq, Inc. | \$190,000 | 5.55% | 15/2/2034 | 191,846 | 0.02% |
| Nasdaq, Inc. | \$105,000 | 5.95% | 15/8/2053 | 105,845 | 0.01% |
| Nasdaq, Inc. | \$130,000 | 6.10% | 28/6/2063 | 131,771 | 0.01% |
| Nestle Capital Corp. | €150,000 | 4.50% | 22/3/2029 | 187,206 | 0.02% |
| Nestle Capital Corp. | €100,000 | 4.75% | 22/3/2036 | 120,445 | 0.01% |
| Nestle Finance International Ltd. | €600,000 | 3.50% | 13/12/2027 | 637,999 | 0.06% |
| Nestle Finance International Ltd. | €100,000 | 3.00% | 15/3/2028 | 105,847 | 0.01% |
| Nestle Finance International Ltd. | €150,000 | 2.63% | 28/10/2030 | 154,175 | 0.01% |
| Nestle Finance International Ltd. | €100,000 | 0.38% | 12/5/2032 | 86,646 | 0.01% |
| Nestle Finance International Ltd. | €500,000 | 3.75% | 13/3/2033 | 544,731 | 0.05% |
| Nestle Finance International Ltd. | €30,000 | 3.38% | 15/11/2034 | 32,002 | 0.00% |
| Nestle Finance International Ltd. | €350,000 | 1.50% | 29/3/2035 | 311,955 | 0.03% |
| Nestle Finance International Ltd. | €50,000 | 3.25% | 23/1/2037 | 51,248 | 0.00% |
| Nestle Finance International Ltd. | €100,000 | 5.13% | 7/12/2038 | 122,720 | 0.01% |
| Nestle Finance International Ltd. | €142,000 | 0.88% | 14/6/2041 | 103,178 | 0.01% |
| Nestle Holdings, Inc. | €160,000 | 2.13% | 4/4/2027 | 189,980 | 0.02% |
| Nestle Holdings, Inc. | CAD345,000 | 2.19% | 26/1/2029 | 228,829 | 0.02% |
| Nestle Holdings, Inc. | €100,000 | 1.38% | 23/6/2033 | 95,537 | 0.01% |
| Netflix, Inc. | €200,000 | 3.63% | 15/5/2027 | 211,455 | 0.02% |
| Netflix, Inc. | \$275,000 | 4.88% | 15/4/2028 | 276,119 | 0.03% |
| Netflix, Inc. | \$400,000 | 5.88% | 15/11/2028 | 414,366 | 0.04% |
| Netflix, Inc. ¹ | \$275,000 | 6.38% | 15/5/2029 | 291,203 | 0.03% |
| Netflix, Inc. | €200,000 | 4.63% | 15/5/2029 | 221,643 | 0.02% |
| Netflix, Inc. | €700,000 | 3.63% | 15/6/2030 | 746,228 | 0.07% |
| Netflix, Inc. | \$82,000 | 4.90% | 15/8/2034 | 80,442 | 0.01% |
| Netflix, Inc. | \$152,000 | 5.40% | 15/8/2054 | 148,267 | 0.01% |
| New York Life Global Funding | €200,000 | 1.50% | 15/7/2027 | 231,068 | 0.02% |
| New York Life Global Funding | CAD210,000 | 2.00% | 17/4/2028 | 139,464 | 0.01% |
| New York Life Global Funding | €100,000 | 0.25% | 4/10/2028 | 94,609 | 0.01% |
| New York Life Global Funding | €100,000 | 3.63% | 9/1/2030 | 106,970 | 0.01% |
| New York Life Global Funding | €200,000 | 3.45% | 30/1/2031 | 212,216 | 0.02% |
| New York Life Global Funding | €100,000 | 4.88% | 30/4/2031 | 124,691 | 0.01% |
| New York Life Global Funding | €100,000 | 3.63% | 7/6/2034 | 106,953 | 0.01% |
| Newmont Corp. | \$35,000 | 2.25% | 1/10/2030 | 30,193 | 0.00% |
| Newmont Corp. | \$515,000 | 2.60% | 15/7/2032 | 437,582 | 0.04% |
| Newmont Corp. | \$98,000 | 6.25% | 1/10/2039 | 103,080 | 0.01% |
| Newmont Corp. | \$270,000 | 4.88% | 15/3/2042 | 246,236 | 0.02% |
| Newmont Corp./Newcrest Finance Pty Ltd. | \$170,000 | 5.35% | 15/3/2034 | 169,246 | 0.02% |
| NIKE, Inc. | \$50,000 | 2.38% | 1/11/2026 | 48,199 | 0.00% |
| NIKE, Inc. | \$10,000 | 2.75% | 27/3/2027 | 9,636 | 0.00% |
| NIKE, Inc. | \$105,000 | 2.85% | 27/3/2030 | 95,651 | 0.01% |
| NIKE, Inc. | \$70,000 | 3.25% | 27/3/2040 | 54,043 | 0.00% |
| NIKE, Inc. | \$95,000 | 3.88% | 1/11/2045 | 75,003 | 0.01% |
| NIKE, Inc. | \$355,000 | 3.38% | 27/3/2050 | 250,413 | 0.02% |
| Northern Trust Corp. | \$480,000 | 4.00% | 10/5/2027 | 473,570 | 0.04% |
| Northern Trust Corp. | \$115,000 | 1.95% | 1/5/2030 | 99,272 | 0.01% |
| Northern Trust Corp. | \$165,000 | 6.13% | 2/11/2032 | 173,984 | 0.02% |
| Northwell Healthcare, Inc. | \$135,000 | 4.26% | 1/11/2047 | 108,091 | 0.01% |
| NVIDIA Corp. | \$135,000 | 3.20% | 16/9/2026 | 132,369 | 0.01% |
| NVIDIA Corp. | \$151,000 | 1.55% | 15/6/2028 | 137,077 | 0.01% |
| NVIDIA Corp. | \$230,000 | 2.85% | 1/4/2030 | 210,653 | 0.02% |
| NVIDIA Corp. | \$180,000 | 2.00% | 15/6/2031 | 152,974 | 0.01% |
| NVIDIA Corp. | \$165,000 | 3.50% | 1/4/2040 | 136,494 | 0.01% |
| NVIDIA Corp. | \$330,000 | 3.50% | 1/4/2050 | 244,903 | 0.02% |
| NVR, Inc. | \$85,000 | 3.00% | 15/5/2030 | 76,646 | 0.01% |
| Omnicom Capital Holdings plc | €100,000 | 2.25% | 22/11/2033 | 98,038 | 0.01% |
| Omnicom Finance Holdings plc | €100,000 | 1.40% | 8/7/2031 | 93,504 | 0.01% |
| Omnicom Finance Holdings plc | €130,000 | 3.70% | 6/3/2032 | 137,503 | 0.01% |
| Omnicom Group, Inc. | \$140,000 | 2.60% | 1/8/2031 | 119,566 | 0.01% |
| Omnicom Group, Inc./Omnicom Capital, Inc. | \$385,000 | 3.60% | 15/4/2026 | 379,593 | 0.03% |
| Oncor Electric Delivery Co. LLC | €100,000 | 3.50% | 15/5/2031 | 105,236 | 0.01% |
| Oncor Electric Delivery Co. LLC | \$125,000 | 5.65% | 15/11/2033 | 128,245 | 0.01% |
| Oncor Electric Delivery Co. LLC | \$125,000 | 4.95% | 15/9/2052 | 111,704 | 0.01% |
| Oncor Electric Delivery Co. LLC | \$150,000 | 5.55% | 15/6/2054 | 146,039 | 0.01% |
| Oracle Corp. | \$660,000 | 1.65% | 25/3/2026 | 636,318 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Oracle Corp. | \$315,000 | 2.65% | 15/7/2026 | 305,604 | 0.03% |
| Oracle Corp. | \$355,000 | 2.80% | 1/4/2027 | 340,806 | 0.03% |
| Oracle Corp. | \$485,000 | 3.25% | 15/11/2027 | 466,233 | 0.04% |
| Oracle Corp. | \$270,000 | 2.30% | 25/3/2028 | 249,660 | 0.02% |
| Oracle Corp. | \$500,000 | 4.20% | 27/9/2029 | 482,827 | 0.04% |
| Oracle Corp. | \$250,000 | 6.15% | 9/11/2029 | 262,107 | 0.02% |
| Oracle Corp. | \$416,000 | 2.95% | 1/4/2030 | 375,584 | 0.03% |
| Oracle Corp. | \$495,000 | 2.88% | 25/3/2031 | 434,968 | 0.04% |
| Oracle Corp. | \$440,000 | 6.25% | 9/11/2032 | 466,097 | 0.04% |
| Oracle Corp. | \$165,000 | 4.90% | 6/2/2033 | 160,716 | 0.01% |
| Oracle Corp. | \$640,000 | 4.30% | 8/7/2034 | 588,651 | 0.05% |
| Oracle Corp. | \$435,000 | 4.70% | 27/9/2034 | 412,430 | 0.04% |
| Oracle Corp. | \$220,000 | 3.90% | 15/5/2035 | 192,422 | 0.02% |
| Oracle Corp. | \$235,000 | 3.85% | 15/7/2036 | 201,307 | 0.02% |
| Oracle Corp. | \$210,000 | 3.80% | 15/11/2037 | 175,404 | 0.02% |
| Oracle Corp. | \$400,000 | 6.13% | 8/7/2039 | 414,594 | 0.04% |
| Oracle Corp. | \$475,000 | 3.60% | 1/4/2040 | 370,817 | 0.03% |
| Oracle Corp. | \$310,000 | 5.38% | 15/7/2040 | 297,517 | 0.03% |
| Oracle Corp. | \$365,000 | 3.65% | 25/3/2041 | 283,512 | 0.03% |
| Oracle Corp. | \$150,000 | 4.50% | 8/7/2044 | 126,320 | 0.01% |
| Oracle Corp. | \$320,000 | 4.13% | 15/5/2045 | 252,198 | 0.02% |
| Oracle Corp. | \$500,000 | 4.00% | 15/7/2046 | 384,307 | 0.04% |
| Oracle Corp. | \$485,000 | 4.00% | 15/11/2047 | 369,689 | 0.03% |
| Oracle Corp. | \$800,000 | 3.60% | 1/4/2050 | 559,437 | 0.05% |
| Oracle Corp. | \$530,000 | 3.95% | 25/3/2051 | 392,046 | 0.04% |
| Oracle Corp. | \$410,000 | 6.90% | 9/11/2052 | 458,415 | 0.04% |
| Oracle Corp. | \$280,000 | 5.55% | 6/2/2053 | 264,946 | 0.02% |
| Oracle Corp. | \$310,000 | 5.38% | 27/9/2054 | 286,050 | 0.03% |
| Oracle Corp. | \$160,000 | 4.38% | 15/5/2055 | 125,006 | 0.01% |
| Oracle Corp. | \$510,000 | 3.85% | 1/4/2060 | 349,602 | 0.03% |
| Oracle Corp. | \$235,000 | 4.10% | 25/3/2061 | 168,267 | 0.02% |
| Oracle Corp. | \$250,000 | 5.50% | 27/9/2064 | 229,039 | 0.02% |
| O'Reilly Automotive, Inc. | \$160,000 | 5.75% | 20/11/2026 | 162,767 | 0.01% |
| O'Reilly Automotive, Inc. | \$90,000 | 3.60% | 1/9/2027 | 87,346 | 0.01% |
| O'Reilly Automotive, Inc. | \$155,000 | 4.70% | 15/6/2032 | 149,816 | 0.01% |
| Otis Worldwide Corp. | \$255,000 | 5.25% | 16/8/2028 | 258,097 | 0.02% |
| Otis Worldwide Corp. | \$240,000 | 2.57% | 15/2/2030 | 213,296 | 0.02% |
| Otis Worldwide Corp. | \$100,000 | 3.36% | 15/2/2050 | 68,633 | 0.01% |
| Owens Corning | \$145,000 | 5.70% | 15/6/2034 | 147,333 | 0.01% |
| Paramount Global | \$280,000 | 7.88% | 30/7/2030 | 303,310 | 0.03% |
| Paramount Global | \$235,000 | 4.95% | 15/1/2031 | 219,570 | 0.02% |
| Paramount Global | \$147,000 | 4.20% | 19/5/2032 | 129,521 | 0.01% |
| Paramount Global | \$200,000 | 6.88% | 30/4/2036 | 203,202 | 0.02% |
| Paramount Global | \$300,000 | 4.38% | 15/3/2043 | 218,584 | 0.02% |
| Paramount Global | \$228,000 | 5.85% | 1/9/2043 | 196,645 | 0.02% |
| Paramount Global | \$120,000 | 4.95% | 19/5/2050 | 90,555 | 0.01% |
| PayPal Holdings, Inc. | \$175,000 | 2.65% | 1/10/2026 | 169,454 | 0.02% |
| PayPal Holdings, Inc. | \$500,000 | 2.85% | 1/10/2029 | 456,895 | 0.04% |
| PayPal Holdings, Inc. | \$135,000 | 2.30% | 1/6/2030 | 118,324 | 0.01% |
| PayPal Holdings, Inc. | \$150,000 | 4.40% | 1/6/2032 | 143,955 | 0.01% |
| PayPal Holdings, Inc. | \$55,000 | 5.15% | 1/6/2034 | 54,674 | 0.01% |
| PayPal Holdings, Inc. | \$90,000 | 3.25% | 1/6/2050 | 60,946 | 0.01% |
| PayPal Holdings, Inc. | \$135,000 | 5.05% | 1/6/2052 | 124,539 | 0.01% |
| PayPal Holdings, Inc. | \$70,000 | 5.50% | 1/6/2054 | 68,309 | 0.01% |
| PepsiCo, Inc. | \$130,000 | 2.85% | 24/2/2026 | 127,757 | 0.01% |
| PepsiCo, Inc. | €100,000 | 2.63% | 28/4/2026 | 103,634 | 0.01% |
| PepsiCo, Inc. | \$500,000 | 2.38% | 6/10/2026 | 483,009 | 0.04% |
| PepsiCo, Inc. | \$205,000 | 3.00% | 15/10/2027 | 197,387 | 0.02% |
| PepsiCo, Inc. | \$405,000 | 3.60% | 18/2/2028 | 393,814 | 0.04% |
| PepsiCo, Inc. | €400,000 | 0.50% | 6/5/2028 | 386,181 | 0.04% |
| PepsiCo, Inc. | \$195,000 | 2.63% | 29/7/2029 | 178,749 | 0.02% |
| PepsiCo, Inc. | \$155,000 | 2.75% | 19/3/2030 | 140,793 | 0.01% |
| PepsiCo, Inc. | \$98,000 | 1.63% | 1/5/2030 | 83,518 | 0.01% |
| PepsiCo, Inc. | \$220,000 | 1.40% | 25/2/2031 | 179,619 | 0.02% |
| PepsiCo, Inc. | €200,000 | 1.13% | 18/3/2031 | 187,050 | 0.02% |
| PepsiCo, Inc. | \$185,000 | 1.95% | 21/10/2031 | 153,784 | 0.01% |
| PepsiCo, Inc. | \$162,000 | 3.90% | 18/7/2032 | 151,371 | 0.01% |
| PepsiCo, Inc. | €100,000 | 0.40% | 9/10/2032 | 85,721 | 0.01% |
| PepsiCo, Inc. | €100,000 | 0.75% | 14/10/2033 | 85,768 | 0.01% |
| PepsiCo, Inc. | €100,000 | 3.55% | 22/7/2034 | 113,009 | 0.01% |
| PepsiCo, Inc. | €200,000 | 0.88% | 16/10/2039 | 150,530 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| PepsiCo, Inc. | \$115,000 | 2.63% | 21/10/2041 | 79,596 | 0.01% |
| PepsiCo, Inc. | \$170,000 | 4.45% | 14/4/2046 | 146,980 | 0.01% |
| PepsiCo, Inc. | \$75,000 | 3.45% | 6/10/2046 | 55,183 | 0.01% |
| PepsiCo, Inc. | \$125,000 | 2.88% | 15/10/2049 | 81,312 | 0.01% |
| PepsiCo, Inc. | \$145,000 | 3.63% | 19/3/2050 | 107,963 | 0.01% |
| PepsiCo, Inc. | \$130,000 | 2.75% | 21/10/2051 | 80,877 | 0.01% |
| PepsiCo, Inc. | \$110,000 | 5.25% | 17/7/2054 | 106,149 | 0.01% |
| Pfizer Investment Enterprises Pte Ltd. | \$800,000 | 4.45% | 19/5/2026 | 798,907 | 0.07% |
| Pfizer Investment Enterprises Pte Ltd. | \$455,000 | 4.45% | 19/5/2028 | 451,018 | 0.04% |
| Pfizer Investment Enterprises Pte Ltd. | \$440,000 | 4.65% | 19/5/2030 | 435,384 | 0.04% |
| Pfizer Investment Enterprises Pte Ltd. | \$835,000 | 4.75% | 19/5/2033 | 808,874 | 0.07% |
| Pfizer Investment Enterprises Pte Ltd. | \$445,000 | 5.11% | 19/5/2043 | 417,585 | 0.04% |
| Pfizer Investment Enterprises Pte Ltd. | \$935,000 | 5.30% | 19/5/2053 | 877,315 | 0.08% |
| Pfizer Investment Enterprises Pte Ltd. | \$720,000 | 5.34% | 19/5/2063 | 660,806 | 0.06% |
| Pfizer, Inc. | \$250,000 | 2.75% | 3/6/2026 | 244,186 | 0.02% |
| Pfizer, Inc. | \$251,000 | 3.00% | 15/12/2026 | 244,247 | 0.02% |
| Pfizer, Inc. | \$150,000 | 3.60% | 15/9/2028 | 145,150 | 0.01% |
| Pfizer, Inc. | \$160,000 | 3.45% | 15/3/2029 | 152,556 | 0.01% |
| Pfizer, Inc. | \$300,000 | 2.63% | 1/4/2030 | 269,132 | 0.02% |
| Pfizer, Inc. | \$260,000 | 1.70% | 28/5/2030 | 221,261 | 0.02% |
| Pfizer, Inc. ¹ | \$195,000 | 1.75% | 18/8/2031 | 160,564 | 0.01% |
| Pfizer, Inc. | \$125,000 | 4.00% | 15/12/2036 | 111,321 | 0.01% |
| Pfizer, Inc. | £100,000 | 6.50% | 3/6/2038 | 138,217 | 0.01% |
| Pfizer, Inc. ¹ | \$370,000 | 7.20% | 15/3/2039 | 432,372 | 0.04% |
| Pfizer, Inc. | \$135,000 | 3.90% | 15/3/2039 | 114,132 | 0.01% |
| Pfizer, Inc. | \$175,000 | 2.55% | 28/5/2040 | 121,184 | 0.01% |
| Pfizer, Inc. | £200,000 | 2.74% | 15/6/2043 | 167,598 | 0.02% |
| Pfizer, Inc. | \$150,000 | 4.30% | 15/6/2043 | 127,760 | 0.01% |
| Pfizer, Inc. | \$230,000 | 4.40% | 15/5/2044 | 198,720 | 0.02% |
| Pfizer, Inc. | \$186,000 | 4.13% | 15/12/2046 | 149,604 | 0.01% |
| Pfizer, Inc. | \$165,000 | 4.20% | 15/9/2048 | 134,003 | 0.01% |
| Pfizer, Inc. | \$165,000 | 4.00% | 15/3/2049 | 129,339 | 0.01% |
| Pfizer, Inc. | \$295,000 | 2.70% | 28/5/2050 | 181,735 | 0.02% |
| Pilgrim's Pride Corp. | \$235,000 | 4.25% | 15/4/2031 | 216,105 | 0.02% |
| Pilgrim's Pride Corp. | \$65,000 | 3.50% | 1/3/2032 | 56,036 | 0.01% |
| Pilgrim's Pride Corp. | \$220,000 | 6.25% | 1/7/2033 | 224,435 | 0.02% |
| PNC Bank NA | \$250,000 | 4.78% | 15/1/2027 | 250,086 | 0.02% |
| PNC Bank NA | \$275,000 | 4.05% | 26/7/2028 | 265,710 | 0.02% |
| PNC Bank NA | \$150,000 | 2.70% | 22/10/2029 | 134,738 | 0.01% |
| PNC Financial Services Group, Inc. | \$120,000 | 2.60% | 23/7/2026 | 116,284 | 0.01% |
| PNC Financial Services Group, Inc. | \$55,000 | 4.76% | 26/1/2027 | 54,916 | 0.01% |
| PNC Financial Services Group, Inc. | \$25,000 | 3.15% | 19/5/2027 | 24,121 | 0.00% |
| PNC Financial Services Group, Inc. | \$105,000 | 5.10% | 23/7/2027 | 105,479 | 0.01% |
| PNC Financial Services Group, Inc. | \$265,000 | 6.62% | 20/10/2027 | 272,916 | 0.03% |
| PNC Financial Services Group, Inc. | \$105,000 | 5.30% | 21/1/2028 | 105,861 | 0.01% |
| PNC Financial Services Group, Inc. | \$750,000 | 5.35% | 2/12/2028 | 760,091 | 0.07% |
| PNC Financial Services Group, Inc. | \$205,000 | 3.45% | 23/4/2029 | 193,966 | 0.02% |
| PNC Financial Services Group, Inc. | \$450,000 | 5.58% | 12/6/2029 | 457,517 | 0.04% |
| PNC Financial Services Group, Inc. | \$240,000 | 2.55% | 22/1/2030 | 213,142 | 0.02% |
| PNC Financial Services Group, Inc. | \$375,000 | 5.49% | 14/5/2030 | 380,057 | 0.03% |
| PNC Financial Services Group, Inc. | \$270,000 | 2.31% | 23/4/2032 | 226,821 | 0.02% |
| PNC Financial Services Group, Inc. | \$315,000 | 4.81% | 21/10/2032 | 306,763 | 0.03% |
| PNC Financial Services Group, Inc. | \$110,000 | 4.63% | 6/6/2033 | 103,898 | 0.01% |
| PNC Financial Services Group, Inc. | \$290,000 | 6.04% | 28/10/2033 | 300,148 | 0.03% |
| PNC Financial Services Group, Inc. | \$225,000 | 5.07% | 24/1/2034 | 218,890 | 0.02% |
| PNC Financial Services Group, Inc. | \$145,000 | 5.94% | 18/8/2034 | 149,168 | 0.01% |
| PNC Financial Services Group, Inc. | \$350,000 | 6.88% | 20/10/2034 | 381,727 | 0.04% |
| PNC Financial Services Group, Inc. | \$295,000 | 5.68% | 22/1/2035 | 298,158 | 0.03% |
| PNC Financial Services Group, Inc. | \$195,000 | 5.40% | 23/7/2035 | 193,556 | 0.02% |
| PPL Electric Utilities Corp. | \$90,000 | 5.25% | 15/5/2053 | 85,969 | 0.01% |
| President & Fellows of Harvard College | \$100,000 | 4.61% | 15/2/2035 | 97,144 | 0.01% |
| Procter & Gamble Co. | \$140,000 | 2.45% | 3/11/2026 | 135,385 | 0.01% |
| Procter & Gamble Co. ¹ | \$170,000 | 1.90% | 1/2/2027 | 161,607 | 0.01% |
| Procter & Gamble Co. | €300,000 | 4.88% | 11/5/2027 | 327,103 | 0.03% |
| Procter & Gamble Co. ¹ | \$100,000 | 2.85% | 11/8/2027 | 96,278 | 0.01% |
| Procter & Gamble Co. | €200,000 | 1.20% | 30/10/2028 | 196,694 | 0.02% |
| Procter & Gamble Co. | £100,000 | 1.80% | 3/5/2029 | 113,188 | 0.01% |
| Procter & Gamble Co. ¹ | \$250,000 | 3.00% | 25/3/2030 | 230,650 | 0.02% |
| Procter & Gamble Co. | \$330,000 | 1.20% | 29/10/2030 | 272,456 | 0.03% |
| Procter & Gamble Co. ¹ | \$135,000 | 1.95% | 23/4/2031 | 115,067 | 0.01% |
| Procter & Gamble Co. | \$125,000 | 2.30% | 1/2/2032 | 107,378 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Procter & Gamble Co. | \$260,000 | 4.05% | 26/1/2033 | 247,902 | 0.02% |
| Procter & Gamble Co. | €200,000 | 3.20% | 29/4/2034 | 209,961 | 0.02% |
| Procter & Gamble Co. | €300,000 | 0.90% | 4/11/2041 | 216,448 | 0.02% |
| Progressive Corp. | \$159,000 | 4.13% | 15/4/2047 | 128,102 | 0.01% |
| Prologis Euro Finance LLC | €400,000 | 0.38% | 6/2/2028 | 384,206 | 0.04% |
| Prologis Euro Finance LLC | €150,000 | 1.88% | 5/1/2029 | 149,216 | 0.01% |
| Prologis Euro Finance LLC | €200,000 | 3.88% | 31/1/2030 | 214,948 | 0.02% |
| Prologis Euro Finance LLC | €200,000 | 0.50% | 16/2/2032 | 170,731 | 0.02% |
| Prologis Euro Finance LLC | €200,000 | 4.63% | 23/5/2033 | 223,370 | 0.02% |
| Prologis Euro Finance LLC | €100,000 | 1.50% | 8/2/2034 | 87,853 | 0.01% |
| Prologis Euro Finance LLC | €100,000 | 4.00% | 5/5/2034 | 106,633 | 0.01% |
| Prologis Euro Finance LLC | €200,000 | 1.00% | 6/2/2035 | 163,296 | 0.01% |
| Prologis Euro Finance LLC | €100,000 | 4.25% | 31/1/2043 | 107,177 | 0.01% |
| Prologis LP | €200,000 | 3.00% | 2/6/2026 | 207,517 | 0.02% |
| Prologis LP | \$335,000 | 4.88% | 15/6/2028 | 335,895 | 0.03% |
| Prologis LP | CAD80,000 | 4.70% | 1/3/2029 | 57,355 | 0.01% |
| Prologis LP | £150,000 | 2.25% | 30/6/2029 | 169,286 | 0.02% |
| Prologis LP | \$190,000 | 2.25% | 15/4/2030 | 166,171 | 0.02% |
| Prologis LP | \$90,000 | 1.25% | 15/10/2030 | 73,704 | 0.01% |
| Prologis LP | CAD115,000 | 5.25% | 15/1/2031 | 84,622 | 0.01% |
| Prologis LP | \$200,000 | 4.75% | 15/6/2033 | 193,372 | 0.02% |
| Prologis LP | \$175,000 | 5.13% | 15/1/2034 | 172,457 | 0.02% |
| Prologis LP | \$75,000 | 5.00% | 15/3/2034 | 73,226 | 0.01% |
| Prologis LP | £100,000 | 5.63% | 4/5/2040 | 122,239 | 0.01% |
| Prologis LP | \$150,000 | 5.25% | 15/6/2053 | 140,076 | 0.01% |
| Prologis LP | \$120,000 | 5.25% | 15/3/2054 | 112,176 | 0.01% |
| Providence St Joseph Health Obligated Group | \$120,000 | 2.70% | 1/10/2051 | 70,160 | 0.01% |
| Prudential Financial, Inc. | \$115,000 | 5.70% | 14/12/2036 | 117,940 | 0.01% |
| Prudential Financial, Inc. | \$115,000 | 4.60% | 15/5/2044 | 100,263 | 0.01% |
| Prudential Financial, Inc. | \$30,000 | 4.50% | 15/9/2047 | 28,960 | 0.00% |
| Prudential Financial, Inc. | \$155,000 | 3.91% | 7/12/2047 | 118,500 | 0.01% |
| Prudential Financial, Inc. | \$175,000 | 5.70% | 15/9/2048 | 173,526 | 0.02% |
| Prudential Financial, Inc. | \$180,000 | 3.94% | 7/12/2049 | 136,170 | 0.01% |
| Prudential Financial, Inc. | \$151,000 | 4.35% | 25/2/2050 | 122,822 | 0.01% |
| Prudential Financial, Inc. | \$95,000 | 3.70% | 1/10/2050 | 84,411 | 0.01% |
| Prudential Financial, Inc. | \$300,000 | 3.70% | 13/3/2051 | 216,879 | 0.02% |
| Prudential Financial, Inc. | \$191,000 | 5.13% | 1/3/2052 | 181,399 | 0.02% |
| Prudential Financial, Inc. | \$225,000 | 6.00% | 1/9/2052 | 225,236 | 0.02% |
| Prudential Financial, Inc. | \$150,000 | 6.50% | 15/3/2054 | 154,135 | 0.01% |
| Prudential Funding Asia plc | \$130,000 | 3.13% | 14/4/2030 | 117,857 | 0.01% |
| Public Storage Operating Co. | €100,000 | 0.50% | 9/9/2030 | 89,589 | 0.01% |
| Public Storage Operating Co. | \$145,000 | 5.35% | 1/8/2053 | 138,092 | 0.01% |
| PVH Corp. | €300,000 | 4.13% | 16/7/2029 | 319,655 | 0.03% |
| Qorvo, Inc. | \$110,000 | 4.38% | 15/10/2029 | 103,208 | 0.01% |
| QUALCOMM, Inc. | \$275,000 | 3.25% | 20/5/2027 | 267,492 | 0.02% |
| QUALCOMM, Inc. | \$70,000 | 1.30% | 20/5/2028 | 62,784 | 0.01% |
| QUALCOMM, Inc. | \$80,000 | 2.15% | 20/5/2030 | 70,212 | 0.01% |
| QUALCOMM, Inc. ¹ | \$610,000 | 1.65% | 20/5/2032 | 486,319 | 0.04% |
| QUALCOMM, Inc. | \$235,000 | 4.80% | 20/5/2045 | 211,908 | 0.02% |
| QUALCOMM, Inc. | \$168,000 | 4.30% | 20/5/2047 | 138,855 | 0.01% |
| QUALCOMM, Inc. | \$290,000 | 3.25% | 20/5/2050 | 197,759 | 0.02% |
| QUALCOMM, Inc. | \$145,000 | 4.50% | 20/5/2052 | 121,371 | 0.01% |
| QUALCOMM, Inc. | \$150,000 | 6.00% | 20/5/2053 | 156,604 | 0.01% |
| Quanta Services, Inc. | \$200,000 | 2.90% | 1/10/2030 | 178,553 | 0.02% |
| Quest Diagnostics, Inc. | \$85,000 | 2.95% | 30/6/2030 | 76,343 | 0.01% |
| Quest Diagnostics, Inc. | \$160,000 | 6.40% | 30/11/2033 | 171,403 | 0.02% |
| Quest Diagnostics, Inc. | \$205,000 | 5.00% | 15/12/2034 | 199,255 | 0.02% |
| Ralph Lauren Corp. | \$65,000 | 2.95% | 15/6/2030 | 58,900 | 0.01% |
| Raymond James Financial, Inc. | \$110,000 | 4.95% | 15/7/2046 | 98,697 | 0.01% |
| Raymond James Financial, Inc. | \$175,000 | 3.75% | 1/4/2051 | 126,601 | 0.01% |
| Realty Income Corp. | £100,000 | 1.63% | 15/12/2030 | 102,179 | 0.01% |
| Realty Income Corp. | \$150,000 | 3.25% | 15/1/2031 | 135,360 | 0.01% |
| Realty Income Corp. | £200,000 | 5.75% | 5/12/2031 | 254,328 | 0.02% |
| Realty Income Corp. | \$95,000 | 5.63% | 13/10/2032 | 97,083 | 0.01% |
| Realty Income Corp. | £100,000 | 1.75% | 13/7/2033 | 93,972 | 0.01% |
| Realty Income Corp. | \$160,000 | 5.13% | 15/2/2034 | 156,870 | 0.01% |
| Realty Income Corp. | €300,000 | 5.13% | 6/7/2034 | 342,043 | 0.03% |
| Realty Income Corp. | £200,000 | 5.25% | 4/9/2041 | 232,855 | 0.02% |
| Regeneron Pharmaceuticals, Inc. | \$307,000 | 1.75% | 15/9/2030 | 255,593 | 0.02% |
| Regeneron Pharmaceuticals, Inc. | \$75,000 | 2.80% | 15/9/2050 | 44,123 | 0.00% |
| Regions Financial Corp. | \$120,000 | 5.72% | 6/6/2030 | 121,546 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Regions Financial Corp. | \$125,000 | 5.50% | 6/9/2035 | 122,009 | 0.01% |
| RenaissanceRe Holdings Ltd. | \$135,000 | 5.75% | 5/6/2033 | 135,449 | 0.01% |
| Republic Services, Inc. | \$245,000 | 3.95% | 15/5/2028 | 238,675 | 0.02% |
| Republic Services, Inc. | \$105,000 | 4.88% | 1/4/2029 | 104,794 | 0.01% |
| Republic Services, Inc. | \$70,000 | 1.75% | 15/2/2032 | 56,256 | 0.01% |
| Republic Services, Inc. | \$75,000 | 5.00% | 1/4/2034 | 73,195 | 0.01% |
| Revvity, Inc. | \$175,000 | 3.30% | 15/9/2029 | 161,546 | 0.01% |
| Roche Finance Europe BV | €100,000 | 3.31% | 4/12/2027 | 105,707 | 0.01% |
| Roche Finance Europe BV | €250,000 | 3.20% | 27/8/2029 | 265,044 | 0.02% |
| Roche Finance Europe BV | €300,000 | 3.36% | 27/2/2035 | 316,741 | 0.03% |
| Roche Finance Europe BV | €100,000 | 3.59% | 4/12/2036 | 106,234 | 0.01% |
| Roche Finance Europe BV | €100,000 | 3.56% | 3/5/2044 | 104,212 | 0.01% |
| Roper Technologies, Inc. | \$170,000 | 4.20% | 15/9/2028 | 166,010 | 0.02% |
| Roper Technologies, Inc. | \$130,000 | 1.75% | 15/2/2031 | 106,830 | 0.01% |
| Roper Technologies, Inc. | \$125,000 | 4.90% | 15/10/2034 | 120,231 | 0.01% |
| Royalty Pharma plc | \$140,000 | 1.75% | 2/9/2027 | 128,981 | 0.01% |
| Royalty Pharma plc | \$150,000 | 2.20% | 2/9/2030 | 127,336 | 0.01% |
| Royalty Pharma plc | \$95,000 | 3.30% | 2/9/2040 | 68,712 | 0.01% |
| Royalty Pharma plc | \$175,000 | 3.55% | 2/9/2050 | 116,427 | 0.01% |
| S&P Global, Inc. | \$70,000 | 2.45% | 1/3/2027 | 66,920 | 0.01% |
| S&P Global, Inc. | \$260,000 | 2.70% | 1/3/2029 | 239,364 | 0.02% |
| S&P Global, Inc. | \$145,000 | 4.25% | 1/5/2029 | 141,822 | 0.01% |
| S&P Global, Inc. | \$305,000 | 2.90% | 1/3/2032 | 265,943 | 0.02% |
| S&P Global, Inc. | \$116,000 | 3.70% | 1/3/2052 | 86,626 | 0.01% |
| Sabra Health Care LP | \$248,000 | 3.20% | 1/12/2031 | 212,868 | 0.02% |
| Salesforce, Inc. | \$170,000 | 3.70% | 11/4/2028 | 165,560 | 0.02% |
| Salesforce, Inc. | \$230,000 | 1.50% | 15/7/2028 | 206,592 | 0.02% |
| Salesforce, Inc. | \$210,000 | 1.95% | 15/7/2031 | 176,322 | 0.02% |
| Salesforce, Inc. | \$180,000 | 2.70% | 15/7/2041 | 126,938 | 0.01% |
| Salesforce, Inc. | \$425,000 | 2.90% | 15/7/2051 | 271,313 | 0.02% |
| Salesforce, Inc. | \$160,000 | 3.05% | 15/7/2061 | 98,277 | 0.01% |
| Sanofi SA ¹ | €700,000 | 1.75% | 10/9/2026 | 713,838 | 0.07% |
| Sanofi SA | €100,000 | 1.25% | 6/4/2029 | 97,404 | 0.01% |
| Sanofi SA ¹ | €600,000 | 1.38% | 21/3/2030 | 580,005 | 0.05% |
| Sanofi SA | €300,000 | 1.50% | 1/4/2030 | 291,758 | 0.03% |
| Sanofi SA | €100,000 | 1.25% | 21/3/2034 | 89,419 | 0.01% |
| ServiceNow, Inc. | \$215,000 | 1.40% | 1/9/2030 | 178,544 | 0.02% |
| Shire Acquisitions Investments Ireland DAC | \$12,000 | 3.20% | 23/9/2026 | 11,732 | 0.00% |
| Signify NV | €100,000 | 2.38% | 11/5/2027 | 102,002 | 0.01% |
| Simon International Finance SCA | €100,000 | 1.13% | 19/3/2033 | 86,223 | 0.01% |
| Simon Property Group LP | \$125,000 | 3.30% | 15/1/2026 | 123,270 | 0.01% |
| Simon Property Group LP | \$95,000 | 3.25% | 30/11/2026 | 92,671 | 0.01% |
| Simon Property Group LP | \$220,000 | 3.38% | 1/12/2027 | 212,890 | 0.02% |
| Simon Property Group LP | \$135,000 | 1.75% | 1/2/2028 | 123,536 | 0.01% |
| Simon Property Group LP | \$185,000 | 2.45% | 13/9/2029 | 166,285 | 0.02% |
| Simon Property Group LP | \$88,000 | 2.65% | 15/7/2030 | 78,297 | 0.01% |
| Simon Property Group LP | \$150,000 | 4.75% | 26/9/2034 | 142,224 | 0.01% |
| Simon Property Group LP | \$210,000 | 3.25% | 13/9/2049 | 140,835 | 0.01% |
| Simon Property Group LP | \$170,000 | 3.80% | 15/7/2050 | 125,341 | 0.01% |
| Solventum Corp. | \$50,000 | 5.45% | 25/2/2027 | 50,446 | 0.00% |
| Solventum Corp. | \$145,000 | 5.40% | 1/3/2029 | 145,437 | 0.01% |
| Solventum Corp. | \$375,000 | 5.45% | 13/3/2031 | 374,858 | 0.03% |
| Solventum Corp. | \$225,000 | 5.60% | 23/3/2034 | 223,845 | 0.02% |
| Solventum Corp. | \$75,000 | 5.90% | 30/4/2054 | 73,217 | 0.01% |
| Southwest Airlines Co. | \$260,000 | 5.13% | 15/6/2027 | 261,357 | 0.02% |
| Sprint Capital Corp. | \$715,000 | 6.88% | 15/11/2028 | 758,523 | 0.07% |
| Sprint Capital Corp. | \$600,000 | 8.75% | 15/3/2032 | 717,349 | 0.07% |
| Sprint LLC | \$260,000 | 7.63% | 1/3/2026 | 265,888 | 0.02% |
| Stanley Black & Decker, Inc. | \$125,000 | 2.75% | 15/11/2050 | 71,857 | 0.01% |
| Starbucks Corp. | \$105,000 | 4.75% | 15/2/2026 | 105,253 | 0.01% |
| Starbucks Corp. | \$40,000 | 4.85% | 8/2/2027 | 40,164 | 0.00% |
| Starbucks Corp. | \$195,000 | 4.00% | 15/11/2028 | 188,988 | 0.02% |
| Starbucks Corp. | \$270,000 | 3.55% | 15/8/2029 | 255,673 | 0.02% |
| Starbucks Corp. | \$75,000 | 2.25% | 12/3/2030 | 65,731 | 0.01% |
| Starbucks Corp. | \$145,000 | 2.55% | 15/11/2030 | 126,992 | 0.01% |
| Starbucks Corp. | \$195,000 | 3.00% | 14/2/2032 | 170,451 | 0.02% |
| Starbucks Corp. | \$200,000 | 4.50% | 15/11/2048 | 165,551 | 0.02% |
| Starbucks Corp. | \$95,000 | 4.45% | 15/8/2049 | 77,802 | 0.01% |
| Starbucks Corp. | \$220,000 | 3.50% | 15/11/2050 | 152,290 | 0.01% |
| State Street Corp. | \$360,000 | 2.65% | 19/5/2026 | 351,186 | 0.03% |
| State Street Corp. | \$180,000 | 5.27% | 3/8/2026 | 181,782 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| State Street Corp. | \$260,000 | 4.99% | 18/3/2027 | 262,149 | 0.02% |
| State Street Corp. | \$205,000 | 4.33% | 22/10/2027 | 203,647 | 0.02% |
| State Street Corp. | \$100,000 | 4.53% | 20/2/2029 | 98,862 | 0.01% |
| State Street Corp. | \$270,000 | 5.68% | 21/11/2029 | 277,578 | 0.03% |
| State Street Corp. | \$105,000 | 2.40% | 24/1/2030 | 94,012 | 0.01% |
| State Street Corp. | \$240,000 | 2.20% | 3/3/2031 | 203,839 | 0.02% |
| State Street Corp. | \$195,000 | 4.68% | 22/10/2032 | 189,415 | 0.02% |
| State Street Corp. | \$100,000 | 4.16% | 4/8/2033 | 93,300 | 0.01% |
| State Street Corp. | \$75,000 | 4.82% | 26/1/2034 | 72,692 | 0.01% |
| State Street Corp. | \$140,000 | 5.16% | 18/5/2034 | 138,917 | 0.01% |
| Stellantis NV | €200,000 | 2.75% | 15/5/2026 | 206,461 | 0.02% |
| Stellantis NV | €300,000 | 0.63% | 30/3/2027 | 294,672 | 0.03% |
| Stellantis NV | €100,000 | 4.50% | 7/7/2028 | 108,226 | 0.01% |
| Stellantis NV | €400,000 | 0.75% | 18/1/2029 | 376,135 | 0.03% |
| Stellantis NV | €100,000 | 4.38% | 14/3/2030 | 107,844 | 0.01% |
| Stellantis NV | €100,000 | 3.50% | 19/9/2030 | 103,078 | 0.01% |
| Stellantis NV | €100,000 | 4.25% | 16/6/2031 | 106,311 | 0.01% |
| Stellantis NV | €200,000 | 2.75% | 1/4/2032 | 193,009 | 0.02% |
| Stellantis NV | €300,000 | 1.25% | 20/6/2033 | 253,329 | 0.02% |
| Stellantis NV | €100,000 | 4.00% | 19/3/2034 | 102,848 | 0.01% |
| Stellantis NV | €100,000 | 3.75% | 19/3/2036 | 100,851 | 0.01% |
| Stryker Corp. | €200,000 | 3.38% | 11/12/2028 | 211,270 | 0.02% |
| Stryker Corp. | €100,000 | 0.75% | 1/3/2029 | 95,103 | 0.01% |
| Stryker Corp. | \$75,000 | 4.25% | 11/9/2029 | 72,964 | 0.01% |
| Stryker Corp. | \$420,000 | 1.95% | 15/6/2030 | 361,026 | 0.03% |
| Stryker Corp. | €150,000 | 2.63% | 30/11/2030 | 152,460 | 0.01% |
| Stryker Corp. | €100,000 | 1.00% | 3/12/2031 | 90,304 | 0.01% |
| Stryker Corp. | €200,000 | 3.38% | 11/9/2032 | 209,271 | 0.02% |
| Stryker Corp. | \$175,000 | 4.63% | 11/9/2034 | 166,856 | 0.02% |
| Stryker Corp. | €100,000 | 3.63% | 11/9/2036 | 104,304 | 0.01% |
| Stryker Corp. | \$85,000 | 4.63% | 15/3/2046 | 73,828 | 0.01% |
| Sun Communities Operating LP | \$85,000 | 2.70% | 15/7/2031 | 71,497 | 0.01% |
| Swiss Re Finance UK plc | €200,000 | 2.71% | 4/6/2052 | 192,156 | 0.02% |
| Synchrony Financial | \$160,000 | 3.95% | 1/12/2027 | 154,782 | 0.01% |
| Synchrony Financial | \$235,000 | 5.94% | 2/8/2030 | 237,097 | 0.02% |
| Synchrony Financial | \$30,000 | 2.88% | 28/10/2031 | 24,880 | 0.00% |
| Sysco Corp. | \$670,000 | 3.30% | 15/7/2026 | 656,291 | 0.06% |
| Sysco Corp. | \$15,000 | 3.25% | 15/7/2027 | 14,470 | 0.00% |
| Sysco Corp. | \$200,000 | 5.95% | 1/4/2030 | 208,256 | 0.02% |
| Sysco Corp. | \$205,000 | 6.60% | 1/4/2050 | 225,076 | 0.02% |
| Sysco Corp. | \$95,000 | 3.15% | 14/12/2051 | 61,341 | 0.01% |
| Target Corp. | \$200,000 | 2.50% | 15/4/2026 | 195,145 | 0.02% |
| Target Corp. | \$145,000 | 1.95% | 15/1/2027 | 137,981 | 0.01% |
| Target Corp. | \$270,000 | 3.38% | 15/4/2029 | 256,241 | 0.02% |
| Target Corp. | \$152,000 | 2.35% | 15/2/2030 | 135,031 | 0.01% |
| Target Corp. | \$105,000 | 4.50% | 15/9/2032 | 101,490 | 0.01% |
| Target Corp. | \$175,000 | 4.50% | 15/9/2034 | 166,303 | 0.02% |
| Target Corp. | \$215,000 | 4.00% | 1/7/2042 | 179,575 | 0.02% |
| Target Corp. | \$125,000 | 2.95% | 15/1/2052 | 79,801 | 0.01% |
| Target Corp. | \$90,000 | 4.80% | 15/1/2053 | 80,384 | 0.01% |
| Texas Instruments, Inc. | \$210,000 | 2.25% | 4/9/2029 | 188,556 | 0.02% |
| Texas Instruments, Inc. | \$85,000 | 1.75% | 4/5/2030 | 72,738 | 0.01% |
| Texas Instruments, Inc. | \$130,000 | 4.90% | 14/3/2033 | 129,133 | 0.01% |
| Texas Instruments, Inc. | \$80,000 | 3.88% | 15/3/2039 | 68,687 | 0.01% |
| Texas Instruments, Inc. | \$400,000 | 4.15% | 15/5/2048 | 325,560 | 0.03% |
| Texas Instruments, Inc. | \$165,000 | 5.15% | 8/2/2054 | 154,420 | 0.01% |
| Texas Instruments, Inc. | \$165,000 | 5.05% | 18/5/2063 | 148,632 | 0.01% |
| The Campbell's Co. | \$125,000 | 4.15% | 15/3/2028 | 121,955 | 0.01% |
| The Campbell's Co. | \$150,000 | 5.40% | 21/3/2034 | 149,435 | 0.01% |
| The Campbell's Co. | \$195,000 | 4.75% | 23/3/2035 | 183,971 | 0.02% |
| Thermo Fisher Scientific Finance I BV | €700,000 | 0.80% | 18/10/2030 | 640,314 | 0.06% |
| Thermo Fisher Scientific Finance I BV | €100,000 | 1.13% | 18/10/2033 | 86,936 | 0.01% |
| Thermo Fisher Scientific Finance I BV | €400,000 | 1.63% | 18/10/2041 | 305,012 | 0.03% |
| Thermo Fisher Scientific, Inc. | \$330,000 | 5.00% | 5/12/2026 | 333,012 | 0.03% |
| Thermo Fisher Scientific, Inc. | €100,000 | 1.45% | 16/3/2027 | 100,969 | 0.01% |
| Thermo Fisher Scientific, Inc. | €200,000 | 1.75% | 15/4/2027 | 203,191 | 0.02% |
| Thermo Fisher Scientific, Inc. | €300,000 | 0.50% | 1/3/2028 | 289,431 | 0.03% |
| Thermo Fisher Scientific, Inc. | €200,000 | 1.38% | 12/9/2028 | 197,076 | 0.02% |
| Thermo Fisher Scientific, Inc. | \$40,000 | 5.00% | 31/1/2029 | 40,342 | 0.00% |
| Thermo Fisher Scientific, Inc. | \$150,000 | 2.60% | 1/10/2029 | 136,361 | 0.01% |
| Thermo Fisher Scientific, Inc. | \$210,000 | 4.98% | 10/8/2030 | 211,496 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Thermo Fisher Scientific, Inc. | €200,000 | 0.88% | 1/10/2031 | 179,685 | 0.02% |
| Thermo Fisher Scientific, Inc. | \$210,000 | 2.00% | 15/10/2031 | 174,710 | 0.02% |
| Thermo Fisher Scientific, Inc. | \$105,000 | 5.09% | 10/8/2033 | 104,380 | 0.01% |
| Thermo Fisher Scientific, Inc. | €300,000 | 1.50% | 1/10/2039 | 234,509 | 0.02% |
| Thermo Fisher Scientific, Inc. | \$225,000 | 2.80% | 15/10/2041 | 158,265 | 0.01% |
| Thermo Fisher Scientific, Inc. | \$125,000 | 4.10% | 15/8/2047 | 101,395 | 0.01% |
| Thermo Fisher Scientific, Inc. | €150,000 | 1.88% | 1/10/2049 | 107,842 | 0.01% |
| Time Warner Cable Enterprises LLC | \$275,000 | 8.38% | 15/7/2033 | 308,667 | 0.03% |
| Time Warner Cable LLC | £100,000 | 5.75% | 2/6/2031 | 121,035 | 0.01% |
| Time Warner Cable LLC | \$155,000 | 6.55% | 1/5/2037 | 149,380 | 0.01% |
| Time Warner Cable LLC | \$195,000 | 7.30% | 1/7/2038 | 198,622 | 0.02% |
| Time Warner Cable LLC | \$230,000 | 6.75% | 15/6/2039 | 225,527 | 0.02% |
| Time Warner Cable LLC | \$252,000 | 5.88% | 15/11/2040 | 225,198 | 0.02% |
| Time Warner Cable LLC | \$215,000 | 5.50% | 1/9/2041 | 182,728 | 0.02% |
| Time Warner Cable LLC | £100,000 | 5.25% | 15/7/2042 | 102,445 | 0.01% |
| Time Warner Cable LLC | \$190,000 | 4.50% | 15/9/2042 | 141,699 | 0.01% |
| TJX Cos, Inc. | \$40,000 | 2.25% | 15/9/2026 | 38,563 | 0.00% |
| T-Mobile USA, Inc. | \$310,000 | 1.50% | 15/2/2026 | 299,009 | 0.03% |
| T-Mobile USA, Inc. | \$260,000 | 2.25% | 15/2/2026 | 252,744 | 0.02% |
| T-Mobile USA, Inc. | \$470,000 | 2.63% | 15/4/2026 | 458,179 | 0.04% |
| T-Mobile USA, Inc. | \$530,000 | 3.75% | 15/4/2027 | 517,792 | 0.05% |
| T-Mobile USA, Inc. | \$375,000 | 4.75% | 1/2/2028 | 372,661 | 0.03% |
| T-Mobile USA, Inc. | \$167,000 | 2.05% | 15/2/2028 | 153,376 | 0.01% |
| T-Mobile USA, Inc. | \$75,000 | 4.95% | 15/3/2028 | 75,019 | 0.01% |
| T-Mobile USA, Inc. | \$55,000 | 4.80% | 15/7/2028 | 54,698 | 0.01% |
| T-Mobile USA, Inc. | \$400,000 | 4.85% | 15/1/2029 | 397,885 | 0.04% |
| T-Mobile USA, Inc. | \$100,000 | 2.63% | 15/2/2029 | 90,973 | 0.01% |
| T-Mobile USA, Inc. | \$485,000 | 3.38% | 15/4/2029 | 452,998 | 0.04% |
| T-Mobile USA, Inc. | \$910,000 | 3.88% | 15/4/2030 | 856,373 | 0.08% |
| T-Mobile USA, Inc. | \$650,000 | 2.55% | 15/2/2031 | 558,886 | 0.05% |
| T-Mobile USA, Inc. | \$75,000 | 2.88% | 15/2/2031 | 65,777 | 0.01% |
| T-Mobile USA, Inc. | \$375,000 | 3.50% | 15/4/2031 | 339,998 | 0.03% |
| T-Mobile USA, Inc. | \$130,000 | 2.25% | 15/11/2031 | 107,974 | 0.01% |
| T-Mobile USA, Inc. | \$115,000 | 2.70% | 15/3/2032 | 97,269 | 0.01% |
| T-Mobile USA, Inc. | \$160,000 | 5.20% | 15/1/2033 | 158,402 | 0.01% |
| T-Mobile USA, Inc. | \$432,000 | 5.05% | 15/7/2033 | 422,695 | 0.04% |
| T-Mobile USA, Inc. | \$130,000 | 5.75% | 15/1/2034 | 133,278 | 0.01% |
| T-Mobile USA, Inc. | \$185,000 | 5.15% | 15/4/2034 | 181,735 | 0.02% |
| T-Mobile USA, Inc. | \$125,000 | 4.70% | 15/1/2035 | 118,070 | 0.01% |
| T-Mobile USA, Inc. | €100,000 | 3.85% | 8/5/2036 | 106,334 | 0.01% |
| T-Mobile USA, Inc. | \$280,000 | 4.38% | 15/4/2040 | 242,401 | 0.02% |
| T-Mobile USA, Inc. | \$405,000 | 3.00% | 15/2/2041 | 288,621 | 0.03% |
| T-Mobile USA, Inc. | \$455,000 | 4.50% | 15/4/2050 | 373,495 | 0.03% |
| T-Mobile USA, Inc. | \$460,000 | 3.30% | 15/2/2051 | 303,515 | 0.03% |
| T-Mobile USA, Inc. | \$435,000 | 3.40% | 15/10/2052 | 290,247 | 0.03% |
| T-Mobile USA, Inc. | \$220,000 | 5.65% | 15/1/2053 | 212,766 | 0.02% |
| T-Mobile USA, Inc. | \$346,000 | 5.75% | 15/1/2054 | 337,999 | 0.03% |
| T-Mobile USA, Inc. | \$200,000 | 6.00% | 15/6/2054 | 202,614 | 0.02% |
| T-Mobile USA, Inc. | \$50,000 | 5.50% | 15/1/2055 | 47,111 | 0.00% |
| T-Mobile USA, Inc. | \$240,000 | 5.25% | 15/6/2055 | 218,283 | 0.02% |
| T-Mobile USA, Inc. | \$224,000 | 3.60% | 15/11/2060 | 147,974 | 0.01% |
| T-Mobile USA, Inc. | \$55,000 | 5.80% | 15/9/2062 | 53,168 | 0.00% |
| Tractor Supply Co. | \$150,000 | 5.25% | 15/5/2033 | 149,850 | 0.01% |
| Trane Technologies Financing Ltd. | \$45,000 | 3.80% | 21/3/2029 | 43,140 | 0.00% |
| Travelers Cos, Inc. | \$180,000 | 6.25% | 15/6/2037 | 193,665 | 0.02% |
| Travelers Cos, Inc. | \$91,000 | 5.35% | 1/11/2040 | 89,220 | 0.01% |
| Travelers Cos, Inc. | \$130,000 | 3.05% | 8/6/2051 | 84,863 | 0.01% |
| Travelers Cos, Inc. | \$120,000 | 5.45% | 25/5/2053 | 117,008 | 0.01% |
| Trimble, Inc. | \$140,000 | 6.10% | 15/3/2033 | 145,504 | 0.01% |
| Truist Bank | \$75,000 | 3.80% | 30/10/2026 | 73,600 | 0.01% |
| Truist Bank | \$320,000 | 2.25% | 11/3/2030 | 274,809 | 0.03% |
| Truist Financial Corp. | \$55,000 | 1.27% | 2/3/2027 | 52,742 | 0.00% |
| Truist Financial Corp. | \$145,000 | 6.05% | 8/6/2027 | 147,292 | 0.01% |
| Truist Financial Corp. | \$205,000 | 1.13% | 3/8/2027 | 186,771 | 0.02% |
| Truist Financial Corp. | \$160,000 | 4.12% | 6/6/2028 | 157,027 | 0.01% |
| Truist Financial Corp. | \$75,000 | 4.87% | 26/1/2029 | 74,532 | 0.01% |
| Truist Financial Corp. | \$125,000 | 1.89% | 7/6/2029 | 112,770 | 0.01% |
| Truist Financial Corp. | \$245,000 | 7.16% | 30/10/2029 | 261,816 | 0.02% |
| Truist Financial Corp. | \$200,000 | 5.44% | 24/1/2030 | 201,822 | 0.02% |
| Truist Financial Corp. | \$125,000 | 1.95% | 5/6/2030 | 106,506 | 0.01% |
| Truist Financial Corp. | \$230,000 | 5.15% | 5/8/2032 | 226,985 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Truist Financial Corp. | \$195,000 | 4.92% | 28/7/2033 | 184,207 | 0.02% |
| Truist Financial Corp. | \$180,000 | 6.12% | 28/10/2033 | 187,299 | 0.02% |
| Truist Financial Corp. | \$245,000 | 5.12% | 26/1/2034 | 237,827 | 0.02% |
| Truist Financial Corp. | \$275,000 | 5.87% | 8/6/2034 | 279,553 | 0.03% |
| Truist Financial Corp. | \$250,000 | 5.71% | 24/1/2035 | 252,204 | 0.02% |
| TWDC Enterprises 18 Corp. | \$80,000 | 3.00% | 13/2/2026 | 78,744 | 0.01% |
| TWDC Enterprises 18 Corp. | \$239,000 | 1.85% | 30/7/2026 | 229,431 | 0.02% |
| TWDC Enterprises 18 Corp. | \$300,000 | 2.95% | 15/6/2027 | 289,204 | 0.03% |
| TWDC Enterprises 18 Corp. | \$245,000 | 4.13% | 1/6/2044 | 201,460 | 0.02% |
| Tyson Foods, Inc. | \$230,000 | 3.55% | 2/6/2027 | 223,193 | 0.02% |
| Tyson Foods, Inc. | \$195,000 | 4.35% | 1/3/2029 | 189,495 | 0.02% |
| Tyson Foods, Inc. | \$175,000 | 5.70% | 15/3/2034 | 177,083 | 0.02% |
| Tyson Foods, Inc. | \$75,000 | 4.55% | 2/6/2047 | 61,634 | 0.01% |
| Tyson Foods, Inc. | \$190,000 | 5.10% | 28/9/2048 | 169,098 | 0.02% |
| Uber Technologies, Inc. | \$200,000 | 4.30% | 15/1/2030 | 193,575 | 0.02% |
| Uber Technologies, Inc. | \$10,000 | 4.80% | 15/9/2034 | 9,544 | 0.00% |
| Uber Technologies, Inc. | \$440,000 | 5.35% | 15/9/2054 | 406,630 | 0.04% |
| United Airlines 2020-1 Class A Pass Through Trust | \$204,720 | 5.88% | 15/10/2027 | 208,059 | 0.02% |
| United Airlines 2023-1 Class A Pass Through Trust | \$801,679 | 5.80% | 15/1/2036 | 812,770 | 0.07% |
| United Airlines 2024-1 Class AA Pass Through Trust | \$175,000 | 5.45% | 15/2/2037 | 173,767 | 0.02% |
| United Parcel Service, Inc. | \$195,000 | 3.05% | 15/11/2027 | 187,505 | 0.02% |
| United Parcel Service, Inc. | \$252,000 | 3.40% | 15/3/2029 | 239,444 | 0.02% |
| United Parcel Service, Inc. | \$110,000 | 4.45% | 1/4/2030 | 108,693 | 0.01% |
| United Parcel Service, Inc. | €100,000 | 1.50% | 15/11/2032 | 93,966 | 0.01% |
| United Parcel Service, Inc. | \$130,000 | 4.88% | 3/3/2033 | 128,547 | 0.01% |
| United Parcel Service, Inc. | \$230,000 | 5.15% | 22/5/2034 | 229,530 | 0.02% |
| United Parcel Service, Inc. | \$197,000 | 6.20% | 15/1/2038 | 211,021 | 0.02% |
| United Parcel Service, Inc. | \$90,000 | 3.75% | 15/11/2047 | 68,171 | 0.01% |
| United Parcel Service, Inc. | \$50,000 | 4.25% | 15/3/2049 | 40,709 | 0.00% |
| United Parcel Service, Inc. | \$145,000 | 5.05% | 3/3/2053 | 132,822 | 0.01% |
| United Parcel Service, Inc. | \$280,000 | 5.50% | 22/5/2054 | 273,329 | 0.03% |
| UnitedHealth Group, Inc. | \$20,000 | 3.10% | 15/3/2026 | 19,709 | 0.00% |
| UnitedHealth Group, Inc. | \$100,000 | 1.15% | 15/5/2026 | 95,572 | 0.01% |
| UnitedHealth Group, Inc. | \$280,000 | 3.45% | 15/1/2027 | 274,166 | 0.03% |
| UnitedHealth Group, Inc. | \$370,000 | 5.25% | 15/2/2028 | 375,759 | 0.03% |
| UnitedHealth Group, Inc. | \$155,000 | 3.85% | 15/6/2028 | 150,672 | 0.01% |
| UnitedHealth Group, Inc. | \$35,000 | 3.88% | 15/12/2028 | 33,850 | 0.00% |
| UnitedHealth Group, Inc. | \$105,000 | 4.25% | 15/1/2029 | 102,919 | 0.01% |
| UnitedHealth Group, Inc. | \$448,000 | 4.00% | 15/5/2029 | 432,818 | 0.04% |
| UnitedHealth Group, Inc. | \$100,000 | 2.88% | 15/8/2029 | 91,933 | 0.01% |
| UnitedHealth Group, Inc. | \$180,000 | 4.80% | 15/1/2030 | 179,154 | 0.02% |
| UnitedHealth Group, Inc. | \$215,000 | 5.30% | 15/2/2030 | 218,458 | 0.02% |
| UnitedHealth Group, Inc. | \$155,000 | 2.00% | 15/5/2030 | 133,492 | 0.01% |
| UnitedHealth Group, Inc. | \$265,000 | 4.90% | 15/4/2031 | 263,604 | 0.02% |
| UnitedHealth Group, Inc. | \$135,000 | 2.30% | 15/5/2031 | 114,800 | 0.01% |
| UnitedHealth Group, Inc. | \$275,000 | 4.95% | 15/1/2032 | 271,705 | 0.02% |
| UnitedHealth Group, Inc. | \$350,000 | 4.20% | 15/5/2032 | 329,771 | 0.03% |
| UnitedHealth Group, Inc. | \$205,000 | 5.35% | 15/2/2033 | 206,280 | 0.02% |
| UnitedHealth Group, Inc. | \$230,000 | 4.50% | 15/4/2033 | 218,238 | 0.02% |
| UnitedHealth Group, Inc. | \$250,000 | 5.00% | 15/4/2034 | 243,872 | 0.02% |
| UnitedHealth Group, Inc. | \$290,000 | 5.15% | 15/7/2034 | 285,968 | 0.03% |
| UnitedHealth Group, Inc. | \$185,000 | 4.63% | 15/7/2035 | 174,699 | 0.02% |
| UnitedHealth Group, Inc. | \$160,000 | 5.80% | 15/3/2036 | 164,822 | 0.02% |
| UnitedHealth Group, Inc. | \$100,000 | 6.88% | 15/2/2038 | 112,975 | 0.01% |
| UnitedHealth Group, Inc. | \$160,000 | 3.50% | 15/8/2039 | 126,880 | 0.01% |
| UnitedHealth Group, Inc. | \$210,000 | 2.75% | 15/5/2040 | 147,877 | 0.01% |
| UnitedHealth Group, Inc. | \$325,000 | 3.05% | 15/5/2041 | 235,016 | 0.02% |
| UnitedHealth Group, Inc. | \$135,000 | 4.25% | 15/3/2043 | 113,783 | 0.01% |
| UnitedHealth Group, Inc. | \$245,000 | 5.50% | 15/7/2044 | 237,716 | 0.02% |
| UnitedHealth Group, Inc. | \$325,000 | 4.75% | 15/7/2045 | 286,548 | 0.03% |
| UnitedHealth Group, Inc. | \$140,000 | 4.20% | 15/1/2047 | 112,910 | 0.01% |
| UnitedHealth Group, Inc. | \$130,000 | 3.75% | 15/10/2047 | 96,746 | 0.01% |
| UnitedHealth Group, Inc. | \$240,000 | 4.25% | 15/6/2048 | 192,642 | 0.02% |
| UnitedHealth Group, Inc. | \$210,000 | 4.45% | 15/12/2048 | 172,985 | 0.02% |
| UnitedHealth Group, Inc. | \$200,000 | 3.70% | 15/8/2049 | 145,611 | 0.01% |
| UnitedHealth Group, Inc. | \$282,000 | 2.90% | 15/5/2050 | 175,089 | 0.02% |
| UnitedHealth Group, Inc. | \$320,000 | 3.25% | 15/5/2051 | 211,026 | 0.02% |
| UnitedHealth Group, Inc. | \$320,000 | 4.75% | 15/5/2052 | 274,571 | 0.03% |
| UnitedHealth Group, Inc. | \$375,000 | 5.88% | 15/2/2053 | 375,704 | 0.03% |
| UnitedHealth Group, Inc. | \$305,000 | 5.05% | 15/4/2053 | 273,099 | 0.03% |
| UnitedHealth Group, Inc. | \$245,000 | 5.38% | 15/4/2054 | 229,579 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| UnitedHealth Group, Inc. | \$380,000 | 5.63% | 15/7/2054 | 369,591 | 0.03% |
| UnitedHealth Group, Inc. | \$195,000 | 3.88% | 15/8/2059 | 138,422 | 0.01% |
| UnitedHealth Group, Inc. | \$260,000 | 3.13% | 15/5/2060 | 154,775 | 0.01% |
| UnitedHealth Group, Inc. | \$165,000 | 4.95% | 15/5/2062 | 142,296 | 0.01% |
| UnitedHealth Group, Inc. | \$215,000 | 6.05% | 15/2/2063 | 219,457 | 0.02% |
| UnitedHealth Group, Inc. | \$265,000 | 5.20% | 15/4/2063 | 237,896 | 0.02% |
| UnitedHealth Group, Inc. | \$160,000 | 5.50% | 15/4/2064 | 149,763 | 0.01% |
| UnitedHealth Group, Inc. | \$355,000 | 5.75% | 15/7/2064 | 345,195 | 0.03% |
| Upjohn Finance BV | €150,000 | 1.36% | 23/6/2027 | 149,773 | 0.01% |
| Upjohn Finance BV | €300,000 | 1.91% | 23/6/2032 | 275,621 | 0.03% |
| US Bancorp | \$175,000 | 2.38% | 22/7/2026 | 169,191 | 0.02% |
| US Bancorp | \$95,000 | 3.15% | 27/4/2027 | 91,909 | 0.01% |
| US Bancorp | \$400,000 | 6.79% | 26/10/2027 | 413,237 | 0.04% |
| US Bancorp | \$235,000 | 2.22% | 27/1/2028 | 222,659 | 0.02% |
| US Bancorp | \$390,000 | 3.90% | 26/4/2028 | 378,383 | 0.03% |
| US Bancorp | \$260,000 | 4.55% | 22/7/2028 | 257,682 | 0.02% |
| US Bancorp | \$145,000 | 4.65% | 1/2/2029 | 143,528 | 0.01% |
| US Bancorp | \$280,000 | 5.78% | 12/6/2029 | 286,599 | 0.03% |
| US Bancorp | \$320,000 | 3.00% | 30/7/2029 | 293,375 | 0.03% |
| US Bancorp | \$100,000 | 5.38% | 23/1/2030 | 100,886 | 0.01% |
| US Bancorp | \$320,000 | 1.38% | 22/7/2030 | 264,011 | 0.02% |
| US Bancorp | \$550,000 | 5.10% | 23/7/2030 | 548,853 | 0.05% |
| US Bancorp | €200,000 | 4.01% | 21/5/2032 | 213,027 | 0.02% |
| US Bancorp | \$275,000 | 2.68% | 27/1/2033 | 231,902 | 0.02% |
| US Bancorp | \$220,000 | 4.97% | 22/7/2033 | 210,991 | 0.02% |
| US Bancorp | \$255,000 | 5.85% | 21/10/2033 | 260,869 | 0.02% |
| US Bancorp | \$380,000 | 4.84% | 1/2/2034 | 363,237 | 0.03% |
| US Bancorp | \$260,000 | 5.84% | 12/6/2034 | 265,062 | 0.02% |
| US Bancorp | \$220,000 | 5.68% | 23/1/2035 | 222,050 | 0.02% |
| US Bancorp | \$175,000 | 2.49% | 3/11/2036 | 142,077 | 0.01% |
| US Bank NA | \$270,000 | 4.51% | 22/10/2027 | 268,425 | 0.02% |
| Utah Acquisition Sub, Inc. | \$75,000 | 5.25% | 15/6/2046 | 62,956 | 0.01% |
| Ventas Canada Finance Ltd. | CAD75,000 | 5.40% | 21/4/2028 | 54,634 | 0.01% |
| Ventas Canada Finance Ltd. | CAD110,000 | 5.10% | 5/3/2029 | 79,695 | 0.01% |
| Ventas Realty LP | \$95,000 | 4.40% | 15/1/2029 | 92,538 | 0.01% |
| VeriSign, Inc. | \$130,000 | 2.70% | 15/6/2031 | 111,610 | 0.01% |
| Verisk Analytics, Inc. | \$42,000 | 4.00% | 15/6/2025 | 41,802 | 0.00% |
| Verizon Communications, Inc. | \$800,000 | 4.13% | 16/3/2027 | 790,899 | 0.07% |
| Verizon Communications, Inc. | AUD50,000 | 4.50% | 17/8/2027 | 30,805 | 0.00% |
| Verizon Communications, Inc. ¹ | \$685,000 | 2.10% | 22/3/2028 | 629,869 | 0.06% |
| Verizon Communications, Inc. | CAD103,000 | 2.38% | 22/3/2028 | 69,072 | 0.01% |
| Verizon Communications, Inc. | \$595,000 | 4.33% | 21/9/2028 | 584,024 | 0.05% |
| Verizon Communications, Inc. | €400,000 | 0.38% | 22/3/2029 | 373,310 | 0.03% |
| Verizon Communications, Inc. | \$625,000 | 4.02% | 3/12/2029 | 599,901 | 0.06% |
| Verizon Communications, Inc. | \$200,000 | 3.15% | 22/3/2030 | 183,013 | 0.02% |
| Verizon Communications, Inc. | €400,000 | 1.25% | 8/4/2030 | 378,789 | 0.03% |
| Verizon Communications, Inc. | CAD70,000 | 2.50% | 16/5/2030 | 45,417 | 0.00% |
| Verizon Communications, Inc. | \$162,000 | 1.50% | 18/9/2030 | 134,402 | 0.01% |
| Verizon Communications, Inc. | £450,000 | 1.88% | 19/9/2030 | 476,088 | 0.04% |
| Verizon Communications, Inc. | \$105,000 | 1.68% | 30/10/2030 | 87,342 | 0.01% |
| Verizon Communications, Inc. ¹ | \$260,000 | 1.75% | 20/1/2031 | 214,261 | 0.02% |
| Verizon Communications, Inc. ¹ | \$492,000 | 2.55% | 21/3/2031 | 423,915 | 0.04% |
| Verizon Communications, Inc. | €100,000 | 2.63% | 1/12/2031 | 100,087 | 0.01% |
| Verizon Communications, Inc. ¹ | \$605,000 | 2.36% | 15/3/2032 | 501,434 | 0.05% |
| Verizon Communications, Inc. | €400,000 | 0.75% | 22/3/2032 | 349,225 | 0.03% |
| Verizon Communications, Inc. | \$125,000 | 5.05% | 9/5/2033 | 123,584 | 0.01% |
| Verizon Communications, Inc. | €200,000 | 1.30% | 18/5/2033 | 176,258 | 0.02% |
| Verizon Communications, Inc. | \$340,000 | 4.50% | 10/8/2033 | 320,678 | 0.03% |
| Verizon Communications, Inc. | €300,000 | 4.75% | 31/10/2034 | 341,764 | 0.03% |
| Verizon Communications, Inc. | \$600,000 | 4.40% | 1/11/2034 | 555,526 | 0.05% |
| Verizon Communications, Inc. | \$385,000 | 4.78% | 15/2/2035 | 366,993 | 0.03% |
| Verizon Communications, Inc. | €200,000 | 1.13% | 19/9/2035 | 162,986 | 0.01% |
| Verizon Communications, Inc. | £200,000 | 3.13% | 2/11/2035 | 201,842 | 0.02% |
| Verizon Communications, Inc. | \$457,000 | 4.27% | 15/1/2036 | 411,034 | 0.04% |
| Verizon Communications, Inc. | €500,000 | 3.75% | 28/2/2036 | 524,239 | 0.05% |
| Verizon Communications, Inc. | £100,000 | 3.38% | 27/10/2036 | 101,521 | 0.01% |
| Verizon Communications, Inc. | \$270,000 | 5.25% | 16/3/2037 | 263,890 | 0.02% |
| Verizon Communications, Inc. | €100,000 | 2.88% | 15/1/2038 | 95,205 | 0.01% |
| Verizon Communications, Inc. | £150,000 | 1.88% | 3/11/2038 | 120,973 | 0.01% |
| Verizon Communications, Inc. | \$205,000 | 4.81% | 15/3/2039 | 188,962 | 0.02% |
| Verizon Communications, Inc. | €100,000 | 1.50% | 19/9/2039 | 78,359 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Verizon Communications, Inc. | €100,000 | 1.85% | 18/5/2040 | 81,103 | 0.01% |
| Verizon Communications, Inc. | \$600,000 | 2.65% | 20/11/2040 | 410,174 | 0.04% |
| Verizon Communications, Inc. | \$800,000 | 3.40% | 22/3/2041 | 605,544 | 0.06% |
| Verizon Communications, Inc. | \$220,000 | 2.85% | 3/9/2041 | 152,397 | 0.01% |
| Verizon Communications, Inc. | \$625,000 | 4.86% | 21/8/2046 | 557,720 | 0.05% |
| Verizon Communications, Inc. ¹ | \$160,000 | 4.52% | 15/9/2048 | 133,397 | 0.01% |
| Verizon Communications, Inc. | \$125,000 | 4.00% | 22/3/2050 | 95,009 | 0.01% |
| Verizon Communications, Inc. | \$510,000 | 2.88% | 20/11/2050 | 312,504 | 0.03% |
| Verizon Communications, Inc. | \$500,000 | 3.55% | 22/3/2051 | 352,882 | 0.03% |
| Verizon Communications, Inc. | CAD95,000 | 4.05% | 22/3/2051 | 56,185 | 0.01% |
| Verizon Communications, Inc. | \$505,000 | 3.88% | 1/3/2052 | 373,334 | 0.03% |
| Verizon Communications, Inc. | \$185,000 | 5.50% | 23/2/2054 | 176,909 | 0.02% |
| Verizon Communications, Inc. | \$582,000 | 2.99% | 30/10/2056 | 345,830 | 0.03% |
| Verizon Communications, Inc. | \$329,000 | 3.00% | 20/11/2060 | 190,334 | 0.02% |
| Verizon Communications, Inc. | \$555,000 | 3.70% | 22/3/2061 | 376,480 | 0.03% |
| Viatis, Inc. ¹ | \$255,000 | 2.70% | 22/6/2030 | 221,176 | 0.02% |
| Viatis, Inc. | \$255,000 | 3.85% | 22/6/2040 | 190,944 | 0.02% |
| Viatis, Inc. | \$379,000 | 4.00% | 22/6/2050 | 258,444 | 0.02% |
| Visa, Inc. | €300,000 | 1.50% | 15/6/2026 | 306,418 | 0.03% |
| Visa, Inc. | \$105,000 | 1.90% | 15/4/2027 | 99,272 | 0.01% |
| Visa, Inc. | €300,000 | 2.00% | 15/6/2029 | 300,851 | 0.03% |
| Visa, Inc. | \$160,000 | 2.05% | 15/4/2030 | 139,905 | 0.01% |
| Visa, Inc. | \$280,000 | 1.10% | 15/2/2031 | 226,612 | 0.02% |
| Visa, Inc. | €100,000 | 2.38% | 15/6/2034 | 98,042 | 0.01% |
| Visa, Inc. | \$595,000 | 4.15% | 14/12/2035 | 550,213 | 0.05% |
| Visa, Inc. | \$160,000 | 2.70% | 15/4/2040 | 116,720 | 0.01% |
| Visa, Inc. | \$454,000 | 4.30% | 14/12/2045 | 388,504 | 0.04% |
| Visa, Inc. | \$75,000 | 3.65% | 15/9/2047 | 57,363 | 0.01% |
| Visa, Inc. | \$440,000 | 2.00% | 15/8/2050 | 238,010 | 0.02% |
| VMware LLC | \$325,000 | 1.40% | 15/8/2026 | 307,884 | 0.03% |
| VMware LLC | \$240,000 | 3.90% | 21/8/2027 | 234,595 | 0.02% |
| VMware LLC | \$130,000 | 1.80% | 15/8/2028 | 116,628 | 0.01% |
| VMware LLC | \$225,000 | 4.70% | 15/5/2030 | 220,353 | 0.02% |
| VMware LLC | \$150,000 | 2.20% | 15/8/2031 | 124,447 | 0.01% |
| Vulcan Materials Co. | \$110,000 | 3.50% | 1/6/2030 | 102,008 | 0.01% |
| Vulcan Materials Co. | \$125,000 | 5.35% | 1/12/2034 | 124,745 | 0.01% |
| Vulcan Materials Co. | \$125,000 | 5.70% | 1/12/2054 | 121,725 | 0.01% |
| Wabtec Transportation Netherlands BV | €150,000 | 1.25% | 3/12/2027 | 147,812 | 0.01% |
| Wachovia Corp. | \$70,000 | 5.50% | 1/8/2035 | 69,974 | 0.01% |
| Walt Disney Co. | \$110,000 | 1.75% | 13/1/2026 | 107,014 | 0.01% |
| Walt Disney Co. | CAD173,000 | 3.06% | 30/3/2027 | 119,284 | 0.01% |
| Walt Disney Co. | \$500,000 | 2.20% | 13/1/2028 | 466,893 | 0.04% |
| Walt Disney Co. | \$225,000 | 2.00% | 1/9/2029 | 200,009 | 0.02% |
| Walt Disney Co. | \$330,000 | 3.80% | 22/3/2030 | 315,869 | 0.03% |
| Walt Disney Co. | \$285,000 | 2.65% | 13/1/2031 | 251,923 | 0.02% |
| Walt Disney Co. | \$55,000 | 6.20% | 15/12/2034 | 59,893 | 0.01% |
| Walt Disney Co. | \$147,000 | 6.40% | 15/12/2035 | 161,520 | 0.01% |
| Walt Disney Co. | \$25,000 | 4.63% | 23/3/2040 | 23,070 | 0.00% |
| Walt Disney Co. | \$280,000 | 3.50% | 13/5/2040 | 224,285 | 0.02% |
| Walt Disney Co. | \$290,000 | 2.75% | 1/9/2049 | 180,824 | 0.02% |
| Walt Disney Co. | \$280,000 | 4.70% | 23/3/2050 | 248,797 | 0.02% |
| Walt Disney Co. | \$545,000 | 3.60% | 13/1/2051 | 400,010 | 0.04% |
| Walt Disney Co. | \$350,000 | 3.80% | 13/5/2060 | 253,955 | 0.02% |
| Warnermedia Holdings, Inc. | \$1,200,000 | 3.76% | 15/3/2027 | 1,156,210 | 0.11% |
| Warnermedia Holdings, Inc. | \$250,000 | 4.05% | 15/3/2029 | 232,578 | 0.02% |
| Warnermedia Holdings, Inc. | \$405,000 | 4.28% | 15/3/2032 | 356,816 | 0.03% |
| Warnermedia Holdings, Inc. | €200,000 | 4.69% | 17/5/2033 | 207,240 | 0.02% |
| Warnermedia Holdings, Inc. | \$895,000 | 5.05% | 15/3/2042 | 718,311 | 0.07% |
| Warnermedia Holdings, Inc. | \$1,250,000 | 5.14% | 15/3/2052 | 930,624 | 0.09% |
| Warnermedia Holdings, Inc. | \$500,000 | 5.39% | 15/3/2062 | 368,001 | 0.03% |
| Waste Connections, Inc. | CAD50,000 | 4.50% | 14/6/2029 | 35,980 | 0.00% |
| Waste Connections, Inc. | \$200,000 | 4.20% | 15/1/2033 | 185,810 | 0.02% |
| Waste Connections, Inc. | \$180,000 | 5.00% | 1/3/2034 | 175,651 | 0.02% |
| Waste Connections, Inc. | \$147,000 | 2.95% | 15/1/2052 | 91,667 | 0.01% |
| Waste Management of Canada Corp. | CAD148,000 | 2.60% | 23/9/2026 | 101,637 | 0.01% |
| Waste Management, Inc. | \$70,000 | 4.95% | 3/7/2027 | 70,705 | 0.01% |
| Waste Management, Inc. | \$115,000 | 3.15% | 15/11/2027 | 110,619 | 0.01% |
| Waste Management, Inc. | \$110,000 | 4.63% | 15/2/2030 | 108,835 | 0.01% |
| Waste Management, Inc. | \$165,000 | 1.50% | 15/3/2031 | 134,242 | 0.01% |
| Waste Management, Inc. | \$125,000 | 4.80% | 15/3/2032 | 122,853 | 0.01% |
| Waste Management, Inc. | \$175,000 | 4.15% | 15/4/2032 | 165,267 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Waste Management, Inc. | \$165,000 | 4.88% | 15/2/2034 | 161,810 | 0.01% |
| Waste Management, Inc. | \$370,000 | 4.95% | 15/3/2035 | 360,057 | 0.03% |
| Waste Management, Inc. | \$200,000 | 5.35% | 15/10/2054 | 192,111 | 0.02% |
| Wells Fargo & Co. | \$510,000 | 3.00% | 22/4/2026 | 498,874 | 0.05% |
| Wells Fargo & Co. | €200,000 | 2.00% | 27/4/2026 | 204,919 | 0.02% |
| Wells Fargo & Co. | CAD435,000 | 2.98% | 19/5/2026 | 300,387 | 0.03% |
| Wells Fargo & Co. | \$375,000 | 4.10% | 3/6/2026 | 371,237 | 0.03% |
| Wells Fargo & Co. | \$500,000 | 3.00% | 23/10/2026 | 484,817 | 0.04% |
| Wells Fargo & Co. | €300,000 | 1.38% | 26/10/2026 | 302,749 | 0.03% |
| Wells Fargo & Co. | €300,000 | 1.00% | 2/2/2027 | 298,686 | 0.03% |
| Wells Fargo & Co. | CAD75,000 | 2.49% | 18/2/2027 | 51,010 | 0.00% |
| Wells Fargo & Co. | €300,000 | 1.50% | 24/5/2027 | 300,061 | 0.03% |
| Wells Fargo & Co. | \$395,000 | 3.20% | 17/6/2027 | 385,799 | 0.04% |
| Wells Fargo & Co. | \$380,000 | 4.30% | 22/7/2027 | 375,084 | 0.03% |
| Wells Fargo & Co. | \$520,000 | 3.53% | 24/3/2028 | 504,541 | 0.05% |
| Wells Fargo & Co. | \$725,000 | 5.71% | 22/4/2028 | 736,786 | 0.07% |
| Wells Fargo & Co. | £400,000 | 3.47% | 26/4/2028 | 483,043 | 0.04% |
| Wells Fargo & Co. | CAD155,000 | 5.08% | 26/4/2028 | 111,179 | 0.01% |
| Wells Fargo & Co. | \$440,000 | 3.58% | 22/5/2028 | 426,479 | 0.04% |
| Wells Fargo & Co. | \$455,000 | 2.39% | 2/6/2028 | 428,483 | 0.04% |
| Wells Fargo & Co. | \$990,000 | 4.81% | 25/7/2028 | 986,214 | 0.09% |
| Wells Fargo & Co. | \$435,000 | 4.15% | 24/1/2029 | 421,871 | 0.04% |
| Wells Fargo & Co. | £150,000 | 2.50% | 2/5/2029 | 169,277 | 0.02% |
| Wells Fargo & Co. | \$800,000 | 5.57% | 25/7/2029 | 811,825 | 0.07% |
| Wells Fargo & Co. | \$545,000 | 6.30% | 23/10/2029 | 566,584 | 0.05% |
| Wells Fargo & Co. | \$360,000 | 5.20% | 23/1/2030 | 361,189 | 0.03% |
| Wells Fargo & Co. | €100,000 | 0.63% | 25/3/2030 | 90,726 | 0.01% |
| Wells Fargo & Co. | €200,000 | 1.74% | 4/5/2030 | 194,997 | 0.02% |
| Wells Fargo & Co. | €100,000 | 0.63% | 14/8/2030 | 89,647 | 0.01% |
| Wells Fargo & Co. | \$430,000 | 2.88% | 30/10/2030 | 388,028 | 0.04% |
| Wells Fargo & Co. | \$390,000 | 2.57% | 11/2/2031 | 343,995 | 0.03% |
| Wells Fargo & Co. | \$345,000 | 4.48% | 4/4/2031 | 333,881 | 0.03% |
| Wells Fargo & Co. | £100,000 | 2.13% | 24/9/2031 | 104,444 | 0.01% |
| Wells Fargo & Co. | €300,000 | 3.90% | 22/7/2032 | 319,059 | 0.03% |
| Wells Fargo & Co. | \$610,000 | 3.35% | 2/3/2033 | 534,259 | 0.05% |
| Wells Fargo & Co. | \$675,000 | 4.90% | 25/7/2033 | 652,253 | 0.06% |
| Wells Fargo & Co. | \$530,000 | 5.39% | 24/4/2034 | 523,433 | 0.05% |
| Wells Fargo & Co. | \$965,000 | 5.56% | 25/7/2034 | 962,753 | 0.09% |
| Wells Fargo & Co. | \$550,000 | 6.49% | 23/10/2034 | 584,146 | 0.05% |
| Wells Fargo & Co. | \$210,000 | 5.50% | 23/1/2035 | 208,751 | 0.02% |
| Wells Fargo & Co. | £100,000 | 4.63% | 2/11/2035 | 117,431 | 0.01% |
| Wells Fargo & Co. | £50,000 | 4.88% | 29/11/2035 | 57,326 | 0.01% |
| Wells Fargo & Co. | \$410,000 | 5.21% | 3/12/2035 | 399,541 | 0.04% |
| Wells Fargo & Co. | \$695,000 | 3.07% | 30/4/2041 | 504,885 | 0.05% |
| Wells Fargo & Co. | \$410,000 | 5.38% | 2/11/2043 | 383,821 | 0.04% |
| Wells Fargo & Co. | \$370,000 | 5.61% | 15/1/2044 | 354,389 | 0.03% |
| Wells Fargo & Co. | \$300,000 | 4.65% | 4/11/2044 | 252,056 | 0.02% |
| Wells Fargo & Co. | \$320,000 | 3.90% | 1/5/2045 | 248,178 | 0.02% |
| Wells Fargo & Co. | \$337,000 | 4.90% | 17/11/2045 | 292,245 | 0.03% |
| Wells Fargo & Co. | \$300,000 | 4.40% | 14/6/2046 | 241,107 | 0.02% |
| Wells Fargo & Co. | \$325,000 | 4.75% | 7/12/2046 | 273,297 | 0.03% |
| Wells Fargo & Co. | \$840,000 | 5.01% | 4/4/2051 | 748,911 | 0.07% |
| Wells Fargo & Co. | \$620,000 | 4.61% | 25/4/2053 | 518,682 | 0.05% |
| Wells Fargo Bank NA | \$250,000 | 4.81% | 15/1/2026 | 250,791 | 0.02% |
| Wells Fargo Bank NA | \$250,000 | 5.45% | 7/8/2026 | 253,020 | 0.02% |
| Wells Fargo Bank NA | \$250,000 | 5.25% | 11/12/2026 | 252,943 | 0.02% |
| Wells Fargo Bank NA | \$195,000 | 5.85% | 1/2/2037 | 198,857 | 0.02% |
| Wells Fargo Bank NA | \$355,000 | 6.60% | 15/1/2038 | 387,219 | 0.04% |
| Welltower OP LLC | \$65,000 | 4.25% | 15/4/2028 | 63,663 | 0.01% |
| Welltower OP LLC | £100,000 | 4.80% | 20/11/2028 | 124,032 | 0.01% |
| Welltower OP LLC | \$235,000 | 3.10% | 15/1/2030 | 214,018 | 0.02% |
| Welltower OP LLC | \$55,000 | 2.80% | 1/6/2031 | 47,853 | 0.00% |
| Westinghouse Air Brake Technologies Corp. | \$125,000 | 3.45% | 15/11/2026 | 121,897 | 0.01% |
| Westinghouse Air Brake Technologies Corp. | \$120,000 | 4.70% | 15/9/2028 | 118,911 | 0.01% |
| Westlake Corp. | €100,000 | 1.63% | 17/7/2029 | 96,619 | 0.01% |
| Whirlpool EMEA Finance Sarl | €100,000 | 0.50% | 20/2/2028 | 94,628 | 0.01% |
| Willis North America, Inc. | \$195,000 | 4.65% | 15/6/2027 | 194,572 | 0.02% |
| Willis North America, Inc. | \$110,000 | 5.35% | 15/5/2033 | 109,334 | 0.01% |
| Willis North America, Inc. | \$150,000 | 5.90% | 5/3/2054 | 147,300 | 0.01% |
| Workday, Inc. ¹ | \$215,000 | 3.50% | 1/4/2027 | 209,483 | 0.02% |
| Workday, Inc. ¹ | \$135,000 | 3.70% | 1/4/2029 | 128,425 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Workday, Inc. | \$200,000 | 3.80% | 1/4/2032 | 182,004 | 0.02% |
| WP Carey, Inc. | €100,000 | 4.25% | 23/7/2032 | 107,778 | 0.01% |
| WP Carey, Inc. | €100,000 | 3.70% | 19/11/2034 | 102,174 | 0.01% |
| WPC Eurobond BV | €100,000 | 2.13% | 15/4/2027 | 101,911 | 0.01% |
| WPC Eurobond BV | €100,000 | 1.35% | 15/4/2028 | 98,216 | 0.01% |
| WPC Eurobond BV | €100,000 | 0.95% | 1/6/2030 | 91,780 | 0.01% |
| WRKCo, Inc. | \$190,000 | 4.90% | 15/3/2029 | 188,808 | 0.02% |
| WW Grainger, Inc. | \$170,000 | 4.60% | 15/6/2045 | 151,707 | 0.01% |
| Wyeth LLC | \$50,000 | 6.50% | 1/2/2034 | 54,412 | 0.00% |
| Wyeth LLC | \$315,000 | 5.95% | 1/4/2037 | 328,947 | 0.03% |
| Xilinx, Inc. | \$100,000 | 2.38% | 1/6/2030 | 88,152 | 0.01% |
| Zimmer Biomet Holdings, Inc. | €300,000 | 1.16% | 15/11/2027 | 296,825 | 0.03% |
| Zimmer Biomet Holdings, Inc. | \$105,000 | 2.60% | 24/11/2031 | 89,590 | 0.01% |
| Zimmer Biomet Holdings, Inc. | €200,000 | 3.52% | 15/12/2032 | 208,262 | 0.02% |
| Zoetis, Inc. | \$110,000 | 2.00% | 15/5/2030 | 94,647 | 0.01% |
| Zoetis, Inc. | \$135,000 | 5.60% | 16/11/2032 | 139,088 | 0.01% |
| Zoetis, Inc. | \$225,000 | 4.70% | 1/2/2043 | 200,085 | 0.02% |
| | | | | 613,849,778 | 56.42% |
| Total Fixed Income | | | | 1,068,772,534 | 98.24% |
| Total Transferable Securities | | | | 1,068,772,534 | 98.24% |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---|--------------------|--|--------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2024: (0.00%)) | | | | |
| Futures (0.00%) (30 June 2024: (0.00%)) | | | | |
| US Treasury Ultra 10 Year March 2025 | (4) | \$(454,031) | 8,781 | 0.00% |
| US Treasury Note 10 Year March 2025 | (2) | \$(219,813) | 2,313 | 0.00% |
| Long Gilt March 2025 | (3) | £(277,728) | 623 | 0.00% |
| US Treasury Note 5 Year March 2025 | 8 | \$850,500 | (62) | (0.00%) |
| Euro-Schatz March 2025 | 18 | €1,928,070 | (2,423) | (0.00%) |
| Euro-Bobl March 2025 | 2 | €238,880 | (3,272) | (0.00%) |
| US Treasury Ultra Bond March 2025 | 3 | \$366,531 | (9,813) | (0.00%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (3,853) | (0.00%) |

OTC Financial Derivative Instruments (1.22%) (30 June 2024: (0.47%))

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---------------|----------|------------------|-------------------------------|--------------------|--|--------------------------|
| Forward Currency Exchange Contracts 0.91% (30 June 2024: 0.53%) | | | | | | | |
| USD | 122,117,692 | EUR | (115,461,564) | Toronto-Dominion Bank | 3/1/2025 | 2,557,237 | 0.24% |
| USD | 122,117,692 | EUR | (115,461,564) | State Street Bank & Trust Co. | 3/1/2025 | 2,557,237 | 0.23% |
| USD | 120,295,040 | EUR | (113,738,257) | JPMorgan Chase Bank | 3/1/2025 | 2,519,069 | 0.23% |
| USD | 58,568,947 | GBP | (46,080,018) | UBS AG | 3/1/2025 | 858,337 | 0.08% |
| USD | 15,638,925 | CAD | (21,870,270) | Royal Bank of Canada | 2/1/2025 | 432,229 | 0.04% |
| USD | 15,638,925 | CAD | (21,870,270) | Toronto-Dominion Bank | 2/1/2025 | 432,229 | 0.04% |
| USD | 7,261,780 | JPY | (1,085,422,667) | JPMorgan Chase Bank | 7/1/2025 | 352,009 | 0.03% |
| USD | 2,105,478 | AUD | (3,231,075) | UBS AG | 3/1/2025 | 104,959 | 0.01% |
| USD | 2,105,465 | AUD | (3,231,075) | JPMorgan Chase Bank | 3/1/2025 | 104,946 | 0.01% |
| USD | 5,136,879 | EUR | (4,900,000) | BNP Paribas | 3/1/2025 | 62,929 | 0.01% |
| USD | 1,787,497 | EUR | (1,700,000) | Toronto-Dominion Bank | 3/1/2025 | 27,147 | 0.00% |
| USD | 661,752 | CHF | (580,633) | UBS AG | 6/1/2025 | 20,837 | 0.00% |
| USD | 258,978 | NZD | (437,600) | JPMorgan Chase Bank | 6/1/2025 | 13,809 | 0.00% |
| USD | 4,776,968 | EUR | (4,600,000) | BNP Paribas | 3/1/2025 | 13,667 | 0.00% |
| USD | 565,412 | CHF | (500,000) | BNP Paribas | 6/1/2025 | 13,502 | 0.00% |
| USD | 1,015,182 | GBP | (800,000) | Toronto-Dominion Bank | 3/1/2025 | 13,263 | 0.00% |
| USD | 264,407 | AUD | (410,000) | BNP Paribas | 3/1/2025 | 10,556 | 0.00% |
| USD | 1,113,825 | GBP | (882,000) | BNP Paribas | 3/1/2025 | 9,208 | 0.00% |
| JPY | 1,086,002,667 | USD | (6,910,172) | JPMorgan Chase Bank | 7/1/2025 | 3,292 | 0.00% |
| USD | 752,815 | GBP | (600,000) | BNP Paribas | 3/1/2025 | 1,375 | 0.00% |
| EUR | 4,081,000 | USD | (4,231,145) | JPMorgan Chase Bank | 4/2/2025 | 282 | 0.00% |
| USD | 3,887 | JPY | (580,000) | BNP Paribas | 7/1/2025 | 194 | 0.00% |
| USD | 29,161,776 | GBP | (23,291,008) | UBS AG | 4/2/2025 | 155 | 0.00% |
| USD | 14,580,890 | GBP | (11,645,505) | Toronto-Dominion Bank | 4/2/2025 | 78 | 0.00% |
| USD | 14,580,889 | GBP | (11,645,505) | State Street Bank & Trust Co. | 4/2/2025 | 77 | 0.00% |
| USD | 2,127,542 | AUD | (3,436,075) | JPMorgan Chase Bank | 4/2/2025 | (1) | (0.00%) |
| USD | 2,127,541 | AUD | (3,436,075) | UBS AG | 4/2/2025 | (2) | (0.00%) |
| USD | 245,207 | NZD | (437,600) | JPMorgan Chase Bank | 4/2/2025 | (10) | (0.00%) |
| USD | 1,196,334 | CHF | (1,080,633) | UBS AG | 4/2/2025 | (516) | (0.00%) |
| USD | 15,224,257 | CAD | (21,870,270) | Toronto-Dominion Bank | 3/2/2025 | (530) | (0.00%) |
| USD | 15,224,257 | CAD | (21,870,270) | Royal Bank of Canada | 3/2/2025 | (530) | (0.00%) |
| GBP | 200,000 | USD | (253,790) | BNP Paribas | 3/1/2025 | (3,310) | (0.00%) |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-------------|----------|-----------------|-------------------------------|-----------------|--|-----------------------|
| USD | 6,933,156 | JPY | (1,086,002,667) | JPMorgan Chase Bank | 4/2/2025 | (3,975) | (0.00%) |
| USD | 180,573,857 | EUR | (174,161,385) | UBS AG | 4/2/2025 | (7,184) | (0.00%) |
| USD | 181,443,325 | EUR | (175,000,000) | Royal Bank of Canada | 4/2/2025 | (7,243) | (0.00%) |
| EUR | 1,000,000 | USD | (1,048,231) | BNP Paribas | 3/1/2025 | (12,731) | (0.00%) |
| GBP | 1,580,000 | USD | (2,013,265) | BNP Paribas | 3/1/2025 | (34,473) | (0.00%) |
| EUR | 1,800,000 | USD | (1,905,341) | Toronto-Dominion Bank | 3/1/2025 | (41,441) | (0.00%) |
| EUR | 3,900,000 | USD | (4,094,686) | BNP Paribas | 3/1/2025 | (56,236) | (0.01%) |
| | | | | | | 9,940,441 | 0.91% |
| Hedge Share Class Level Forward Currency Exchange Contracts (2.13%) (30 June 2024: (1.00%)) | | | | | | | |
| USD | 15,516,518 | GBP | (12,177,285) | BNP Paribas | 3/1/2025 | 265,688 | 0.02% |
| USD | 7,522,007 | EUR | (7,106,000) | State Street Bank & Trust Co. | 3/1/2025 | 163,743 | 0.01% |
| USD | 7,416,705 | EUR | (7,114,175) | JPMorgan Chase Bank | 3/1/2025 | 49,977 | 0.00% |
| CHF | 73,557,304 | USD | (81,432,897) | State Street Bank & Trust Co. | 4/2/2025 | 35,114 | 0.00% |
| CHF | 73,557,304 | USD | (81,432,897) | Toronto-Dominion Bank | 4/2/2025 | 35,114 | 0.00% |
| USD | 10,499,593 | GBP | (8,368,266) | BNP Paribas | 3/1/2025 | 19,178 | 0.00% |
| USD | 1,445,756 | EUR | (1,379,241) | BNP Paribas | 3/1/2025 | 17,552 | 0.00% |
| EUR | 237,137,400 | USD | (245,868,595) | UBS AG | 4/2/2025 | 9,781 | 0.00% |
| EUR | 230,000,000 | USD | (238,468,370) | JPMorgan Chase Bank | 4/2/2025 | 9,519 | 0.00% |
| EUR | 230,000,000 | USD | (238,468,402) | State Street Bank & Trust Co. | 4/2/2025 | 9,487 | 0.00% |
| CHF | 17,997,185 | USD | (19,924,098) | UBS AG | 4/2/2025 | 8,591 | 0.00% |
| USD | 369,214 | GBP | (290,484) | Toronto-Dominion Bank | 3/1/2025 | 5,412 | 0.00% |
| USD | 379,303 | EUR | (361,269) | BNP Paribas | 3/1/2025 | 5,209 | 0.00% |
| USD | 198,757 | EUR | (187,456) | State Street Bank & Trust Co. | 3/1/2025 | 4,646 | 0.00% |
| USD | 191,316 | EUR | (180,693) | Toronto-Dominion Bank | 3/1/2025 | 4,208 | 0.00% |
| USD | 198,800 | EUR | (187,992) | JPMorgan Chase Bank | 3/1/2025 | 4,134 | 0.00% |
| USD | 206,057 | EUR | (195,460) | BNP Paribas | 3/1/2025 | 3,659 | 0.00% |
| USD | 241,101 | GBP | (190,000) | BNP Paribas | 3/1/2025 | 3,145 | 0.00% |
| USD | 219,176 | CHF | (195,730) | BNP Paribas | 6/1/2025 | 3,125 | 0.00% |
| USD | 115,888 | CHF | (102,203) | JPMorgan Chase Bank | 6/1/2025 | 3,074 | 0.00% |
| USD | 468,007 | EUR | (449,849) | BNP Paribas | 3/1/2025 | 2,188 | 0.00% |
| USD | 157,236 | GBP | (123,907) | Toronto-Dominion Bank | 3/1/2025 | 2,055 | 0.00% |
| USD | 92,632 | CHF | (82,144) | BNP Paribas | 3/1/2025 | 1,990 | 0.00% |
| USD | 114,740 | CHF | (102,238) | Toronto-Dominion Bank | 6/1/2025 | 1,888 | 0.00% |
| USD | 82,083 | EUR | (77,944) | JPMorgan Chase Bank | 3/1/2025 | 1,372 | 0.00% |
| USD | 217,743 | EUR | (209,462) | State Street Bank & Trust Co. | 3/1/2025 | 845 | 0.00% |
| USD | 22,929 | CHF | (20,106) | Toronto-Dominion Bank | 6/1/2025 | 736 | 0.00% |
| USD | 93,195 | CHF | (83,773) | State Street Bank & Trust Co. | 6/1/2025 | 725 | 0.00% |
| GBP | 248,363 | USD | (310,883) | State Street Bank & Trust Co. | 3/1/2025 | 166 | 0.00% |
| CHF | 82,144 | USD | (90,612) | State Street Bank & Trust Co. | 3/1/2025 | 30 | 0.00% |
| USD | 1,745,970 | GBP | (1,394,471) | BNP Paribas | 4/2/2025 | 16 | 0.00% |
| USD | 62,779,001 | GBP | (50,126,957) | UBS AG | 3/1/2025 | 4 | 0.00% |
| USD | 47,084,250 | GBP | (37,595,217) | State Street Bank & Trust Co. | 3/1/2025 | 3 | 0.00% |
| USD | 47,084,250 | GBP | (37,595,217) | Toronto-Dominion Bank | 3/1/2025 | 3 | 0.00% |
| EUR | 3 | USD | (3) | Toronto-Dominion Bank | 3/1/2025 | — | 0.00% |
| USD | 238,165,000 | EUR | (230,000,000) | JPMorgan Chase Bank | 3/1/2025 | (11) | (0.00%) |
| USD | 238,165,000 | EUR | (230,000,000) | State Street Bank & Trust Co. | 3/1/2025 | (11) | (0.00%) |
| USD | 245,555,778 | EUR | (237,137,400) | UBS AG | 3/1/2025 | (11) | (0.00%) |
| USD | 90,642 | CHF | (82,144) | State Street Bank & Trust Co. | 6/1/2025 | (31) | (0.00%) |
| GBP | 37,595,217 | USD | (47,071,526) | State Street Bank & Trust Co. | 4/2/2025 | (249) | (0.00%) |
| GBP | 37,595,217 | USD | (47,071,528) | Toronto-Dominion Bank | 4/2/2025 | (251) | (0.00%) |
| USD | 8,787,946 | EUR | (8,475,846) | BNP Paribas | 4/2/2025 | (323) | (0.00%) |
| GBP | 50,126,957 | USD | (62,762,037) | UBS AG | 4/2/2025 | (333) | (0.00%) |
| CHF | 55,487 | USD | (61,607) | JPMorgan Chase Bank | 6/1/2025 | (359) | (0.00%) |
| GBP | 545,852 | USD | (684,476) | BNP Paribas | 3/1/2025 | (851) | (0.00%) |
| USD | 2,573,058 | CHF | (2,324,238) | JPMorgan Chase Bank | 4/2/2025 | (1,140) | (0.00%) |
| GBP | 155,777 | USD | (197,219) | JPMorgan Chase Bank | 3/1/2025 | (2,123) | (0.00%) |
| GBP | 217,300 | USD | (274,415) | BNP Paribas | 3/1/2025 | (2,269) | (0.00%) |
| CHF | 216,913 | USD | (242,022) | BNP Paribas | 6/1/2025 | (2,589) | (0.00%) |
| GBP | 155,819 | USD | (198,555) | Toronto-Dominion Bank | 3/1/2025 | (3,407) | (0.00%) |
| GBP | 229,407 | USD | (290,846) | Toronto-Dominion Bank | 3/1/2025 | (3,537) | (0.00%) |
| GBP | 155,392 | USD | (198,853) | State Street Bank & Trust Co. | 3/1/2025 | (4,240) | (0.00%) |
| GBP | 243,925 | USD | (311,163) | Toronto-Dominion Bank | 3/1/2025 | (5,671) | (0.00%) |
| USD | 19,858,963 | CHF | (17,997,185) | UBS AG | 6/1/2025 | (6,708) | (0.00%) |
| EUR | 349,088 | USD | (369,210) | Toronto-Dominion Bank | 3/1/2025 | (7,729) | (0.00%) |
| GBP | 385,915 | USD | (491,740) | BNP Paribas | 3/1/2025 | (8,420) | (0.00%) |
| CHF | 537,275 | USD | (603,455) | Toronto-Dominion Bank | 6/1/2025 | (10,400) | (0.00%) |
| GBP | 593,118 | USD | (754,268) | State Street Bank & Trust Co. | 3/1/2025 | (11,447) | (0.00%) |
| CHF | 443,670 | USD | (501,713) | BNP Paribas | 6/1/2025 | (11,980) | (0.00%) |
| CHF | 1,749,320 | USD | (1,946,067) | State Street Bank & Trust Co. | 6/1/2025 | (15,131) | (0.00%) |
| EUR | 673,755 | USD | (713,199) | State Street Bank & Trust Co. | 3/1/2025 | (15,525) | (0.00%) |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|---|-------------|----------|---------------|-------------------------------|-----------------|--|-----------------------|
| CHF | 653,014 | USD | (740,355) | Toronto-Dominion Bank | 6/1/2025 | (19,545) | (0.00%) |
| CHF | 609,071 | USD | (691,876) | BNP Paribas | 6/1/2025 | (19,571) | (0.00%) |
| CHF | 558,960 | USD | (637,416) | Toronto-Dominion Bank | 6/1/2025 | (20,425) | (0.00%) |
| GBP | 1,202,260 | USD | (1,528,111) | Toronto-Dominion Bank | 3/1/2025 | (22,401) | (0.00%) |
| EUR | 1,961,778 | USD | (2,056,616) | BNP Paribas | 3/1/2025 | (25,194) | (0.00%) |
| USD | 81,166,680 | CHF | (73,557,304) | State Street Bank & Trust Co. | 6/1/2025 | (27,416) | (0.00%) |
| USD | 81,166,680 | CHF | (73,557,304) | Toronto-Dominion Bank | 6/1/2025 | (27,416) | (0.00%) |
| CHF | 906,970 | USD | (1,033,638) | State Street Bank & Trust Co. | 6/1/2025 | (32,506) | (0.00%) |
| GBP | 7,062,558 | USD | (8,884,437) | JPMorgan Chase Bank | 3/1/2025 | (39,290) | (0.00%) |
| EUR | 2,835,672 | USD | (2,988,981) | BNP Paribas | 3/1/2025 | (52,643) | (0.00%) |
| EUR | 18,511,491 | USD | (19,223,650) | BNP Paribas | 3/1/2025 | (55,000) | (0.01%) |
| EUR | 5,368,577 | USD | (5,625,764) | Toronto-Dominion Bank | 3/1/2025 | (66,602) | (0.01%) |
| GBP | 5,541,536 | USD | (7,032,087) | Toronto-Dominion Bank | 3/1/2025 | (91,868) | (0.01%) |
| EUR | 5,520,850 | USD | (5,839,083) | Toronto-Dominion Bank | 3/1/2025 | (122,242) | (0.01%) |
| EUR | 10,527,733 | USD | (11,036,672) | BNP Paribas | 3/1/2025 | (135,204) | (0.01%) |
| GBP | 25,946,022 | USD | (32,978,095) | UBS AG | 3/1/2025 | (483,299) | (0.04%) |
| CHF | 47,990,192 | USD | (54,692,545) | State Street Bank & Trust Co. | 6/1/2025 | (1,719,963) | (0.16%) |
| CHF | 47,990,192 | USD | (54,694,770) | Toronto-Dominion Bank | 6/1/2025 | (1,722,189) | (0.16%) |
| GBP | 103,784,089 | USD | (131,912,380) | Toronto-Dominion Bank | 3/1/2025 | (1,933,195) | (0.18%) |
| CHF | 63,986,923 | USD | (72,926,364) | UBS AG | 6/1/2025 | (2,296,255) | (0.21%) |
| EUR | 334,418,997 | USD | (353,697,583) | State Street Bank & Trust Co. | 3/1/2025 | (7,406,696) | (0.68%) |
| EUR | 334,418,997 | USD | (353,697,583) | Toronto-Dominion Bank | 3/1/2025 | (7,406,696) | (0.68%) |
| Total OTC Financial Derivative Instruments | | | | | | (23,167,985) | (2.13%) |
| Total Investments | | | | | | 1,055,541,137 | 97.02% |

| Other Assets and Liabilities | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------|----------------------------|-----------------------|
| Net Assets | 1,087,938,113 | 100.00% |

| Analysis of Total Assets | US Dollars (\$) | % of Total Assets |
|---|----------------------|-------------------|
| (a) Transferable securities admitted to an official stock exchange listing | 697,165,511 | 62.20% |
| (b) Transferable securities dealt in on another regulated market | 335,647,170 | 29.95% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 35,959,853 | 3.21% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | 11,717 | 0.00% |
| (e) Total OTC Financial Derivative Instruments | 10,781,000 | 0.96% |
| (f) Other Assets | 41,285,182 | 3.68% |
| Total Assets | 1,120,850,433 | 100.00% |

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

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 1,068,772,534 | 924,704,308 |
| Financial Derivative Instruments | 17 | 10,792,717 | 6,178,376 |
| Cash | | 23,412,592 | 10,154,668 |
| Unrealised Appreciation on Spot Currency Contracts | | 305 | — |
| Receivables: | | | |
| Interest and Dividends | | 13,488,610 | 10,594,575 |
| Investments Sold | | 4,378,393 | 1,480,540 |
| Margin Cash Due from Broker | | 5,282 | 22,902 |
| Total Current Assets | | 1,120,850,433 | 953,135,369 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 24,024,114 | 10,538,281 |
| Bank Overdraft | | — | 28 |
| Unrealised Depreciation on Spot Currency Contracts | | — | 8 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 8,050,176 | — |
| Investments Purchased | | 693,402 | 5,875,232 |
| Management Fees Payable | 12 | 144,628 | 108,410 |
| Total Current Liabilities | | 32,912,320 | 16,521,959 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 1,087,938,113 | 936,613,410 |

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

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| CHF-Hedged Accumulating | | | |
| US (\$) Equivalent | \$153,434,034 | \$132,838,171 | \$47,546,448 |
| Net Assets | CHF139,057,265 | CHF119,368,380 | CHF42,537,430 |
| Number of Shares Outstanding | 31,845,462 | 27,634,186 | 10,005,169 |
| Net Asset Value Per Share¹ | CHF4.37 | CHF4.32 | CHF4.25 |
| CHF-Hedged Distributing | | | |
| US (\$) Equivalent | \$25,879,623 | \$23,423,804 | \$7,621,794 |
| Net Assets | CHF23,454,702 | CHF21,048,630 | CHF6,818,838 |
| Number of Shares Outstanding | 6,028,782 | 5,351,058 | 1,685,413 |
| Net Asset Value Per Share¹ | CHF3.89 | CHF3.93 | CHF4.05 |
| EUR-Hedged Accumulating | | | |
| US (\$) Equivalent | \$315,011,683 | \$296,396,707 | \$274,734,944 |
| Net Assets | €304,206,782 | €276,567,767 | €251,819,382 |
| Number of Shares Outstanding | 66,012,176 | 61,504,827 | 58,365,524 |
| Net Asset Value Per Share¹ | €4.61 | €4.50 | €4.31 |
| EUR-Hedged Distributing | | | |
| US (\$) Equivalent | \$395,131,043 | \$311,774,520 | \$33,105,261 |
| Net Assets | €381,578,048 | €290,916,805 | €30,343,961 |
| Number of Shares Outstanding | 93,087,453 | 71,153,413 | 7,403,453 |
| Net Asset Value Per Share¹ | €4.10 | €4.09 | €4.10 |
| GBP-Hedged Accumulating | | | |
| US (\$) Equivalent | \$105,731,075 | \$91,077,102 | \$29,881,595 |
| Net Assets | £84,426,263 | £72,051,095 | £23,503,831 |
| Number of Shares Outstanding | 17,560,720 | 15,466,941 | 5,326,776 |
| Net Asset Value Per Share¹ | £4.81 | £4.66 | £4.41 |
| GBP-Hedged Distributing | | | |
| US (\$) Equivalent | \$48,660,892 | \$40,730,082 | \$22,661,122 |
| Net Assets | £38,855,722 | £32,221,568 | £17,824,457 |
| Number of Shares Outstanding | 9,079,691 | 7,602,525 | 4,250,130 |
| Net Asset Value Per Share¹ | £4.28 | £4.24 | £4.19 |
| USD-Hedged Accumulating | | | |
| Net Assets | \$41,232,504 | \$37,221,367 | \$28,814,437 |
| Number of Shares Outstanding | 8,325,730 | 7,773,934 | 6,388,509 |
| Net Asset Value Per Share¹ | \$4.95 | \$4.79 | \$4.51 |
| USD-Hedged Distributing | | | |
| Net Assets | \$2,857,259 | \$3,151,657 | \$956,357 |
| Number of Shares Outstanding | 648,240 | 723,682 | 223,168 |
| Net Asset Value Per Share¹ | \$4.41 | \$4.36 | \$4.29 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 23,345,142 | 10,952,384 |
| Other Income | | 43,996 | 26,452 |
| Net (Loss)/Gain on Financial Instruments | | (29,057,617) | 27,137,087 |
| Total Investment (Loss)/Income | | (5,668,479) | 38,115,923 |
| Expenses | | | |
| Management Fees | 12 | 777,147 | 360,986 |
| Transaction Fees and Commissions | | 1,425 | 1,126 |
| Total Expenses | | 778,572 | 362,112 |
| Finance Costs | | | |
| Interest Expense | | 2,451 | 2,923 |
| Distributions | 6 | 9,733,184 | 1,785,436 |
| Total Finance Costs | | 9,735,635 | 1,788,359 |
| Net Investment (Loss)/Income After Finance Costs | | (16,182,686) | 35,965,452 |
| Taxation | 5 | (12,013) | (27,822) |
| Net (Decrease)/Increase in Net Assets | | (16,194,699) | 35,937,630 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net (Decrease)/Increase in Net Assets From Operations | (16,194,699) | 35,937,630 |
| Capital Transactions | | |
| Subscriptions | 348,441,820 | 494,238,931 |
| Redemptions | (180,922,418) | (112,312,393) |
| Total Capital Transactions | 167,519,402 | 381,926,538 |
| Total Increase for the Period | 151,324,703 | 417,864,168 |
| Net Assets | | |
| Beginning of Period | 936,613,410 | 445,321,958 |
| End of Period | 1,087,938,113 | 863,186,126 |

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

Vanguard ESG USD Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

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

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period up 5.67%, as measured by the FTSE Global All Cap Index in US dollars. By region, US stocks outperformed, with the prospect of corporate tax cuts and deregulation under the next administration buoying market sentiment towards year-end.
- Global bonds returned 1.52%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis.
- The ETF's benchmark index returned 2.49% for the six months.
- By country, the United States, which has the largest weighting in the index, slightly underperformed the index as a whole. Among other countries with large weightings in the index, Spain, Australia and Japan outperformed.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. By maturity, shorter-dated bonds performed best.

Benchmark returns in the commentary above are in US dollars.

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

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|-------------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| EUR-Hedged Accumulating | 1.48% | 3.12% |
| Benchmark | 1.50 | 3.19 |
| Tracking Difference* | -0.02 | |
| GBP-Hedged Accumulating | 2.18% | 4.53% |
| Benchmark | 2.19 | 4.61 |
| Tracking Difference* | -0.01 | |
| USD Accumulating | 2.50% | 5.46% |
| Benchmark | 2.49 | 5.49 |
| Tracking Difference* | 0.01 | |
| USD Distributing | 2.50% | 5.46% |
| Benchmark | 2.49 | 5.49 |
| Tracking Difference* | 0.01 | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: 15 November 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal US Dollars (\$) | Cost US Dollars (\$) | | Principal US Dollars (\$) | Proceeds US Dollars (\$) |
|-----------------------------------|------------------------------|-------------------------|-----------------------------------|------------------------------|-----------------------------|
| Purchases | | | Sales | | |
| US Treasury Bond 3.88% 15/8/2034 | 495,000 | 493,303 | US Treasury Bond 3.88% 15/8/2034 | 495,000 | 493,093 |
| US Treasury Bond 4.25% 30/11/2026 | 333,500 | 333,319 | US Treasury Bond 4.25% 30/11/2026 | 333,500 | 333,712 |
| US Treasury Bond 4.38% 31/7/2026 | 214,000 | 214,272 | US Treasury Bond 4.38% 31/7/2026 | 214,000 | 214,916 |
| US Treasury Bond 3.50% 30/9/2029 | 215,000 | 212,736 | US Treasury Bond 3.50% 30/9/2029 | 215,000 | 211,953 |
| US Treasury Bond 3.63% 31/8/2029 | 210,000 | 210,608 | US Treasury Bond 3.63% 31/8/2029 | 210,000 | 210,648 |
| US Treasury Bond 4.13% 15/11/2027 | 185,000 | 184,272 | US Treasury Bond 4.63% 15/5/2054 | 179,000 | 191,347 |
| US Treasury Bond 4.63% 15/5/2054 | 169,000 | 181,535 | US Treasury Bond 4.13% 15/11/2027 | 185,000 | 184,775 |
| US Treasury Bond 4.25% 15/2/2054 | 172,000 | 169,763 | US Treasury Bond 4.25% 15/2/2054 | 172,000 | 171,570 |
| US Treasury Bond 4.13% 31/10/2029 | 167,400 | 166,004 | US Treasury Bond 4.13% 31/10/2029 | 167,400 | 167,107 |
| US Treasury Bond 3.75% 31/8/2026 | 150,000 | 149,731 | US Treasury Bond 3.75% 31/8/2026 | 150,000 | 149,700 |
| US Treasury Bond 4.25% 15/11/2034 | 140,000 | 139,627 | US Treasury Bond 4.25% 15/11/2034 | 140,000 | 139,669 |
| US Treasury Bond 4.13% 31/10/2026 | 136,000 | 135,701 | US Treasury Bond 4.13% 31/10/2026 | 136,000 | 135,742 |
| US Treasury Bond 4.13% 15/8/2044 | 140,000 | 133,200 | US Treasury Bond 4.13% 15/8/2044 | 140,000 | 133,381 |
| US Treasury Bond 3.50% 30/9/2026 | 128,000 | 127,440 | US Treasury Bond 3.50% 30/9/2026 | 128,000 | 127,363 |
| US Treasury Bond 4.38% 15/5/2034 | 123,000 | 125,042 | US Treasury Bond 4.38% 15/5/2034 | 123,000 | 125,473 |
| US Treasury Bond 4.00% 31/7/2029 | 121,000 | 121,919 | US Treasury Bond 4.00% 31/7/2029 | 121,000 | 122,315 |
| US Treasury Bond 3.63% 30/9/2031 | 120,000 | 118,493 | US Treasury Bond 3.63% 30/9/2031 | 120,000 | 116,877 |
| US Treasury Bond 4.25% 15/8/2054 | 123,000 | 117,810 | US Treasury Bond 3.75% 31/8/2031 | 115,000 | 115,796 |
| US Treasury Bond 3.75% 31/8/2031 | 115,000 | 116,026 | US Treasury Bond 4.25% 15/8/2054 | 115,000 | 110,200 |
| US Treasury Bond 3.88% 15/10/2027 | 110,000 | 109,642 | US Treasury Bond 3.88% 15/10/2027 | 110,000 | 109,352 |
| | | | US Treasury Bond 3.75% 15/8/2027 | 106,000 | 106,185 |
| | | | US Treasury Bond 4.25% 30/6/2029 | 95,000 | 95,838 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Transferable Securities 98.52% (30 June 2024: 98.83%) | | | | | |
| Fixed Income 98.52% (30 June 2024: 98.83%) | | | | | |
| Australia 0.96% (30 June 2024: 0.93%) | | | | | |
| Australia & New Zealand Banking Group Ltd. | 5,000 | 5.00% | 18/3/2026 | 5,028 | 0.01% |
| Commonwealth Bank of Australia | 5,000 | 5.32% | 13/3/2026 | 5,045 | 0.01% |
| Commonwealth Bank of Australia | 25,000 | 4.58% | 27/11/2026 | 25,022 | 0.05% |
| National Australia Bank Ltd. | 5,000 | 4.97% | 12/1/2026 | 5,021 | 0.01% |
| National Australia Bank Ltd. | 15,000 | 3.38% | 14/1/2026 | 14,819 | 0.03% |
| National Australia Bank Ltd. | 20,000 | 2.50% | 12/7/2026 | 19,404 | 0.04% |
| National Australia Bank Ltd. | 15,000 | 3.91% | 9/6/2027 | 14,763 | 0.03% |
| National Australia Bank Ltd. | 25,000 | 4.50% | 26/10/2027 | 24,917 | 0.05% |
| National Australia Bank Ltd. | 15,000 | 4.94% | 12/1/2028 | 15,085 | 0.03% |
| National Australia Bank Ltd. | 15,000 | 4.90% | 13/6/2028 | 15,068 | 0.03% |
| Westpac Banking Corp. | 10,000 | 5.20% | 16/4/2026 | 10,083 | 0.02% |
| Westpac Banking Corp. | 25,000 | 2.85% | 13/5/2026 | 24,450 | 0.05% |
| Westpac Banking Corp. | 15,000 | 1.15% | 3/6/2026 | 14,310 | 0.03% |
| Westpac Banking Corp. | 5,000 | 2.70% | 19/8/2026 | 4,859 | 0.01% |
| Westpac Banking Corp. | 5,000 | 4.60% | 20/10/2026 | 5,010 | 0.01% |
| Westpac Banking Corp. | 10,000 | 3.35% | 8/3/2027 | 9,752 | 0.02% |
| Westpac Banking Corp. | 20,000 | 4.04% | 26/8/2027 | 19,776 | 0.04% |
| Westpac Banking Corp. | 20,000 | 5.46% | 18/11/2027 | 20,468 | 0.05% |
| Westpac Banking Corp. | 20,000 | 3.40% | 25/1/2028 | 19,233 | 0.04% |
| Westpac Banking Corp. | 10,000 | 5.54% | 17/11/2028 | 10,281 | 0.02% |
| Westpac Banking Corp. | 15,000 | 1.95% | 20/11/2028 | 13,516 | 0.03% |
| Westpac Banking Corp. | 10,000 | 2.65% | 16/1/2030 | 9,021 | 0.02% |
| Westpac Banking Corp. | 10,000 | 2.15% | 3/6/2031 | 8,477 | 0.02% |
| Westpac Banking Corp. | 30,000 | 4.32% | 23/11/2031 | 29,540 | 0.06% |
| Westpac Banking Corp. | 10,000 | 5.41% | 10/8/2033 | 9,849 | 0.02% |
| Westpac Banking Corp. | 10,000 | 6.82% | 17/11/2033 | 10,806 | 0.02% |
| Westpac Banking Corp. | 25,000 | 4.11% | 24/7/2034 | 23,548 | 0.05% |
| Westpac Banking Corp. | 20,000 | 2.67% | 15/11/2035 | 17,026 | 0.04% |
| Westpac Banking Corp. | 15,000 | 5.62% | 20/11/2035 | 14,762 | 0.03% |
| Westpac Banking Corp. | 15,000 | 3.02% | 18/11/2036 | 12,690 | 0.03% |
| Westpac Banking Corp. | 10,000 | 4.42% | 24/7/2039 | 8,854 | 0.02% |
| Westpac Banking Corp. | 10,000 | 2.96% | 16/11/2040 | 7,113 | 0.02% |
| Westpac Banking Corp. | 15,000 | 3.13% | 18/11/2041 | 10,749 | 0.02% |
| | | | | 458,345 | 0.96% |
| Brazil 0.13% (30 June 2024: 0.11%) | | | | | |
| Suzano Austria GmbH | 25,000 | 6.00% | 15/1/2029 | 25,076 | 0.05% |
| Suzano Austria GmbH | 15,000 | 5.00% | 15/1/2030 | 14,349 | 0.03% |
| Suzano Austria GmbH | 15,000 | 3.75% | 15/1/2031 | 13,244 | 0.03% |
| Suzano Austria GmbH | 10,000 | 3.13% | 15/1/2032 | 8,279 | 0.02% |
| | | | | 60,948 | 0.13% |
| Canada 2.90% (30 June 2024: 2.71%) | | | | | |
| Bank of Montreal | 10,000 | 5.30% | 5/6/2026 | 10,091 | 0.02% |
| Bank of Montreal | 10,000 | 1.25% | 15/9/2026 | 9,452 | 0.02% |
| Bank of Montreal | 15,000 | 5.27% | 11/12/2026 | 15,175 | 0.03% |
| Bank of Montreal | 15,000 | 0.95% | 22/1/2027 | 14,402 | 0.03% |
| Bank of Montreal | 25,000 | 2.65% | 8/3/2027 | 24,002 | 0.05% |
| Bank of Montreal | 25,000 | 5.37% | 4/6/2027 | 25,387 | 0.05% |
| Bank of Montreal | 10,000 | 4.70% | 14/9/2027 | 9,993 | 0.02% |
| Bank of Montreal | 15,000 | 5.20% | 1/2/2028 | 15,116 | 0.03% |
| Bank of Montreal | 15,000 | 5.72% | 25/9/2028 | 15,384 | 0.03% |
| Bank of Montreal | 10,000 | 5.51% | 4/6/2031 | 10,161 | 0.02% |
| Bank of Montreal | 15,000 | 3.80% | 15/12/2032 | 14,349 | 0.03% |
| Bank of Montreal | 15,000 | 3.09% | 10/1/2037 | 12,502 | 0.03% |
| Bank of Nova Scotia | 15,000 | 4.75% | 2/2/2026 | 15,011 | 0.03% |
| Bank of Nova Scotia | 15,000 | 1.05% | 2/3/2026 | 14,396 | 0.03% |
| Bank of Nova Scotia | 10,000 | 1.35% | 24/6/2026 | 9,538 | 0.02% |
| Bank of Nova Scotia | 15,000 | 2.70% | 3/8/2026 | 14,556 | 0.03% |
| Bank of Nova Scotia | 15,000 | 5.35% | 7/12/2026 | 15,197 | 0.03% |
| Bank of Nova Scotia | 20,000 | 1.95% | 2/2/2027 | 18,915 | 0.04% |
| Bank of Nova Scotia | 10,000 | 5.40% | 4/6/2027 | 10,158 | 0.02% |
| Bank of Nova Scotia | 15,000 | 5.25% | 12/6/2028 | 15,159 | 0.03% |
| Bank of Nova Scotia | 15,000 | 4.40% | 8/9/2028 | 14,844 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bank of Nova Scotia | 15,000 | 4.85% | 1/2/2030 | 14,870 | 0.03% |
| Bank of Nova Scotia | 20,000 | 2.45% | 2/2/2032 | 16,721 | 0.04% |
| Bank of Nova Scotia | 10,000 | 5.65% | 1/2/2034 | 10,168 | 0.02% |
| Bank of Nova Scotia | 25,000 | 4.59% | 4/5/2037 | 23,001 | 0.05% |
| Bell Telephone Co. of Canada or Bell Canada | 15,000 | 5.10% | 11/5/2033 | 14,575 | 0.03% |
| Bell Telephone Co. of Canada or Bell Canada | 15,000 | 4.46% | 1/4/2048 | 12,138 | 0.03% |
| Bell Telephone Co. of Canada or Bell Canada | 10,000 | 5.55% | 15/2/2054 | 9,389 | 0.02% |
| Canadian Imperial Bank of Commerce | 10,000 | 1.25% | 22/6/2026 | 9,520 | 0.02% |
| Canadian Imperial Bank of Commerce | 10,000 | 5.93% | 2/10/2026 | 10,202 | 0.02% |
| Canadian Imperial Bank of Commerce | 25,000 | 3.45% | 7/4/2027 | 24,318 | 0.05% |
| Canadian Imperial Bank of Commerce | 10,000 | 5.24% | 28/6/2027 | 10,112 | 0.02% |
| Canadian Imperial Bank of Commerce | 10,000 | 4.51% | 11/9/2027 | 9,952 | 0.02% |
| Canadian Imperial Bank of Commerce | 15,000 | 5.00% | 28/4/2028 | 15,039 | 0.03% |
| Canadian Imperial Bank of Commerce | 20,000 | 5.26% | 8/4/2029 | 20,168 | 0.04% |
| Canadian Imperial Bank of Commerce | 10,000 | 4.63% | 11/9/2030 | 9,788 | 0.02% |
| Canadian Imperial Bank of Commerce | 25,000 | 3.60% | 7/4/2032 | 22,436 | 0.05% |
| Canadian Imperial Bank of Commerce | 10,000 | 6.09% | 3/10/2033 | 10,453 | 0.02% |
| CI Financial Corp. | 5,000 | 3.20% | 17/12/2030 | 4,248 | 0.01% |
| Fairfax Financial Holdings Ltd. | 10,000 | 5.63% | 16/8/2032 | 10,117 | 0.02% |
| Fairfax Financial Holdings Ltd. | 10,000 | 6.35% | 22/3/2054 | 10,291 | 0.02% |
| Magna International, Inc. | 10,000 | 2.45% | 15/6/2030 | 8,785 | 0.02% |
| National Bank of Canada | 5,000 | 5.60% | 18/12/2028 | 5,096 | 0.01% |
| National Bank of Canada | 15,000 | 4.50% | 10/10/2029 | 14,590 | 0.03% |
| Nutrien Ltd. | 5,000 | 4.90% | 27/3/2028 | 4,999 | 0.01% |
| Nutrien Ltd. | 15,000 | 4.20% | 1/4/2029 | 14,551 | 0.03% |
| Nutrien Ltd. | 5,000 | 5.00% | 1/4/2049 | 4,422 | 0.01% |
| Nutrien Ltd. | 25,000 | 5.80% | 27/3/2053 | 24,589 | 0.05% |
| Rogers Communications, Inc. | 30,000 | 3.20% | 15/3/2027 | 28,977 | 0.06% |
| Rogers Communications, Inc. | 15,000 | 5.00% | 15/2/2029 | 14,908 | 0.03% |
| Rogers Communications, Inc. | 30,000 | 3.80% | 15/3/2032 | 26,972 | 0.06% |
| Rogers Communications, Inc. | 12,000 | 5.30% | 15/2/2034 | 11,697 | 0.03% |
| Rogers Communications, Inc. | 20,000 | 5.00% | 15/3/2044 | 17,720 | 0.04% |
| Rogers Communications, Inc. | 10,000 | 4.30% | 15/2/2048 | 7,818 | 0.02% |
| Rogers Communications, Inc. | 12,000 | 4.35% | 1/5/2049 | 9,403 | 0.02% |
| Rogers Communications, Inc. | 10,000 | 3.70% | 15/11/2049 | 6,988 | 0.02% |
| Rogers Communications, Inc. | 20,000 | 4.55% | 15/3/2052 | 15,978 | 0.04% |
| Royal Bank of Canada | 10,000 | 4.88% | 12/1/2026 | 10,029 | 0.02% |
| Royal Bank of Canada | 10,000 | 0.88% | 20/1/2026 | 9,626 | 0.02% |
| Royal Bank of Canada | 10,000 | 4.65% | 27/1/2026 | 9,983 | 0.02% |
| Royal Bank of Canada | 25,000 | 1.20% | 27/4/2026 | 23,929 | 0.05% |
| Royal Bank of Canada | 5,000 | 1.15% | 14/7/2026 | 4,753 | 0.01% |
| Royal Bank of Canada | 10,000 | 5.20% | 20/7/2026 | 10,095 | 0.02% |
| Royal Bank of Canada | 10,000 | 4.88% | 19/1/2027 | 10,039 | 0.02% |
| Royal Bank of Canada | 30,000 | 3.63% | 4/5/2027 | 29,306 | 0.06% |
| Royal Bank of Canada | 10,000 | 5.07% | 23/7/2027 | 10,047 | 0.02% |
| Royal Bank of Canada | 15,000 | 4.24% | 3/8/2027 | 14,823 | 0.03% |
| Royal Bank of Canada | 10,000 | 4.51% | 18/10/2027 | 9,959 | 0.02% |
| Royal Bank of Canada | 15,000 | 6.00% | 1/11/2027 | 15,492 | 0.03% |
| Royal Bank of Canada | 5,000 | 4.90% | 12/1/2028 | 5,004 | 0.01% |
| Royal Bank of Canada | 10,000 | 5.20% | 1/8/2028 | 10,082 | 0.02% |
| Royal Bank of Canada | 25,000 | 4.52% | 18/10/2028 | 24,779 | 0.05% |
| Royal Bank of Canada | 20,000 | 4.95% | 1/2/2029 | 19,995 | 0.04% |
| Royal Bank of Canada | 15,000 | 4.97% | 2/8/2030 | 14,901 | 0.03% |
| Royal Bank of Canada | 15,000 | 4.65% | 18/10/2030 | 14,687 | 0.03% |
| Royal Bank of Canada | 25,000 | 2.30% | 3/11/2031 | 20,981 | 0.05% |
| Royal Bank of Canada | 20,000 | 3.88% | 4/5/2032 | 18,398 | 0.04% |
| Royal Bank of Canada | 20,000 | 5.00% | 1/2/2033 | 19,650 | 0.04% |
| Royal Bank of Canada | 10,000 | 5.00% | 2/5/2033 | 9,837 | 0.02% |
| Royal Bank of Canada | 10,000 | 5.15% | 1/2/2034 | 9,884 | 0.02% |
| TELUS Corp. | 25,000 | 3.40% | 13/5/2032 | 22,053 | 0.05% |
| Toronto-Dominion Bank | 10,000 | 5.10% | 9/1/2026 | 10,043 | 0.02% |
| Toronto-Dominion Bank | 15,000 | 1.20% | 3/6/2026 | 14,287 | 0.03% |
| Toronto-Dominion Bank | 20,000 | 5.53% | 17/7/2026 | 20,235 | 0.04% |
| Toronto-Dominion Bank | 15,000 | 1.25% | 10/9/2026 | 14,172 | 0.03% |
| Toronto-Dominion Bank | 10,000 | 1.95% | 12/1/2027 | 9,458 | 0.02% |
| Toronto-Dominion Bank | 10,000 | 2.80% | 10/3/2027 | 9,590 | 0.02% |
| Toronto-Dominion Bank | 10,000 | 4.98% | 5/4/2027 | 10,037 | 0.02% |
| Toronto-Dominion Bank | 25,000 | 4.11% | 8/6/2027 | 24,591 | 0.05% |
| Toronto-Dominion Bank | 20,000 | 4.69% | 15/9/2027 | 19,951 | 0.04% |
| Toronto-Dominion Bank | 10,000 | 5.16% | 10/1/2028 | 10,049 | 0.02% |
| Toronto-Dominion Bank | 15,000 | 5.52% | 17/7/2028 | 15,253 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Toronto-Dominion Bank | 20,000 | 4.99% | 5/4/2029 | 19,967 | 0.04% |
| Toronto-Dominion Bank | 15,000 | 2.00% | 10/9/2031 | 12,425 | 0.03% |
| Toronto-Dominion Bank | 15,000 | 3.63% | 15/9/2031 | 14,576 | 0.03% |
| Toronto-Dominion Bank | 25,000 | 3.20% | 10/3/2032 | 21,848 | 0.05% |
| Toronto-Dominion Bank | 20,000 | 4.46% | 8/6/2032 | 18,954 | 0.04% |
| Toronto-Dominion Bank | 5,000 | 5.15% | 10/9/2034 | 4,894 | 0.01% |
| | | | | 1,387,449 | 2.90% |
| China 0.33% (30 June 2024: 0.26%) | | | | | |
| Alibaba Group Holding Ltd. | 25,000 | 3.40% | 6/12/2027 | 24,115 | 0.05% |
| Alibaba Group Holding Ltd. | 40,000 | 2.13% | 9/2/2031 | 33,686 | 0.07% |
| Alibaba Group Holding Ltd. | 30,000 | 4.00% | 6/12/2037 | 25,631 | 0.05% |
| Alibaba Group Holding Ltd. | 10,000 | 2.70% | 9/2/2041 | 6,794 | 0.02% |
| Alibaba Group Holding Ltd. | 25,000 | 4.20% | 6/12/2047 | 19,948 | 0.04% |
| Alibaba Group Holding Ltd. | 15,000 | 3.15% | 9/2/2051 | 9,704 | 0.02% |
| Alibaba Group Holding Ltd. | 15,000 | 4.40% | 6/12/2057 | 11,930 | 0.03% |
| Alibaba Group Holding Ltd. | 10,000 | 3.25% | 9/2/2061 | 6,207 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 10,000 | 4.30% | 18/6/2029 | 9,692 | 0.02% |
| Weibo Corp. | 10,000 | 3.38% | 8/7/2030 | 8,950 | 0.02% |
| | | | | 156,657 | 0.33% |
| France 0.15% (30 June 2024: 0.17%) | | | | | |
| AXA SA | 10,000 | 8.60% | 15/12/2030 | 11,752 | 0.02% |
| Orange SA | 20,000 | 9.00% | 1/3/2031 | 23,845 | 0.05% |
| Orange SA | 10,000 | 5.38% | 13/1/2042 | 9,580 | 0.02% |
| Orange SA | 10,000 | 5.50% | 6/2/2044 | 9,689 | 0.02% |
| Sanofi SA | 20,000 | 3.63% | 19/6/2028 | 19,385 | 0.04% |
| | | | | 74,251 | 0.15% |
| Germany 0.63% (30 June 2024: 0.68%) | | | | | |
| Deutsche Bank AG | 15,000 | 1.69% | 19/3/2026 | 14,464 | 0.03% |
| Deutsche Bank AG | 10,000 | 7.15% | 13/7/2027 | 10,305 | 0.02% |
| Deutsche Bank AG | 20,000 | 2.31% | 16/11/2027 | 19,008 | 0.04% |
| Deutsche Bank AG | 20,000 | 2.55% | 7/1/2028 | 19,007 | 0.04% |
| Deutsche Bank AG | 5,000 | 5.71% | 8/2/2028 | 5,052 | 0.01% |
| Deutsche Bank AG | 20,000 | 6.72% | 18/1/2029 | 20,752 | 0.04% |
| Deutsche Bank AG | 25,000 | 5.41% | 10/5/2029 | 25,377 | 0.05% |
| Deutsche Bank AG | 15,000 | 6.82% | 20/11/2029 | 15,693 | 0.03% |
| Deutsche Bank AG | 20,000 | 5.00% | 11/9/2030 | 19,545 | 0.04% |
| Deutsche Bank AG | 10,000 | 3.55% | 18/9/2031 | 8,968 | 0.02% |
| Deutsche Bank AG | 15,000 | 3.73% | 14/1/2032 | 13,111 | 0.03% |
| Deutsche Bank AG | 10,000 | 3.04% | 28/5/2032 | 8,572 | 0.02% |
| Deutsche Bank AG | 10,000 | 4.88% | 1/12/2032 | 9,692 | 0.02% |
| Deutsche Bank AG | 15,000 | 3.74% | 7/1/2033 | 12,706 | 0.03% |
| Deutsche Bank AG | 15,000 | 7.08% | 10/2/2034 | 15,450 | 0.03% |
| Deutsche Bank AG | 20,000 | 5.40% | 11/9/2035 | 19,011 | 0.04% |
| Deutsche Telekom International Finance BV | 35,000 | 8.75% | 15/6/2030 | 40,684 | 0.09% |
| Mercedes-Benz Finance North America LLC | 20,000 | 8.50% | 18/1/2031 | 23,381 | 0.05% |
| | | | | 300,778 | 0.63% |
| Ireland 0.55% (30 June 2024: 0.53%) | | | | | |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 10,000 | 1.75% | 30/1/2026 | 9,675 | 0.02% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 25,000 | 2.45% | 29/10/2026 | 23,940 | 0.05% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 10,000 | 6.10% | 15/1/2027 | 10,224 | 0.02% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 10,000 | 6.45% | 15/4/2027 | 10,312 | 0.02% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 10,000 | 3.65% | 21/7/2027 | 9,707 | 0.02% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 10,000 | 5.75% | 6/6/2028 | 10,193 | 0.02% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 40,000 | 3.00% | 29/10/2028 | 37,031 | 0.08% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 15,000 | 4.63% | 10/9/2029 | 14,665 | 0.03% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 10,000 | 6.15% | 30/9/2030 | 10,436 | 0.02% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 50,000 | 3.30% | 30/1/2032 | 43,593 | 0.09% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 20,000 | 3.40% | 29/10/2033 | 17,037 | 0.04% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 15,000 | 4.95% | 10/9/2034 | 14,298 | 0.03% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 20,000 | 3.85% | 29/10/2041 | 15,696 | 0.04% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 5,000 | 6.95% | 10/3/2055 | 5,144 | 0.01% |
| Smurfit Kappa Treasury ULC | 5,000 | 5.20% | 15/1/2030 | 5,016 | 0.01% |
| Smurfit Kappa Treasury ULC | 15,000 | 5.44% | 3/4/2034 | 14,997 | 0.03% |
| Smurfit Kappa Treasury ULC | 10,000 | 5.78% | 3/4/2054 | 9,957 | 0.02% |
| | | | | 261,921 | 0.55% |
| Japan 2.85% (30 June 2024: 2.81%) | | | | | |
| Honda Motor Co., Ltd. | 15,000 | 2.53% | 10/3/2027 | 14,334 | 0.03% |
| Honda Motor Co., Ltd. | 10,000 | 2.97% | 10/3/2032 | 8,669 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 20,000 | 3.85% | 1/3/2026 | 19,799 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | 20,000 | 2.76% | 13/9/2026 | 19,367 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | 20,000 | 3.68% | 22/2/2027 | 19,589 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mitsubishi UFJ Financial Group, Inc. | 25,000 | 1.54% | 20/7/2027 | 23,777 | 0.05% |
| Mitsubishi UFJ Financial Group, Inc. | 45,000 | 3.29% | 25/7/2027 | 43,594 | 0.09% |
| Mitsubishi UFJ Financial Group, Inc. | 25,000 | 1.64% | 13/10/2027 | 23,653 | 0.05% |
| Mitsubishi UFJ Financial Group, Inc. | 40,000 | 3.96% | 2/3/2028 | 39,016 | 0.08% |
| Mitsubishi UFJ Financial Group, Inc. | 45,000 | 5.02% | 20/7/2028 | 45,154 | 0.09% |
| Mitsubishi UFJ Financial Group, Inc. | 20,000 | 4.05% | 11/9/2028 | 19,483 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | 5,000 | 5.35% | 13/9/2028 | 5,063 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 20,000 | 3.74% | 7/3/2029 | 19,160 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | 10,000 | 3.20% | 18/7/2029 | 9,281 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 25,000 | 2.05% | 17/7/2030 | 21,367 | 0.05% |
| Mitsubishi UFJ Financial Group, Inc. | 25,000 | 2.31% | 20/7/2032 | 20,929 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | 5,000 | 2.49% | 13/10/2032 | 4,213 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 10,000 | 2.85% | 19/1/2033 | 8,573 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 30,000 | 5.13% | 20/7/2033 | 29,674 | 0.06% |
| Mitsubishi UFJ Financial Group, Inc. | 10,000 | 5.47% | 13/9/2033 | 10,114 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 5,000 | 5.44% | 22/2/2034 | 5,051 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 20,000 | 5.41% | 19/4/2034 | 20,167 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | 15,000 | 5.43% | 17/4/2035 | 15,034 | 0.03% |
| Mitsubishi UFJ Financial Group, Inc. | 20,000 | 3.75% | 18/7/2039 | 16,806 | 0.04% |
| Mizuho Financial Group, Inc. | 10,000 | 2.23% | 25/5/2026 | 9,889 | 0.02% |
| Mizuho Financial Group, Inc. | 20,000 | 2.84% | 13/9/2026 | 19,415 | 0.04% |
| Mizuho Financial Group, Inc. | 10,000 | 1.23% | 22/5/2027 | 9,519 | 0.02% |
| Mizuho Financial Group, Inc. | 10,000 | 1.55% | 9/7/2027 | 9,519 | 0.02% |
| Mizuho Financial Group, Inc. | 15,000 | 3.17% | 11/9/2027 | 14,386 | 0.03% |
| Mizuho Financial Group, Inc. | 10,000 | 4.02% | 5/3/2028 | 9,730 | 0.02% |
| Mizuho Financial Group, Inc. | 15,000 | 5.41% | 13/9/2028 | 15,196 | 0.03% |
| Mizuho Financial Group, Inc. | 15,000 | 5.67% | 27/5/2029 | 15,281 | 0.03% |
| Mizuho Financial Group, Inc. | 5,000 | 5.78% | 6/7/2029 | 5,114 | 0.01% |
| Mizuho Financial Group, Inc. | 5,000 | 4.25% | 11/9/2029 | 4,859 | 0.01% |
| Mizuho Financial Group, Inc. | 20,000 | 3.15% | 16/7/2030 | 18,368 | 0.04% |
| Mizuho Financial Group, Inc. | 20,000 | 2.20% | 10/7/2031 | 17,102 | 0.04% |
| Mizuho Financial Group, Inc. | 15,000 | 2.56% | 13/9/2031 | 12,552 | 0.03% |
| Mizuho Financial Group, Inc. | 5,000 | 5.67% | 13/9/2033 | 5,074 | 0.01% |
| Mizuho Financial Group, Inc. | 40,000 | 5.58% | 26/5/2035 | 40,334 | 0.08% |
| Nomura Holdings, Inc. | 20,000 | 1.65% | 14/7/2026 | 19,024 | 0.04% |
| Nomura Holdings, Inc. | 20,000 | 2.33% | 22/1/2027 | 18,950 | 0.04% |
| Nomura Holdings, Inc. | 5,000 | 6.07% | 12/7/2028 | 5,139 | 0.01% |
| Nomura Holdings, Inc. | 25,000 | 3.10% | 16/1/2030 | 22,535 | 0.05% |
| Nomura Holdings, Inc. | 15,000 | 2.68% | 16/7/2030 | 13,066 | 0.03% |
| Nomura Holdings, Inc. | 10,000 | 2.61% | 14/7/2031 | 8,424 | 0.02% |
| Nomura Holdings, Inc. | 15,000 | 3.00% | 22/1/2032 | 12,774 | 0.03% |
| Nomura Holdings, Inc. | 10,000 | 6.18% | 18/1/2033 | 10,391 | 0.02% |
| Nomura Holdings, Inc. | 10,000 | 5.78% | 3/7/2034 | 10,099 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 35,000 | 3.78% | 9/3/2026 | 34,637 | 0.07% |
| Sumitomo Mitsui Financial Group, Inc. | 5,000 | 5.88% | 13/7/2026 | 5,085 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 30,000 | 2.63% | 14/7/2026 | 29,088 | 0.06% |
| Sumitomo Mitsui Financial Group, Inc. | 30,000 | 1.40% | 17/9/2026 | 28,381 | 0.06% |
| Sumitomo Mitsui Financial Group, Inc. | 25,000 | 3.01% | 19/10/2026 | 24,272 | 0.05% |
| Sumitomo Mitsui Financial Group, Inc. | 30,000 | 3.45% | 11/1/2027 | 29,281 | 0.06% |
| Sumitomo Mitsui Financial Group, Inc. | 20,000 | 3.36% | 12/7/2027 | 19,380 | 0.04% |
| Sumitomo Mitsui Financial Group, Inc. | 10,000 | 3.35% | 18/10/2027 | 9,644 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 25,000 | 5.52% | 13/1/2028 | 25,395 | 0.05% |
| Sumitomo Mitsui Financial Group, Inc. | 20,000 | 3.54% | 17/1/2028 | 19,217 | 0.04% |
| Sumitomo Mitsui Financial Group, Inc. | 10,000 | 5.80% | 13/7/2028 | 10,269 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 25,000 | 3.94% | 19/7/2028 | 24,197 | 0.05% |
| Sumitomo Mitsui Financial Group, Inc. | 20,000 | 5.72% | 14/9/2028 | 20,470 | 0.04% |
| Sumitomo Mitsui Financial Group, Inc. | 15,000 | 1.90% | 17/9/2028 | 13,438 | 0.03% |
| Sumitomo Mitsui Financial Group, Inc. | 30,000 | 3.04% | 16/7/2029 | 27,550 | 0.06% |
| Sumitomo Mitsui Financial Group, Inc. | 10,000 | 5.71% | 13/1/2030 | 10,247 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 15,000 | 2.75% | 15/1/2030 | 13,406 | 0.03% |
| Sumitomo Mitsui Financial Group, Inc. | 20,000 | 2.13% | 8/7/2030 | 17,102 | 0.04% |
| Sumitomo Mitsui Financial Group, Inc. | 25,000 | 2.14% | 23/9/2030 | 21,166 | 0.04% |
| Sumitomo Mitsui Financial Group, Inc. | 10,000 | 5.42% | 9/7/2031 | 10,107 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 15,000 | 2.22% | 17/9/2031 | 12,430 | 0.03% |
| Sumitomo Mitsui Financial Group, Inc. | 15,000 | 5.77% | 13/1/2033 | 15,424 | 0.03% |
| Sumitomo Mitsui Financial Group, Inc. | 40,000 | 5.56% | 9/7/2034 | 40,445 | 0.09% |
| Sumitomo Mitsui Financial Group, Inc. | 20,000 | 2.93% | 17/9/2041 | 14,316 | 0.03% |
| Sumitomo Mitsui Financial Group, Inc. | 10,000 | 6.18% | 13/7/2043 | 10,669 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 5,000 | 5.84% | 9/7/2044 | 5,025 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | 20,000 | 5.00% | 26/11/2028 | 20,057 | 0.04% |
| Takeda Pharmaceutical Co., Ltd. | 30,000 | 2.05% | 31/3/2030 | 25,852 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Takeda Pharmaceutical Co., Ltd. | 15,000 | 5.30% | 5/7/2034 | 14,868 | 0.03% |
| Takeda Pharmaceutical Co., Ltd. | 10,000 | 3.03% | 9/7/2040 | 7,252 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | 5,000 | 5.65% | 5/7/2044 | 4,913 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | 15,000 | 3.18% | 9/7/2050 | 9,715 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | 5,000 | 3.38% | 9/7/2060 | 3,160 | 0.01% |
| | | | | 1,365,065 | 2.85% |
| Luxembourg 0.05% (30 June 2024: 0.07%) | | | | | |
| ArcelorMittal SA | 15,000 | 6.55% | 29/11/2027 | 15,598 | 0.03% |
| ArcelorMittal SA | 10,000 | 6.80% | 29/11/2032 | 10,688 | 0.02% |
| | | | | 26,286 | 0.05% |
| Mexico 0.39% (30 June 2024: 0.43%) | | | | | |
| America Movil SAB de CV | 15,000 | 3.63% | 22/4/2029 | 14,103 | 0.03% |
| America Movil SAB de CV | 10,000 | 2.88% | 7/5/2030 | 8,922 | 0.02% |
| America Movil SAB de CV | 15,000 | 4.70% | 21/7/2032 | 14,330 | 0.03% |
| America Movil SAB de CV | 25,000 | 6.38% | 1/3/2035 | 26,446 | 0.06% |
| America Movil SAB de CV | 15,000 | 6.13% | 30/3/2040 | 15,362 | 0.03% |
| America Movil SAB de CV | 20,000 | 4.38% | 16/7/2042 | 16,743 | 0.03% |
| America Movil SAB de CV | 5,000 | 4.38% | 22/4/2049 | 4,078 | 0.01% |
| Coca-Cola Femsa SAB de CV | 5,000 | 2.75% | 22/1/2030 | 4,482 | 0.01% |
| Grupo Televisa SAB | 10,000 | 5.00% | 13/5/2045 | 7,241 | 0.01% |
| Grupo Televisa SAB | 10,000 | 6.13% | 31/1/2046 | 8,425 | 0.02% |
| Southern Copper Corp. | 15,000 | 7.50% | 27/7/2035 | 17,027 | 0.04% |
| Southern Copper Corp. | 20,000 | 6.75% | 16/4/2040 | 21,420 | 0.04% |
| Southern Copper Corp. | 15,000 | 5.25% | 8/11/2042 | 13,560 | 0.03% |
| Southern Copper Corp. | 15,000 | 5.88% | 23/4/2045 | 14,631 | 0.03% |
| | | | | 186,770 | 0.39% |
| Netherlands 0.64% (30 June 2024: 0.68%) | | | | | |
| Aegon Ltd. | 10,000 | 5.50% | 11/4/2048 | 9,844 | 0.02% |
| Cooperatieve Rabobank UA | 15,000 | 4.85% | 9/1/2026 | 15,043 | 0.03% |
| Cooperatieve Rabobank UA | 25,000 | 3.75% | 21/7/2026 | 24,502 | 0.05% |
| Cooperatieve Rabobank UA | 15,000 | 5.25% | 24/5/2041 | 14,568 | 0.03% |
| Cooperatieve Rabobank UA | 30,000 | 5.75% | 1/12/2043 | 29,805 | 0.06% |
| Cooperatieve Rabobank UA | 10,000 | 5.25% | 4/8/2045 | 9,415 | 0.02% |
| ING Groep NV | 25,000 | 3.95% | 29/3/2027 | 24,533 | 0.05% |
| ING Groep NV | 15,000 | 6.08% | 11/9/2027 | 15,280 | 0.03% |
| ING Groep NV | 20,000 | 4.02% | 28/3/2028 | 19,583 | 0.04% |
| ING Groep NV | 5,000 | 4.55% | 2/10/2028 | 4,908 | 0.01% |
| ING Groep NV | 10,000 | 4.05% | 9/4/2029 | 9,602 | 0.02% |
| ING Groep NV | 15,000 | 5.34% | 19/3/2030 | 15,048 | 0.03% |
| ING Groep NV | 25,000 | 2.73% | 1/4/2032 | 21,522 | 0.05% |
| ING Groep NV | 5,000 | 4.25% | 28/3/2033 | 4,636 | 0.01% |
| ING Groep NV | 15,000 | 6.11% | 11/9/2034 | 15,546 | 0.03% |
| ING Groep NV | 15,000 | 5.55% | 19/3/2035 | 14,925 | 0.03% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 10,000 | 3.40% | 1/5/2030 | 9,197 | 0.02% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 10,000 | 2.50% | 11/5/2031 | 8,514 | 0.02% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 20,000 | 2.65% | 15/2/2032 | 16,825 | 0.04% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 15,000 | 5.00% | 15/1/2033 | 14,588 | 0.03% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 10,000 | 3.25% | 11/5/2041 | 7,303 | 0.02% |
| | | | | 305,187 | 0.64% |
| Spain 1.25% (30 June 2024: 1.06%) | | | | | |
| Banco Bilbao Vizcaya Argentaria SA | 5,000 | 6.14% | 14/9/2028 | 5,116 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | 5,000 | 5.38% | 13/3/2029 | 5,047 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | 10,000 | 7.88% | 15/11/2034 | 10,962 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | 15,000 | 6.03% | 13/3/2035 | 15,026 | 0.03% |
| Banco Santander SA | 25,000 | 5.18% | 19/11/2025 | 24,951 | 0.05% |
| Banco Santander SA | 15,000 | 1.85% | 25/3/2026 | 14,438 | 0.03% |
| Banco Santander SA | 20,000 | 5.29% | 18/8/2027 | 20,112 | 0.04% |
| Banco Santander SA | 30,000 | 1.72% | 14/9/2027 | 28,363 | 0.06% |
| Banco Santander SA | 10,000 | 6.53% | 7/11/2027 | 10,285 | 0.02% |
| Banco Santander SA | 20,000 | 3.80% | 23/2/2028 | 19,191 | 0.04% |
| Banco Santander SA | 5,000 | 5.55% | 14/3/2028 | 5,042 | 0.01% |
| Banco Santander SA | 20,000 | 4.18% | 24/3/2028 | 19,576 | 0.04% |
| Banco Santander SA | 20,000 | 4.38% | 12/4/2028 | 19,514 | 0.04% |
| Banco Santander SA | 30,000 | 5.37% | 15/7/2028 | 30,208 | 0.06% |
| Banco Santander SA | 20,000 | 5.59% | 8/8/2028 | 20,265 | 0.04% |
| Banco Santander SA | 5,000 | 6.61% | 7/11/2028 | 5,255 | 0.01% |
| Banco Santander SA | 20,000 | 3.31% | 27/6/2029 | 18,572 | 0.04% |
| Banco Santander SA | 5,000 | 5.54% | 14/3/2030 | 5,027 | 0.01% |
| Banco Santander SA | 10,000 | 3.49% | 28/5/2030 | 9,123 | 0.02% |
| Banco Santander SA | 20,000 | 2.75% | 3/12/2030 | 16,933 | 0.04% |
| Banco Santander SA | 10,000 | 2.96% | 25/3/2031 | 8,725 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Banco Santander SA | 15,000 | 5.44% | 15/7/2031 | 14,990 | 0.03% |
| Banco Santander SA | 10,000 | 3.23% | 22/11/2032 | 8,511 | 0.02% |
| Banco Santander SA | 20,000 | 6.92% | 8/8/2033 | 21,039 | 0.05% |
| Banco Santander SA | 30,000 | 6.94% | 7/11/2033 | 32,721 | 0.07% |
| Banco Santander SA | 15,000 | 6.35% | 14/3/2034 | 15,229 | 0.03% |
| Santander Holdings USA, Inc. | 25,000 | 4.40% | 13/7/2027 | 24,707 | 0.05% |
| Santander Holdings USA, Inc. | 10,000 | 2.49% | 6/1/2028 | 9,484 | 0.02% |
| Santander Holdings USA, Inc. | 15,000 | 6.50% | 9/3/2029 | 15,425 | 0.03% |
| Santander Holdings USA, Inc. | 10,000 | 6.17% | 9/1/2030 | 10,205 | 0.02% |
| Santander Holdings USA, Inc. | 5,000 | 5.35% | 6/9/2030 | 4,940 | 0.01% |
| Santander Holdings USA, Inc. | 10,000 | 6.34% | 31/5/2035 | 10,154 | 0.02% |
| Telefonica Emisiones SA | 20,000 | 4.10% | 8/3/2027 | 19,683 | 0.04% |
| Telefonica Emisiones SA | 30,000 | 7.05% | 20/6/2036 | 32,976 | 0.07% |
| Telefonica Emisiones SA | 35,000 | 5.21% | 8/3/2047 | 31,106 | 0.07% |
| Telefonica Emisiones SA | 5,000 | 4.90% | 6/3/2048 | 4,237 | 0.01% |
| Telefonica Emisiones SA | 20,000 | 5.52% | 1/3/2049 | 18,432 | 0.04% |
| Telefonica Europe BV | 10,000 | 8.25% | 15/9/2030 | 11,410 | 0.03% |
| | | | | 596,980 | 1.25% |
| Switzerland 0.58% (30 June 2024: 0.58%) | | | | | |
| Novartis Capital Corp. | 15,000 | 2.00% | 14/2/2027 | 14,267 | 0.03% |
| Novartis Capital Corp. | 10,000 | 3.10% | 17/5/2027 | 9,696 | 0.02% |
| Novartis Capital Corp. | 15,000 | 3.80% | 18/9/2029 | 14,447 | 0.03% |
| Novartis Capital Corp. | 15,000 | 2.20% | 14/8/2030 | 13,123 | 0.03% |
| Novartis Capital Corp. | 15,000 | 4.00% | 18/9/2031 | 14,290 | 0.03% |
| Novartis Capital Corp. | 15,000 | 4.20% | 18/9/2034 | 13,955 | 0.03% |
| Novartis Capital Corp. | 25,000 | 4.40% | 6/5/2044 | 21,889 | 0.05% |
| Novartis Capital Corp. | 15,000 | 4.00% | 20/11/2045 | 12,287 | 0.02% |
| Novartis Capital Corp. | 10,000 | 2.75% | 14/8/2050 | 6,332 | 0.01% |
| Novartis Capital Corp. | 15,000 | 4.70% | 18/9/2054 | 13,248 | 0.03% |
| UBS AG | 20,000 | 1.25% | 7/8/2026 | 18,932 | 0.04% |
| UBS AG | 15,000 | 5.00% | 9/7/2027 | 15,085 | 0.03% |
| UBS AG | 30,000 | 7.50% | 15/2/2028 | 32,123 | 0.07% |
| UBS AG | 15,000 | 5.65% | 11/9/2028 | 15,339 | 0.03% |
| UBS AG | 15,000 | 4.50% | 26/6/2048 | 12,724 | 0.03% |
| UBS Group AG | 30,000 | 4.55% | 17/4/2026 | 29,904 | 0.06% |
| UBS Group AG | 20,000 | 4.88% | 15/5/2045 | 17,901 | 0.04% |
| | | | | 275,542 | 0.58% |
| Taiwan 0.16% (30 June 2024: 0.19%) | | | | | |
| TSMC Arizona Corp. | 15,000 | 1.75% | 25/10/2026 | 14,225 | 0.03% |
| TSMC Arizona Corp. | 15,000 | 3.88% | 22/4/2027 | 14,734 | 0.03% |
| TSMC Arizona Corp. | 10,000 | 2.50% | 25/10/2031 | 8,566 | 0.02% |
| TSMC Arizona Corp. | 10,000 | 4.25% | 22/4/2032 | 9,549 | 0.02% |
| TSMC Arizona Corp. | 20,000 | 3.13% | 25/10/2041 | 15,306 | 0.03% |
| TSMC Arizona Corp. | 10,000 | 3.25% | 25/10/2051 | 7,172 | 0.01% |
| TSMC Arizona Corp. | 10,000 | 4.50% | 22/4/2052 | 9,046 | 0.02% |
| | | | | 78,598 | 0.16% |
| United Kingdom 4.96% (30 June 2024: 5.30%) | | | | | |
| Barclays plc | 30,000 | 4.38% | 12/1/2026 | 29,859 | 0.06% |
| Barclays plc | 20,000 | 2.85% | 7/5/2026 | 19,849 | 0.04% |
| Barclays plc | 25,000 | 5.20% | 12/5/2026 | 25,009 | 0.05% |
| Barclays plc | 25,000 | 7.33% | 2/11/2026 | 25,451 | 0.05% |
| Barclays plc | 25,000 | 5.83% | 9/5/2027 | 25,265 | 0.05% |
| Barclays plc | 15,000 | 6.50% | 13/9/2027 | 15,358 | 0.03% |
| Barclays plc | 20,000 | 2.28% | 24/11/2027 | 19,015 | 0.04% |
| Barclays plc | 15,000 | 4.34% | 10/1/2028 | 14,669 | 0.03% |
| Barclays plc | 5,000 | 5.67% | 12/3/2028 | 5,059 | 0.01% |
| Barclays plc | 20,000 | 4.84% | 9/5/2028 | 19,641 | 0.04% |
| Barclays plc | 10,000 | 5.50% | 9/8/2028 | 10,106 | 0.02% |
| Barclays plc | 5,000 | 4.84% | 10/9/2028 | 4,968 | 0.01% |
| Barclays plc | 20,000 | 7.39% | 2/11/2028 | 21,189 | 0.05% |
| Barclays plc | 10,000 | 4.97% | 16/5/2029 | 9,909 | 0.02% |
| Barclays plc | 15,000 | 6.49% | 13/9/2029 | 15,604 | 0.03% |
| Barclays plc | 15,000 | 5.69% | 12/3/2030 | 15,150 | 0.03% |
| Barclays plc | 20,000 | 5.09% | 20/6/2030 | 19,478 | 0.04% |
| Barclays plc | 30,000 | 4.94% | 10/9/2030 | 29,399 | 0.06% |
| Barclays plc | 30,000 | 2.65% | 24/6/2031 | 26,069 | 0.06% |
| Barclays plc | 10,000 | 2.67% | 10/3/2032 | 8,486 | 0.02% |
| Barclays plc | 20,000 | 2.89% | 24/11/2032 | 16,913 | 0.04% |
| Barclays plc | 30,000 | 7.44% | 2/11/2033 | 33,032 | 0.07% |
| Barclays plc | 20,000 | 6.22% | 9/5/2034 | 20,519 | 0.04% |
| Barclays plc | 20,000 | 7.12% | 27/6/2034 | 21,254 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Barclays plc | 15,000 | 6.69% | 13/9/2034 | 15,891 | 0.03% |
| Barclays plc | 20,000 | 5.34% | 10/9/2035 | 19,229 | 0.04% |
| Barclays plc | 10,000 | 3.56% | 23/9/2035 | 8,837 | 0.02% |
| Barclays plc | 10,000 | 3.81% | 10/3/2042 | 7,736 | 0.02% |
| Barclays plc | 25,000 | 3.33% | 24/11/2042 | 18,090 | 0.04% |
| Barclays plc | 10,000 | 5.25% | 17/8/2045 | 9,341 | 0.02% |
| Barclays plc | 25,000 | 4.95% | 10/1/2047 | 22,227 | 0.05% |
| Barclays plc | 15,000 | 6.04% | 12/3/2055 | 14,999 | 0.03% |
| British Telecommunications plc | 30,000 | 9.63% | 15/12/2030 | 36,336 | 0.08% |
| GlaxoSmithKline Capital plc | 10,000 | 3.38% | 1/6/2029 | 9,458 | 0.02% |
| GlaxoSmithKline Capital, Inc. | 25,000 | 3.88% | 15/5/2028 | 24,380 | 0.05% |
| GlaxoSmithKline Capital, Inc. | 30,000 | 6.38% | 15/5/2038 | 32,519 | 0.07% |
| HSBC Holdings plc | 30,000 | 4.30% | 8/3/2026 | 29,848 | 0.06% |
| HSBC Holdings plc | 30,000 | 3.90% | 25/5/2026 | 29,661 | 0.06% |
| HSBC Holdings plc | 30,000 | 2.10% | 4/6/2026 | 29,637 | 0.06% |
| HSBC Holdings plc | 25,000 | 7.34% | 3/11/2026 | 25,480 | 0.05% |
| HSBC Holdings plc | 15,000 | 5.89% | 14/8/2027 | 15,212 | 0.03% |
| HSBC Holdings plc | 50,000 | 2.25% | 22/11/2027 | 47,579 | 0.10% |
| HSBC Holdings plc | 25,000 | 4.04% | 13/3/2028 | 24,463 | 0.05% |
| HSBC Holdings plc | 15,000 | 5.60% | 17/5/2028 | 15,158 | 0.03% |
| HSBC Holdings plc | 30,000 | 4.76% | 9/6/2028 | 29,781 | 0.06% |
| HSBC Holdings plc | 30,000 | 5.21% | 11/8/2028 | 30,100 | 0.06% |
| HSBC Holdings plc | 30,000 | 2.01% | 22/9/2028 | 27,640 | 0.06% |
| HSBC Holdings plc | 25,000 | 7.39% | 3/11/2028 | 26,491 | 0.06% |
| HSBC Holdings plc | 20,000 | 6.16% | 9/3/2029 | 20,541 | 0.04% |
| HSBC Holdings plc | 40,000 | 4.58% | 19/6/2029 | 39,202 | 0.08% |
| HSBC Holdings plc | 40,000 | 2.21% | 17/8/2029 | 35,936 | 0.08% |
| HSBC Holdings plc | 5,000 | 5.55% | 4/3/2030 | 5,035 | 0.01% |
| HSBC Holdings plc | 30,000 | 4.95% | 31/3/2030 | 29,694 | 0.06% |
| HSBC Holdings plc | 35,000 | 3.97% | 22/5/2030 | 33,056 | 0.07% |
| HSBC Holdings plc | 35,000 | 5.29% | 19/11/2030 | 34,751 | 0.07% |
| HSBC Holdings plc | 15,000 | 2.85% | 4/6/2031 | 13,167 | 0.03% |
| HSBC Holdings plc | 15,000 | 5.73% | 17/5/2032 | 15,158 | 0.03% |
| HSBC Holdings plc | 70,000 | 2.80% | 24/5/2032 | 59,484 | 0.13% |
| HSBC Holdings plc | 10,000 | 2.87% | 22/11/2032 | 8,435 | 0.02% |
| HSBC Holdings plc | 20,000 | 4.76% | 29/3/2033 | 18,811 | 0.04% |
| HSBC Holdings plc | 25,000 | 5.40% | 11/8/2033 | 24,698 | 0.05% |
| HSBC Holdings plc | 35,000 | 8.11% | 3/11/2033 | 39,441 | 0.08% |
| HSBC Holdings plc | 25,000 | 6.25% | 9/3/2034 | 25,962 | 0.06% |
| HSBC Holdings plc | 20,000 | 6.55% | 20/6/2034 | 20,610 | 0.04% |
| HSBC Holdings plc | 25,000 | 7.40% | 13/11/2034 | 27,174 | 0.06% |
| HSBC Holdings plc | 25,000 | 5.72% | 4/3/2035 | 25,169 | 0.05% |
| HSBC Holdings plc | 25,000 | 5.87% | 18/11/2035 | 24,414 | 0.05% |
| HSBC Holdings plc | 20,000 | 6.50% | 2/5/2036 | 20,788 | 0.04% |
| HSBC Holdings plc | 35,000 | 6.50% | 15/9/2037 | 35,928 | 0.08% |
| HSBC Holdings plc | 5,000 | 6.80% | 1/6/2038 | 5,338 | 0.01% |
| HSBC Holdings plc | 10,000 | 6.10% | 14/1/2042 | 10,613 | 0.02% |
| HSBC Holdings plc | 35,000 | 6.33% | 9/3/2044 | 36,883 | 0.08% |
| HSBC Holdings plc | 15,000 | 5.25% | 14/3/2044 | 13,783 | 0.03% |
| Lloyds Banking Group plc | 15,000 | 4.65% | 24/3/2026 | 14,910 | 0.03% |
| Lloyds Banking Group plc | 20,000 | 3.75% | 11/1/2027 | 19,556 | 0.04% |
| Lloyds Banking Group plc | 10,000 | 1.63% | 11/5/2027 | 9,564 | 0.02% |
| Lloyds Banking Group plc | 15,000 | 5.46% | 5/1/2028 | 15,122 | 0.03% |
| Lloyds Banking Group plc | 15,000 | 3.75% | 18/3/2028 | 14,596 | 0.03% |
| Lloyds Banking Group plc | 5,000 | 4.38% | 22/3/2028 | 4,884 | 0.01% |
| Lloyds Banking Group plc | 15,000 | 4.55% | 16/8/2028 | 14,721 | 0.03% |
| Lloyds Banking Group plc | 20,000 | 3.57% | 7/11/2028 | 19,213 | 0.04% |
| Lloyds Banking Group plc | 20,000 | 5.87% | 6/3/2029 | 20,378 | 0.04% |
| Lloyds Banking Group plc | 10,000 | 5.72% | 5/6/2030 | 10,172 | 0.02% |
| Lloyds Banking Group plc | 10,000 | 4.98% | 11/8/2033 | 9,604 | 0.02% |
| Lloyds Banking Group plc | 20,000 | 7.95% | 15/11/2033 | 22,363 | 0.05% |
| Lloyds Banking Group plc | 25,000 | 5.68% | 5/1/2035 | 24,921 | 0.05% |
| Lloyds Banking Group plc | 15,000 | 5.59% | 26/11/2035 | 14,865 | 0.03% |
| Lloyds Banking Group plc | 5,000 | 5.30% | 1/12/2045 | 4,525 | 0.01% |
| Lloyds Banking Group plc | 20,000 | 3.37% | 14/12/2046 | 13,916 | 0.03% |
| Lloyds Banking Group plc | 15,000 | 4.34% | 9/1/2048 | 11,767 | 0.03% |
| NatWest Group plc | 40,000 | 4.80% | 5/4/2026 | 39,998 | 0.08% |
| NatWest Group plc | 30,000 | 7.47% | 10/11/2026 | 30,613 | 0.07% |
| NatWest Group plc | 15,000 | 5.85% | 2/3/2027 | 15,146 | 0.03% |
| NatWest Group plc | 15,000 | 1.64% | 14/6/2027 | 14,308 | 0.03% |
| NatWest Group plc | 10,000 | 5.58% | 1/3/2028 | 10,114 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| NatWest Group plc | 10,000 | 3.07% | 22/5/2028 | 9,562 | 0.02% |
| NatWest Group plc | 10,000 | 5.52% | 30/9/2028 | 10,123 | 0.02% |
| NatWest Group plc | 15,000 | 4.89% | 18/5/2029 | 14,847 | 0.03% |
| NatWest Group plc | 10,000 | 5.81% | 13/9/2029 | 10,196 | 0.02% |
| NatWest Group plc | 20,000 | 5.08% | 27/1/2030 | 19,802 | 0.04% |
| NatWest Group plc | 15,000 | 4.45% | 8/5/2030 | 14,465 | 0.03% |
| NatWest Group plc | 10,000 | 4.96% | 15/8/2030 | 9,851 | 0.02% |
| NatWest Group plc | 5,000 | 6.02% | 2/3/2034 | 5,124 | 0.01% |
| NatWest Group plc | 10,000 | 6.48% | 1/6/2034 | 10,267 | 0.02% |
| NatWest Group plc | 25,000 | 5.78% | 1/3/2035 | 25,145 | 0.05% |
| NatWest Group plc | 15,000 | 3.03% | 28/11/2035 | 12,951 | 0.03% |
| RELX Capital, Inc. | 10,000 | 4.00% | 18/3/2029 | 9,662 | 0.02% |
| Santander UK Group Holdings plc | 15,000 | 6.83% | 21/11/2026 | 15,216 | 0.03% |
| Santander UK Group Holdings plc | 15,000 | 2.47% | 11/1/2028 | 14,206 | 0.03% |
| Santander UK Group Holdings plc | 10,000 | 3.82% | 3/11/2028 | 9,625 | 0.02% |
| Santander UK Group Holdings plc | 15,000 | 6.53% | 10/1/2029 | 15,459 | 0.03% |
| Smith & Nephew plc | 10,000 | 2.03% | 14/10/2030 | 8,385 | 0.02% |
| Unilever Capital Corp. | 5,000 | 2.90% | 5/5/2027 | 4,826 | 0.01% |
| Unilever Capital Corp. | 20,000 | 3.50% | 22/3/2028 | 19,355 | 0.04% |
| Unilever Capital Corp. | 25,000 | 2.13% | 6/9/2029 | 22,255 | 0.05% |
| Unilever Capital Corp. | 10,000 | 1.75% | 12/8/2031 | 8,273 | 0.02% |
| Unilever Capital Corp. | 15,000 | 5.90% | 15/11/2032 | 15,920 | 0.03% |
| Unilever Capital Corp. | 5,000 | 4.63% | 12/8/2034 | 4,812 | 0.01% |
| Vodafone Group plc | 15,000 | 6.15% | 27/2/2037 | 15,744 | 0.03% |
| Vodafone Group plc | 20,000 | 5.25% | 30/5/2048 | 18,498 | 0.04% |
| Vodafone Group plc | 20,000 | 4.88% | 19/6/2049 | 17,196 | 0.04% |
| Vodafone Group plc | 20,000 | 4.25% | 17/9/2050 | 15,520 | 0.03% |
| Vodafone Group plc | 20,000 | 5.75% | 28/6/2054 | 19,326 | 0.04% |
| Vodafone Group plc | 20,000 | 5.88% | 28/6/2064 | 19,349 | 0.04% |
| | | | | 2,376,631 | 4.96% |
| United States 81.99% (30 June 2024: 82.27%) | | | | | |
| Abbott Laboratories | 20,000 | 3.75% | 30/11/2026 | 19,763 | 0.04% |
| Abbott Laboratories | 25,000 | 4.75% | 30/11/2036 | 24,139 | 0.05% |
| Abbott Laboratories | 35,000 | 4.90% | 30/11/2046 | 32,642 | 0.07% |
| AbbVie, Inc. | 25,000 | 3.20% | 14/5/2026 | 24,564 | 0.05% |
| AbbVie, Inc. ¹ | 50,000 | 2.95% | 21/11/2026 | 48,590 | 0.10% |
| AbbVie, Inc. | 35,000 | 4.80% | 15/3/2027 | 35,204 | 0.07% |
| AbbVie, Inc. | 20,000 | 4.25% | 14/11/2028 | 19,691 | 0.04% |
| AbbVie, Inc. ¹ | 35,000 | 4.80% | 15/3/2029 | 34,973 | 0.07% |
| AbbVie, Inc. | 60,000 | 3.20% | 21/11/2029 | 55,707 | 0.12% |
| AbbVie, Inc. | 25,000 | 4.95% | 15/3/2031 | 24,986 | 0.05% |
| AbbVie, Inc. | 45,000 | 5.05% | 15/3/2034 | 44,477 | 0.09% |
| AbbVie, Inc. | 25,000 | 4.55% | 15/3/2035 | 23,502 | 0.05% |
| AbbVie, Inc. | 40,000 | 4.50% | 14/5/2035 | 37,424 | 0.08% |
| AbbVie, Inc. | 10,000 | 4.30% | 14/5/2036 | 9,130 | 0.02% |
| AbbVie, Inc. | 45,000 | 4.05% | 21/11/2039 | 38,478 | 0.08% |
| AbbVie, Inc. | 40,000 | 4.40% | 6/11/2042 | 34,608 | 0.07% |
| AbbVie, Inc. | 10,000 | 5.35% | 15/3/2044 | 9,715 | 0.02% |
| AbbVie, Inc. | 15,000 | 4.85% | 15/6/2044 | 13,586 | 0.03% |
| AbbVie, Inc. | 15,000 | 4.75% | 15/3/2045 | 13,371 | 0.03% |
| AbbVie, Inc. | 30,000 | 4.70% | 14/5/2045 | 26,528 | 0.06% |
| AbbVie, Inc. | 30,000 | 4.45% | 14/5/2046 | 25,531 | 0.05% |
| AbbVie, Inc. | 20,000 | 4.88% | 14/11/2048 | 17,963 | 0.04% |
| AbbVie, Inc. | 75,000 | 4.25% | 21/11/2049 | 61,082 | 0.13% |
| AbbVie, Inc. | 40,000 | 5.40% | 15/3/2054 | 38,539 | 0.08% |
| AbbVie, Inc. | 15,000 | 5.50% | 15/3/2064 | 14,351 | 0.03% |
| Accenture Capital, Inc. | 75,000 | 4.05% | 4/10/2029 | 72,806 | 0.15% |
| Accenture Capital, Inc. | 5,000 | 4.50% | 4/10/2034 | 4,753 | 0.01% |
| Adobe, Inc. | 15,000 | 2.15% | 1/2/2027 | 14,311 | 0.03% |
| Adobe, Inc. | 10,000 | 4.80% | 4/4/2029 | 10,045 | 0.02% |
| Adobe, Inc. | 10,000 | 2.30% | 1/2/2030 | 8,895 | 0.02% |
| Adobe, Inc. | 10,000 | 4.95% | 4/4/2034 | 9,911 | 0.02% |
| Aetna, Inc. | 5,000 | 6.63% | 15/6/2036 | 5,249 | 0.01% |
| Aflac, Inc. | 10,000 | 3.60% | 1/4/2030 | 9,396 | 0.02% |
| Agilent Technologies, Inc. | 10,000 | 2.30% | 12/3/2031 | 8,485 | 0.02% |
| Air Lease Corp. | 30,000 | 2.88% | 15/1/2026 | 29,348 | 0.06% |
| Air Lease Corp. | 10,000 | 3.75% | 1/6/2026 | 9,845 | 0.02% |
| Air Lease Corp. | 10,000 | 5.30% | 25/6/2026 | 10,066 | 0.02% |
| Air Lease Corp. | 20,000 | 1.88% | 15/8/2026 | 19,070 | 0.04% |
| Air Lease Corp. | 5,000 | 2.20% | 15/1/2027 | 4,746 | 0.01% |
| Air Lease Corp. | 15,000 | 3.13% | 1/12/2030 | 13,300 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Air Lease Corp. | 10,000 | 2.88% | 15/1/2032 | 8,521 | 0.02% |
| Air Products & Chemicals, Inc. | 5,000 | 4.60% | 8/2/2029 | 4,979 | 0.01% |
| Air Products & Chemicals, Inc. | 15,000 | 2.05% | 15/5/2030 | 13,018 | 0.03% |
| Air Products & Chemicals, Inc. | 20,000 | 4.85% | 8/2/2034 | 19,525 | 0.04% |
| Air Products & Chemicals, Inc. | 10,000 | 2.70% | 15/5/2040 | 7,132 | 0.02% |
| Air Products & Chemicals, Inc. | 5,000 | 2.80% | 15/5/2050 | 3,141 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 15,000 | 3.38% | 15/8/2031 | 13,433 | 0.03% |
| Alexandria Real Estate Equities, Inc. | 10,000 | 2.00% | 18/5/2032 | 7,971 | 0.02% |
| Alexandria Real Estate Equities, Inc. | 15,000 | 1.88% | 1/2/2033 | 11,560 | 0.02% |
| Alexandria Real Estate Equities, Inc. | 10,000 | 2.95% | 15/3/2034 | 8,238 | 0.02% |
| Alexandria Real Estate Equities, Inc. | 5,000 | 3.00% | 18/5/2051 | 3,062 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 15,000 | 3.55% | 15/3/2052 | 10,200 | 0.02% |
| Allstate Corp. | 10,000 | 5.25% | 30/3/2033 | 9,972 | 0.02% |
| Ally Financial, Inc. | 10,000 | 4.75% | 9/6/2027 | 9,928 | 0.02% |
| Ally Financial, Inc. | 15,000 | 7.10% | 15/11/2027 | 15,829 | 0.03% |
| Ally Financial, Inc. | 10,000 | 2.20% | 2/11/2028 | 8,904 | 0.02% |
| Ally Financial, Inc. | 10,000 | 6.99% | 13/6/2029 | 10,418 | 0.02% |
| Ally Financial, Inc. | 10,000 | 6.85% | 3/1/2030 | 10,372 | 0.02% |
| Ally Financial, Inc. | 20,000 | 8.00% | 1/11/2031 | 22,130 | 0.05% |
| Ally Financial, Inc. | 10,000 | 6.18% | 26/7/2035 | 9,885 | 0.02% |
| Alphabet, Inc. | 15,000 | 2.00% | 15/8/2026 | 14,448 | 0.03% |
| Alphabet, Inc. | 5,000 | 0.80% | 15/8/2027 | 4,573 | 0.01% |
| Alphabet, Inc. | 25,000 | 1.10% | 15/8/2030 | 20,795 | 0.04% |
| Alphabet, Inc. | 10,000 | 1.90% | 15/8/2040 | 6,529 | 0.01% |
| Alphabet, Inc. | 35,000 | 2.05% | 15/8/2050 | 19,413 | 0.04% |
| Alphabet, Inc. | 25,000 | 2.25% | 15/8/2060 | 13,523 | 0.03% |
| Amazon.com, Inc. | 30,000 | 1.00% | 12/5/2026 | 28,703 | 0.06% |
| Amazon.com, Inc. | 25,000 | 3.30% | 13/4/2027 | 24,405 | 0.05% |
| Amazon.com, Inc. | 10,000 | 1.20% | 3/6/2027 | 9,271 | 0.02% |
| Amazon.com, Inc. | 35,000 | 3.15% | 22/8/2027 | 33,842 | 0.07% |
| Amazon.com, Inc. | 20,000 | 4.55% | 1/12/2027 | 20,117 | 0.04% |
| Amazon.com, Inc. | 35,000 | 1.65% | 12/5/2028 | 31,887 | 0.07% |
| Amazon.com, Inc. | 15,000 | 3.45% | 13/4/2029 | 14,386 | 0.03% |
| Amazon.com, Inc. | 40,000 | 4.65% | 1/12/2029 | 40,258 | 0.08% |
| Amazon.com, Inc. | 20,000 | 1.50% | 3/6/2030 | 16,965 | 0.04% |
| Amazon.com, Inc. | 35,000 | 2.10% | 12/5/2031 | 29,879 | 0.06% |
| Amazon.com, Inc. | 25,000 | 3.60% | 13/4/2032 | 23,120 | 0.05% |
| Amazon.com, Inc. | 25,000 | 4.70% | 1/12/2032 | 24,877 | 0.05% |
| Amazon.com, Inc. | 20,000 | 4.80% | 5/12/2034 | 19,921 | 0.04% |
| Amazon.com, Inc. | 35,000 | 3.88% | 22/8/2037 | 30,942 | 0.06% |
| Amazon.com, Inc. | 25,000 | 2.88% | 12/5/2041 | 18,369 | 0.04% |
| Amazon.com, Inc. | 15,000 | 4.95% | 5/12/2044 | 14,307 | 0.03% |
| Amazon.com, Inc. | 45,000 | 4.05% | 22/8/2047 | 37,022 | 0.08% |
| Amazon.com, Inc. | 35,000 | 2.50% | 3/6/2050 | 20,861 | 0.04% |
| Amazon.com, Inc. | 40,000 | 3.10% | 12/5/2051 | 26,897 | 0.06% |
| Amazon.com, Inc. | 30,000 | 3.95% | 13/4/2052 | 23,628 | 0.05% |
| Amazon.com, Inc. | 25,000 | 4.25% | 22/8/2057 | 20,433 | 0.04% |
| Amazon.com, Inc. | 25,000 | 2.70% | 3/6/2060 | 14,323 | 0.03% |
| Amazon.com, Inc. | 20,000 | 3.25% | 12/5/2061 | 13,031 | 0.03% |
| Amazon.com, Inc. | 20,000 | 4.10% | 13/4/2062 | 15,677 | 0.03% |
| American Express Co. | 10,000 | 4.90% | 13/2/2026 | 10,033 | 0.02% |
| American Express Co. | 10,000 | 3.13% | 20/5/2026 | 9,799 | 0.02% |
| American Express Co. | 15,000 | 1.65% | 4/11/2026 | 14,220 | 0.03% |
| American Express Co. | 30,000 | 2.55% | 4/3/2027 | 28,715 | 0.06% |
| American Express Co. | 10,000 | 5.65% | 23/4/2027 | 10,106 | 0.02% |
| American Express Co. | 20,000 | 3.30% | 3/5/2027 | 19,406 | 0.04% |
| American Express Co. | 10,000 | 5.39% | 28/7/2027 | 10,109 | 0.02% |
| American Express Co. | 15,000 | 5.85% | 5/11/2027 | 15,460 | 0.03% |
| American Express Co. | 20,000 | 5.10% | 16/2/2028 | 20,109 | 0.04% |
| American Express Co. | 15,000 | 5.04% | 26/7/2028 | 15,055 | 0.03% |
| American Express Co. | 10,000 | 4.05% | 3/5/2029 | 9,754 | 0.02% |
| American Express Co. | 20,000 | 5.28% | 27/7/2029 | 20,189 | 0.04% |
| American Express Co. | 30,000 | 5.53% | 25/4/2030 | 30,541 | 0.06% |
| American Express Co. | 10,000 | 6.49% | 30/10/2031 | 10,679 | 0.02% |
| American Express Co. | 10,000 | 4.99% | 26/5/2033 | 9,771 | 0.02% |
| American Express Co. | 20,000 | 4.42% | 3/8/2033 | 19,006 | 0.04% |
| American Express Co. | 5,000 | 5.04% | 1/5/2034 | 4,910 | 0.01% |
| American Express Co. | 25,000 | 5.28% | 26/7/2035 | 24,718 | 0.05% |
| American Express Co. | 15,000 | 4.05% | 3/12/2042 | 12,566 | 0.03% |
| American Honda Finance Corp. | 10,000 | 4.95% | 9/1/2026 | 10,019 | 0.02% |
| American Honda Finance Corp. | 5,000 | 5.25% | 7/7/2026 | 5,038 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| American Honda Finance Corp. | 20,000 | 1.30% | 9/9/2026 | 18,908 | 0.04% |
| American Honda Finance Corp. | 10,000 | 4.40% | 5/10/2026 | 9,965 | 0.02% |
| American Honda Finance Corp. | 5,000 | 2.00% | 24/3/2028 | 4,569 | 0.01% |
| American Honda Finance Corp. | 10,000 | 5.65% | 15/11/2028 | 10,257 | 0.02% |
| American Honda Finance Corp. | 25,000 | 4.90% | 13/3/2029 | 24,919 | 0.05% |
| American Honda Finance Corp. | 10,000 | 4.40% | 5/9/2029 | 9,729 | 0.02% |
| American Honda Finance Corp. | 15,000 | 5.05% | 10/7/2031 | 14,827 | 0.03% |
| American Honda Finance Corp. | 10,000 | 4.90% | 10/1/2034 | 9,598 | 0.02% |
| American International Group, Inc. | 10,000 | 5.13% | 27/3/2033 | 9,896 | 0.02% |
| American International Group, Inc. | 10,000 | 4.75% | 1/4/2048 | 8,867 | 0.02% |
| American International Group, Inc. | 10,000 | 4.38% | 30/6/2050 | 8,264 | 0.02% |
| American Tower Corp. | 10,000 | 3.38% | 15/10/2026 | 9,767 | 0.02% |
| American Tower Corp. | 5,000 | 3.55% | 15/7/2027 | 4,844 | 0.01% |
| American Tower Corp. | 30,000 | 5.80% | 15/11/2028 | 30,772 | 0.06% |
| American Tower Corp. | 10,000 | 3.80% | 15/8/2029 | 9,469 | 0.02% |
| American Tower Corp. | 10,000 | 2.90% | 15/1/2030 | 9,003 | 0.02% |
| American Tower Corp. | 5,000 | 1.88% | 15/10/2030 | 4,181 | 0.01% |
| American Tower Corp. | 10,000 | 5.65% | 15/3/2033 | 10,132 | 0.02% |
| American Tower Corp. | 20,000 | 5.55% | 15/7/2033 | 20,132 | 0.04% |
| American Tower Corp. | 10,000 | 5.90% | 15/11/2033 | 10,298 | 0.02% |
| American Tower Corp. | 15,000 | 3.10% | 15/6/2050 | 9,635 | 0.02% |
| American Tower Corp. | 5,000 | 2.95% | 15/1/2051 | 3,099 | 0.01% |
| American Water Capital Corp. | 10,000 | 4.45% | 1/6/2032 | 9,543 | 0.02% |
| American Water Capital Corp. | 5,000 | 6.59% | 15/10/2037 | 5,510 | 0.01% |
| American Water Capital Corp. | 10,000 | 3.75% | 1/9/2047 | 7,434 | 0.02% |
| Ameriprise Financial, Inc. | 5,000 | 5.15% | 15/5/2033 | 4,988 | 0.01% |
| Amgen, Inc. | 20,000 | 5.51% | 2/3/2026 | 19,994 | 0.04% |
| Amgen, Inc. | 35,000 | 2.60% | 19/8/2026 | 33,875 | 0.07% |
| Amgen, Inc. | 20,000 | 2.20% | 21/2/2027 | 18,968 | 0.04% |
| Amgen, Inc. ¹ | 45,000 | 5.15% | 2/3/2028 | 45,328 | 0.10% |
| Amgen, Inc. | 5,000 | 1.65% | 15/8/2028 | 4,469 | 0.01% |
| Amgen, Inc. | 15,000 | 3.00% | 22/2/2029 | 13,946 | 0.03% |
| Amgen, Inc. | 15,000 | 4.05% | 18/8/2029 | 14,427 | 0.03% |
| Amgen, Inc. | 20,000 | 2.45% | 21/2/2030 | 17,673 | 0.04% |
| Amgen, Inc. | 40,000 | 5.25% | 2/3/2030 | 40,365 | 0.08% |
| Amgen, Inc. | 10,000 | 2.30% | 25/2/2031 | 8,518 | 0.02% |
| Amgen, Inc. | 10,000 | 2.00% | 15/1/2032 | 8,114 | 0.02% |
| Amgen, Inc. | 10,000 | 3.35% | 22/2/2032 | 8,912 | 0.02% |
| Amgen, Inc. | 5,000 | 4.20% | 1/3/2033 | 4,636 | 0.01% |
| Amgen, Inc. | 50,000 | 5.25% | 2/3/2033 | 49,647 | 0.10% |
| Amgen, Inc. | 30,000 | 3.15% | 21/2/2040 | 22,299 | 0.05% |
| Amgen, Inc. | 20,000 | 2.80% | 15/8/2041 | 13,900 | 0.03% |
| Amgen, Inc. | 30,000 | 5.60% | 2/3/2043 | 29,198 | 0.06% |
| Amgen, Inc. | 30,000 | 4.40% | 1/5/2045 | 24,840 | 0.05% |
| Amgen, Inc. | 20,000 | 4.56% | 15/6/2048 | 16,650 | 0.04% |
| Amgen, Inc. | 25,000 | 3.38% | 21/2/2050 | 17,126 | 0.04% |
| Amgen, Inc. | 35,000 | 4.66% | 15/6/2051 | 29,371 | 0.06% |
| Amgen, Inc. | 20,000 | 3.00% | 15/1/2052 | 12,634 | 0.03% |
| Amgen, Inc. | 15,000 | 4.20% | 22/2/2052 | 11,604 | 0.02% |
| Amgen, Inc. | 10,000 | 4.88% | 1/3/2053 | 8,577 | 0.02% |
| Amgen, Inc. | 55,000 | 5.65% | 2/3/2053 | 53,021 | 0.11% |
| Amgen, Inc. | 20,000 | 2.77% | 1/9/2053 | 11,639 | 0.02% |
| Amgen, Inc. | 15,000 | 4.40% | 22/2/2062 | 11,627 | 0.02% |
| Amgen, Inc. | 30,000 | 5.75% | 2/3/2063 | 28,778 | 0.06% |
| Amphenol Corp. | 15,000 | 2.80% | 15/2/2030 | 13,569 | 0.03% |
| Amphenol Corp. | 10,000 | 5.00% | 15/1/2035 | 9,763 | 0.02% |
| Aon Corp. | 15,000 | 3.75% | 2/5/2029 | 14,256 | 0.03% |
| Aon Corp. | 10,000 | 2.80% | 15/5/2030 | 8,900 | 0.02% |
| Aon Corp./Aon Global Holdings plc | 5,000 | 5.35% | 28/2/2033 | 4,974 | 0.01% |
| Aon Corp./Aon Global Holdings plc | 10,000 | 3.90% | 28/2/2052 | 7,345 | 0.02% |
| Aon North America, Inc. | 5,000 | 5.15% | 1/3/2029 | 5,018 | 0.01% |
| Aon North America, Inc. | 35,000 | 5.45% | 1/3/2034 | 34,981 | 0.07% |
| Aon North America, Inc. | 30,000 | 5.75% | 1/3/2054 | 29,294 | 0.06% |
| Apollo Global Management, Inc. | 10,000 | 5.80% | 21/5/2054 | 10,043 | 0.02% |
| Apple, Inc. | 30,000 | 0.70% | 8/2/2026 | 28,826 | 0.06% |
| Apple, Inc. | 35,000 | 3.25% | 23/2/2026 | 34,561 | 0.07% |
| Apple, Inc. | 35,000 | 2.45% | 4/8/2026 | 33,964 | 0.07% |
| Apple, Inc. | 30,000 | 2.05% | 11/9/2026 | 28,871 | 0.06% |
| Apple, Inc. | 20,000 | 3.35% | 9/2/2027 | 19,592 | 0.04% |
| Apple, Inc. | 20,000 | 3.20% | 11/5/2027 | 19,444 | 0.04% |
| Apple, Inc. | 10,000 | 3.00% | 20/6/2027 | 9,697 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Apple, Inc. | 20,000 | 2.90% | 12/9/2027 | 19,233 | 0.04% |
| Apple, Inc. | 15,000 | 3.00% | 13/11/2027 | 14,483 | 0.03% |
| Apple, Inc. | 30,000 | 1.20% | 8/2/2028 | 27,108 | 0.06% |
| Apple, Inc. | 15,000 | 4.00% | 10/5/2028 | 14,785 | 0.03% |
| Apple, Inc. | 25,000 | 1.40% | 5/8/2028 | 22,440 | 0.05% |
| Apple, Inc. | 10,000 | 3.25% | 8/8/2029 | 9,444 | 0.02% |
| Apple, Inc. | 20,000 | 2.20% | 11/9/2029 | 17,999 | 0.04% |
| Apple, Inc. | 20,000 | 1.65% | 11/5/2030 | 17,186 | 0.04% |
| Apple, Inc. | 15,000 | 1.25% | 20/8/2030 | 12,528 | 0.03% |
| Apple, Inc. | 25,000 | 1.65% | 8/2/2031 | 21,028 | 0.04% |
| Apple, Inc. | 20,000 | 1.70% | 5/8/2031 | 16,659 | 0.04% |
| Apple, Inc. | 25,000 | 3.35% | 8/8/2032 | 22,909 | 0.05% |
| Apple, Inc. | 20,000 | 4.30% | 10/5/2033 | 19,512 | 0.04% |
| Apple, Inc. | 15,000 | 4.50% | 23/2/2036 | 14,626 | 0.03% |
| Apple, Inc. | 20,000 | 2.38% | 8/2/2041 | 13,765 | 0.03% |
| Apple, Inc. ¹ | 35,000 | 3.85% | 4/5/2043 | 28,958 | 0.06% |
| Apple, Inc. | 10,000 | 4.45% | 6/5/2044 | 9,102 | 0.02% |
| Apple, Inc. | 23,000 | 3.45% | 9/2/2045 | 17,606 | 0.04% |
| Apple, Inc. | 20,000 | 4.38% | 13/5/2045 | 17,630 | 0.04% |
| Apple, Inc. | 45,000 | 4.65% | 23/2/2046 | 41,079 | 0.09% |
| Apple, Inc. | 20,000 | 3.85% | 4/8/2046 | 16,097 | 0.03% |
| Apple, Inc. | 15,000 | 4.25% | 9/2/2047 | 12,816 | 0.03% |
| Apple, Inc. | 10,000 | 3.75% | 12/9/2047 | 7,857 | 0.02% |
| Apple, Inc. | 15,000 | 3.75% | 13/11/2047 | 11,790 | 0.02% |
| Apple, Inc. | 25,000 | 2.95% | 11/9/2049 | 16,677 | 0.04% |
| Apple, Inc. | 34,000 | 2.65% | 11/5/2050 | 21,116 | 0.04% |
| Apple, Inc. | 20,000 | 2.40% | 20/8/2050 | 11,783 | 0.02% |
| Apple, Inc. | 35,000 | 2.65% | 8/2/2051 | 21,578 | 0.05% |
| Apple, Inc. | 35,000 | 2.70% | 5/8/2051 | 21,752 | 0.05% |
| Apple, Inc. | 20,000 | 3.95% | 8/8/2052 | 15,907 | 0.03% |
| Apple, Inc. | 20,000 | 4.85% | 10/5/2053 | 18,900 | 0.04% |
| Apple, Inc. | 25,000 | 2.55% | 20/8/2060 | 14,602 | 0.03% |
| Apple, Inc. | 30,000 | 2.80% | 8/2/2061 | 17,787 | 0.04% |
| Apple, Inc. | 15,000 | 2.85% | 5/8/2061 | 9,021 | 0.02% |
| Apple, Inc. | 5,000 | 4.10% | 8/8/2062 | 3,969 | 0.01% |
| Applied Materials, Inc. | 10,000 | 3.30% | 1/4/2027 | 9,741 | 0.02% |
| Applied Materials, Inc. | 10,000 | 1.75% | 1/6/2030 | 8,543 | 0.02% |
| Applied Materials, Inc. | 20,000 | 4.35% | 1/4/2047 | 16,930 | 0.04% |
| Aptiv Swiss Holdings Ltd. | 10,000 | 3.25% | 1/3/2032 | 8,626 | 0.02% |
| Aptiv Swiss Holdings Ltd. | 20,000 | 3.10% | 1/12/2051 | 11,684 | 0.02% |
| Aptiv Swiss Holdings Ltd. | 10,000 | 4.15% | 1/5/2052 | 7,102 | 0.02% |
| Arch Capital Group Ltd. | 10,000 | 3.64% | 30/6/2050 | 7,136 | 0.02% |
| Ares Capital Corp. | 35,000 | 3.88% | 15/1/2026 | 34,593 | 0.07% |
| Ares Capital Corp. | 35,000 | 7.00% | 15/1/2027 | 36,277 | 0.08% |
| Ares Capital Corp. | 20,000 | 2.88% | 15/6/2028 | 18,431 | 0.04% |
| Ares Capital Corp. | 25,000 | 5.95% | 15/7/2029 | 25,299 | 0.05% |
| Ares Management Corp. | 10,000 | 5.60% | 11/10/2054 | 9,526 | 0.02% |
| Arthur J Gallagher & Co. | 5,000 | 4.60% | 15/12/2027 | 4,980 | 0.01% |
| Arthur J Gallagher & Co. | 5,000 | 4.85% | 15/12/2029 | 4,976 | 0.01% |
| Arthur J Gallagher & Co. | 5,000 | 5.15% | 15/2/2035 | 4,874 | 0.01% |
| Arthur J Gallagher & Co. | 17,000 | 3.50% | 20/5/2051 | 11,712 | 0.02% |
| Arthur J Gallagher & Co. | 5,000 | 5.55% | 15/2/2055 | 4,801 | 0.01% |
| Ascension Health | 20,000 | 2.53% | 15/11/2029 | 17,975 | 0.04% |
| Ascension Health | 10,000 | 3.95% | 15/11/2046 | 7,980 | 0.02% |
| AT&T, Inc. | 30,000 | 1.70% | 25/3/2026 | 28,950 | 0.06% |
| AT&T, Inc. | 5,000 | 3.80% | 15/2/2027 | 4,904 | 0.01% |
| AT&T, Inc. | 10,000 | 4.25% | 1/3/2027 | 9,905 | 0.02% |
| AT&T, Inc. | 40,000 | 2.30% | 1/6/2027 | 37,763 | 0.08% |
| AT&T, Inc. | 55,000 | 1.65% | 1/2/2028 | 50,008 | 0.10% |
| AT&T, Inc. | 15,000 | 4.10% | 15/2/2028 | 14,675 | 0.03% |
| AT&T, Inc. | 40,000 | 4.35% | 1/3/2029 | 39,152 | 0.08% |
| AT&T, Inc. | 30,000 | 4.30% | 15/2/2030 | 29,035 | 0.06% |
| AT&T, Inc. | 40,000 | 2.75% | 1/6/2031 | 34,799 | 0.07% |
| AT&T, Inc. | 30,000 | 2.25% | 1/2/2032 | 24,784 | 0.05% |
| AT&T, Inc. | 60,000 | 2.55% | 1/12/2033 | 48,327 | 0.10% |
| AT&T, Inc. | 35,000 | 5.40% | 15/2/2034 | 35,159 | 0.07% |
| AT&T, Inc. | 45,000 | 4.50% | 15/5/2035 | 41,636 | 0.09% |
| AT&T, Inc. | 5,000 | 5.25% | 1/3/2037 | 4,884 | 0.01% |
| AT&T, Inc. | 40,000 | 3.50% | 1/6/2041 | 30,642 | 0.06% |
| AT&T, Inc. | 20,000 | 4.30% | 15/12/2042 | 16,632 | 0.04% |
| AT&T, Inc. | 10,000 | 4.35% | 15/6/2045 | 8,211 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| AT&T, Inc. | 30,000 | 4.75% | 15/5/2046 | 26,051 | 0.05% |
| AT&T, Inc. | 25,000 | 4.50% | 9/3/2048 | 20,607 | 0.04% |
| AT&T, Inc. | 40,000 | 3.65% | 1/6/2051 | 28,221 | 0.06% |
| AT&T, Inc. | 5,000 | 3.30% | 1/2/2052 | 3,318 | 0.01% |
| AT&T, Inc. | 85,000 | 3.50% | 15/9/2053 | 57,295 | 0.12% |
| AT&T, Inc. | 90,000 | 3.55% | 15/9/2055 | 60,709 | 0.13% |
| AT&T, Inc. | 75,000 | 3.80% | 1/12/2057 | 51,936 | 0.11% |
| AT&T, Inc. | 95,000 | 3.65% | 15/9/2059 | 63,005 | 0.13% |
| AT&T, Inc. | 35,000 | 3.85% | 1/6/2060 | 24,271 | 0.05% |
| Athene Holding Ltd. | 10,000 | 4.13% | 12/1/2028 | 9,753 | 0.02% |
| Athene Holding Ltd. | 15,000 | 6.25% | 1/4/2054 | 15,065 | 0.03% |
| Autodesk, Inc. | 10,000 | 2.40% | 15/12/2031 | 8,399 | 0.02% |
| Automatic Data Processing, Inc. | 10,000 | 1.70% | 15/5/2028 | 9,130 | 0.02% |
| Automatic Data Processing, Inc. | 10,000 | 1.25% | 1/9/2030 | 8,308 | 0.02% |
| Automatic Data Processing, Inc. | 10,000 | 4.45% | 9/9/2034 | 9,511 | 0.02% |
| AutoZone, Inc. | 15,000 | 4.00% | 15/4/2030 | 14,291 | 0.03% |
| AutoZone, Inc. | 5,000 | 4.75% | 1/8/2032 | 4,837 | 0.01% |
| Bank of America Corp. | 65,000 | 4.45% | 3/3/2026 | 64,748 | 0.14% |
| Bank of America Corp. | 25,000 | 3.50% | 19/4/2026 | 24,640 | 0.05% |
| Bank of America Corp. | 10,000 | 4.25% | 22/10/2026 | 9,912 | 0.02% |
| Bank of America Corp. | 40,000 | 5.08% | 20/1/2027 | 40,124 | 0.08% |
| Bank of America Corp. | 30,000 | 1.66% | 11/3/2027 | 28,901 | 0.06% |
| Bank of America Corp. | 40,000 | 3.56% | 23/4/2027 | 39,346 | 0.08% |
| Bank of America Corp. | 65,000 | 1.73% | 22/7/2027 | 61,969 | 0.13% |
| Bank of America Corp. | 40,000 | 5.93% | 15/9/2027 | 40,701 | 0.09% |
| Bank of America Corp. | 25,000 | 3.25% | 21/10/2027 | 24,099 | 0.05% |
| Bank of America Corp. | 15,000 | 4.18% | 25/11/2027 | 14,731 | 0.03% |
| Bank of America Corp. | 20,000 | 3.82% | 20/1/2028 | 19,585 | 0.04% |
| Bank of America Corp. | 30,000 | 2.55% | 4/2/2028 | 28,591 | 0.06% |
| Bank of America Corp. | 15,000 | 3.71% | 24/4/2028 | 14,606 | 0.03% |
| Bank of America Corp. | 15,000 | 4.38% | 27/4/2028 | 14,832 | 0.03% |
| Bank of America Corp. | 40,000 | 3.59% | 21/7/2028 | 38,717 | 0.08% |
| Bank of America Corp. | 25,000 | 4.95% | 22/7/2028 | 25,049 | 0.05% |
| Bank of America Corp. | 15,000 | 6.20% | 10/11/2028 | 15,531 | 0.03% |
| Bank of America Corp. | 65,000 | 3.42% | 20/12/2028 | 62,324 | 0.13% |
| Bank of America Corp. | 30,000 | 3.97% | 5/3/2029 | 29,086 | 0.06% |
| Bank of America Corp. | 40,000 | 5.20% | 25/4/2029 | 40,200 | 0.08% |
| Bank of America Corp. | 45,000 | 2.09% | 14/6/2029 | 40,794 | 0.09% |
| Bank of America Corp. | 50,000 | 4.27% | 23/7/2029 | 48,685 | 0.10% |
| Bank of America Corp. | 25,000 | 5.82% | 15/9/2029 | 25,625 | 0.05% |
| Bank of America Corp. | 30,000 | 3.97% | 7/2/2030 | 28,761 | 0.06% |
| Bank of America Corp. | 50,000 | 3.19% | 23/7/2030 | 46,023 | 0.10% |
| Bank of America Corp. | 25,000 | 2.88% | 22/10/2030 | 22,605 | 0.05% |
| Bank of America Corp. | 60,000 | 2.50% | 13/2/2031 | 52,673 | 0.11% |
| Bank of America Corp. | 30,000 | 2.59% | 29/4/2031 | 26,369 | 0.06% |
| Bank of America Corp. | 30,000 | 1.90% | 23/7/2031 | 25,246 | 0.05% |
| Bank of America Corp. | 30,000 | 1.92% | 24/10/2031 | 25,035 | 0.05% |
| Bank of America Corp. | 30,000 | 2.65% | 11/3/2032 | 25,827 | 0.05% |
| Bank of America Corp. | 55,000 | 2.69% | 22/4/2032 | 47,293 | 0.10% |
| Bank of America Corp. | 40,000 | 2.30% | 21/7/2032 | 33,359 | 0.07% |
| Bank of America Corp. | 40,000 | 2.57% | 20/10/2032 | 33,679 | 0.07% |
| Bank of America Corp. | 40,000 | 2.97% | 4/2/2033 | 34,395 | 0.07% |
| Bank of America Corp. | 55,000 | 4.57% | 27/4/2033 | 52,322 | 0.11% |
| Bank of America Corp. | 65,000 | 5.02% | 22/7/2033 | 63,762 | 0.13% |
| Bank of America Corp. | 55,000 | 5.29% | 25/4/2034 | 54,592 | 0.11% |
| Bank of America Corp. | 40,000 | 5.87% | 15/9/2034 | 41,101 | 0.09% |
| Bank of America Corp. | 60,000 | 5.47% | 23/1/2035 | 60,178 | 0.13% |
| Bank of America Corp. | 30,000 | 5.43% | 15/8/2035 | 29,208 | 0.06% |
| Bank of America Corp. | 50,000 | 5.52% | 25/10/2035 | 49,095 | 0.10% |
| Bank of America Corp. | 35,000 | 2.48% | 21/9/2036 | 28,509 | 0.06% |
| Bank of America Corp. | 25,000 | 3.85% | 8/3/2037 | 22,141 | 0.05% |
| Bank of America Corp. | 30,000 | 4.24% | 24/4/2038 | 26,593 | 0.06% |
| Bank of America Corp. | 25,000 | 7.75% | 14/5/2038 | 29,224 | 0.06% |
| Bank of America Corp. | 25,000 | 4.08% | 23/4/2040 | 21,252 | 0.04% |
| Bank of America Corp. | 85,000 | 2.68% | 19/6/2041 | 58,870 | 0.12% |
| Bank of America Corp. | 15,000 | 5.88% | 7/2/2042 | 15,649 | 0.03% |
| Bank of America Corp. | 40,000 | 3.31% | 22/4/2042 | 29,942 | 0.06% |
| Bank of America Corp. | 20,000 | 5.00% | 21/1/2044 | 18,689 | 0.04% |
| Bank of America Corp. | 25,000 | 4.44% | 20/1/2048 | 21,018 | 0.04% |
| Bank of America Corp. | 15,000 | 3.95% | 23/1/2049 | 11,475 | 0.02% |
| Bank of America Corp. | 30,000 | 4.33% | 15/3/2050 | 24,459 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bank of America Corp. | 75,000 | 4.08% | 20/3/2051 | 58,588 | 0.12% |
| Bank of America Corp. | 20,000 | 2.83% | 24/10/2051 | 12,283 | 0.03% |
| Bank of America Corp. | 10,000 | 3.48% | 13/3/2052 | 7,071 | 0.02% |
| Bank of America Corp. | 30,000 | 2.97% | 21/7/2052 | 19,042 | 0.04% |
| Bank of America NA | 25,000 | 5.53% | 18/8/2026 | 25,350 | 0.05% |
| Bank of America NA | 10,000 | 6.00% | 15/10/2036 | 10,341 | 0.02% |
| Bank of New York Mellon Corp. | 10,000 | 2.80% | 4/5/2026 | 9,788 | 0.02% |
| Bank of New York Mellon Corp. | 10,000 | 2.05% | 26/1/2027 | 9,523 | 0.02% |
| Bank of New York Mellon Corp. | 20,000 | 4.95% | 26/4/2027 | 20,079 | 0.04% |
| Bank of New York Mellon Corp. | 30,000 | 3.25% | 16/5/2027 | 29,110 | 0.06% |
| Bank of New York Mellon Corp. | 15,000 | 3.40% | 29/1/2028 | 14,462 | 0.03% |
| Bank of New York Mellon Corp. | 20,000 | 3.44% | 7/2/2028 | 19,464 | 0.04% |
| Bank of New York Mellon Corp. | 5,000 | 3.85% | 28/4/2028 | 4,875 | 0.01% |
| Bank of New York Mellon Corp. | 10,000 | 4.89% | 21/7/2028 | 10,035 | 0.02% |
| Bank of New York Mellon Corp. | 20,000 | 5.80% | 25/10/2028 | 20,524 | 0.04% |
| Bank of New York Mellon Corp. | 10,000 | 4.54% | 1/2/2029 | 9,915 | 0.02% |
| Bank of New York Mellon Corp. | 10,000 | 3.30% | 23/8/2029 | 9,299 | 0.02% |
| Bank of New York Mellon Corp. | 10,000 | 6.32% | 25/10/2029 | 10,504 | 0.02% |
| Bank of New York Mellon Corp. | 10,000 | 4.98% | 14/3/2030 | 9,996 | 0.02% |
| Bank of New York Mellon Corp. | 15,000 | 5.06% | 22/7/2032 | 14,966 | 0.03% |
| Bank of New York Mellon Corp. | 5,000 | 4.29% | 13/6/2033 | 4,709 | 0.01% |
| Bank of New York Mellon Corp. | 28,000 | 5.83% | 25/10/2033 | 28,990 | 0.06% |
| Bank of New York Mellon Corp. | 25,000 | 4.71% | 1/2/2034 | 24,007 | 0.05% |
| Bank of New York Mellon Corp. | 10,000 | 4.97% | 26/4/2034 | 9,789 | 0.02% |
| Bank of New York Mellon Corp. | 10,000 | 5.19% | 14/3/2035 | 9,888 | 0.02% |
| Becton Dickinson & Co. | 20,000 | 3.70% | 6/6/2027 | 19,515 | 0.04% |
| Becton Dickinson & Co. | 20,000 | 4.69% | 13/2/2028 | 19,895 | 0.04% |
| Becton Dickinson & Co. | 15,000 | 2.82% | 20/5/2030 | 13,437 | 0.03% |
| Becton Dickinson & Co. | 15,000 | 1.96% | 11/2/2031 | 12,485 | 0.03% |
| Becton Dickinson & Co. | 20,000 | 4.69% | 15/12/2044 | 17,307 | 0.04% |
| Becton Dickinson & Co. | 10,000 | 4.67% | 6/6/2047 | 8,544 | 0.02% |
| Berry Global, Inc. | 20,000 | 1.57% | 15/1/2026 | 19,302 | 0.04% |
| Berry Global, Inc. | 10,000 | 5.80% | 15/6/2031 | 10,186 | 0.02% |
| Berry Global, Inc. | 10,000 | 5.65% | 15/1/2034 | 10,043 | 0.02% |
| Biogen, Inc. | 25,000 | 2.25% | 1/5/2030 | 21,604 | 0.05% |
| Biogen, Inc. | 10,000 | 5.20% | 15/9/2045 | 9,054 | 0.02% |
| Biogen, Inc. | 20,000 | 3.15% | 1/5/2050 | 12,604 | 0.03% |
| Bio-Rad Laboratories, Inc. | 5,000 | 3.70% | 15/3/2032 | 4,480 | 0.01% |
| BlackRock Funding, Inc. | 10,000 | 5.00% | 14/3/2034 | 9,882 | 0.02% |
| BlackRock Funding, Inc. | 15,000 | 5.25% | 14/3/2054 | 14,166 | 0.03% |
| BlackRock Funding, Inc. | 20,000 | 5.35% | 8/1/2055 | 19,137 | 0.04% |
| Blackrock, Inc. | 15,000 | 3.25% | 30/4/2029 | 14,171 | 0.03% |
| Blackrock, Inc. | 20,000 | 2.40% | 30/4/2030 | 17,750 | 0.04% |
| Blackrock, Inc. | 15,000 | 1.90% | 28/1/2031 | 12,638 | 0.03% |
| Blackrock, Inc. | 20,000 | 2.10% | 25/2/2032 | 16,464 | 0.03% |
| Blackrock, Inc. | 30,000 | 4.75% | 25/5/2033 | 29,334 | 0.06% |
| Blackstone Reg Finance Co. LLC | 10,000 | 5.00% | 6/12/2034 | 9,684 | 0.02% |
| Blue Owl Capital Corp. | 15,000 | 2.88% | 11/6/2028 | 13,638 | 0.03% |
| Blue Owl Capital Corp. | 25,000 | 5.95% | 15/3/2029 | 25,102 | 0.05% |
| Blue Owl Finance LLC | 20,000 | 6.25% | 18/4/2034 | 20,546 | 0.04% |
| Booking Holdings, Inc. | 10,000 | 3.60% | 1/6/2026 | 9,872 | 0.02% |
| Booking Holdings, Inc. | 15,000 | 4.63% | 13/4/2030 | 14,861 | 0.03% |
| BorgWarner, Inc. | 10,000 | 2.65% | 1/7/2027 | 9,511 | 0.02% |
| Boston Properties LP | 10,000 | 3.65% | 1/2/2026 | 9,857 | 0.02% |
| Boston Properties LP | 15,000 | 2.75% | 1/10/2026 | 14,452 | 0.03% |
| Boston Properties LP | 15,000 | 6.75% | 1/12/2027 | 15,652 | 0.03% |
| Boston Properties LP | 5,000 | 4.50% | 1/12/2028 | 4,867 | 0.01% |
| Boston Properties LP | 20,000 | 3.40% | 21/6/2029 | 18,362 | 0.04% |
| Boston Properties LP | 20,000 | 3.25% | 30/1/2031 | 17,588 | 0.04% |
| Boston Properties LP | 10,000 | 2.55% | 1/4/2032 | 8,093 | 0.02% |
| Boston Properties LP | 10,000 | 2.45% | 1/10/2033 | 7,713 | 0.02% |
| Boston Properties LP | 10,000 | 6.50% | 15/1/2034 | 10,481 | 0.02% |
| Boston Properties LP | 5,000 | 5.75% | 15/1/2035 | 4,906 | 0.01% |
| Boston Scientific Corp. | 20,000 | 2.65% | 1/6/2030 | 17,860 | 0.04% |
| Brighthouse Financial, Inc. | 15,000 | 3.70% | 22/6/2027 | 14,556 | 0.03% |
| Brighthouse Financial, Inc. | 10,000 | 4.70% | 22/6/2047 | 7,758 | 0.02% |
| Bristol-Myers Squibb Co. | 15,000 | 4.95% | 20/2/2026 | 15,077 | 0.03% |
| Bristol-Myers Squibb Co. | 30,000 | 3.20% | 15/6/2026 | 29,471 | 0.06% |
| Bristol-Myers Squibb Co. | 15,000 | 4.90% | 22/2/2027 | 15,127 | 0.03% |
| Bristol-Myers Squibb Co. | 10,000 | 1.13% | 13/11/2027 | 9,107 | 0.02% |
| Bristol-Myers Squibb Co. | 15,000 | 3.90% | 20/2/2028 | 14,685 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bristol-Myers Squibb Co. | 20,000 | 4.90% | 22/2/2029 | 20,104 | 0.04% |
| Bristol-Myers Squibb Co. | 25,000 | 3.40% | 26/7/2029 | 23,575 | 0.05% |
| Bristol-Myers Squibb Co. | 10,000 | 1.45% | 13/11/2030 | 8,279 | 0.02% |
| Bristol-Myers Squibb Co. | 10,000 | 5.75% | 1/2/2031 | 10,404 | 0.02% |
| Bristol-Myers Squibb Co. | 15,000 | 5.10% | 22/2/2031 | 15,098 | 0.03% |
| Bristol-Myers Squibb Co. | 25,000 | 2.95% | 15/3/2032 | 21,790 | 0.05% |
| Bristol-Myers Squibb Co. | 10,000 | 5.90% | 15/11/2033 | 10,497 | 0.02% |
| Bristol-Myers Squibb Co. | 40,000 | 5.20% | 22/2/2034 | 39,897 | 0.08% |
| Bristol-Myers Squibb Co. | 30,000 | 4.13% | 15/6/2039 | 25,875 | 0.05% |
| Bristol-Myers Squibb Co. | 15,000 | 2.35% | 13/11/2040 | 9,940 | 0.02% |
| Bristol-Myers Squibb Co. | 20,000 | 3.55% | 15/3/2042 | 15,471 | 0.03% |
| Bristol-Myers Squibb Co. | 15,000 | 4.35% | 15/11/2047 | 12,362 | 0.03% |
| Bristol-Myers Squibb Co. | 15,000 | 4.55% | 20/2/2048 | 12,756 | 0.03% |
| Bristol-Myers Squibb Co. | 50,000 | 4.25% | 26/10/2049 | 40,498 | 0.08% |
| Bristol-Myers Squibb Co. | 15,000 | 2.55% | 13/11/2050 | 8,670 | 0.02% |
| Bristol-Myers Squibb Co. | 25,000 | 3.70% | 15/3/2052 | 18,170 | 0.04% |
| Bristol-Myers Squibb Co. | 15,000 | 6.25% | 15/11/2053 | 15,899 | 0.03% |
| Bristol-Myers Squibb Co. | 32,000 | 5.55% | 22/2/2054 | 31,165 | 0.07% |
| Bristol-Myers Squibb Co. | 10,000 | 3.90% | 15/3/2062 | 7,164 | 0.02% |
| Bristol-Myers Squibb Co. | 15,000 | 6.40% | 15/11/2063 | 16,063 | 0.03% |
| Bristol-Myers Squibb Co. | 22,000 | 5.65% | 22/2/2064 | 21,196 | 0.04% |
| Brixmor Operating Partnership LP | 10,000 | 4.13% | 15/5/2029 | 9,590 | 0.02% |
| Brixmor Operating Partnership LP | 10,000 | 4.05% | 1/7/2030 | 9,450 | 0.02% |
| Broadcom Corp./Broadcom Cayman Finance Ltd. | 30,000 | 3.88% | 15/1/2027 | 29,524 | 0.06% |
| Broadcom Corp./Broadcom Cayman Finance Ltd. | 10,000 | 3.50% | 15/1/2028 | 9,622 | 0.02% |
| Broadcom, Inc. | 15,000 | 5.05% | 12/7/2027 | 15,146 | 0.03% |
| Broadcom, Inc. | 10,000 | 4.15% | 15/2/2028 | 9,832 | 0.02% |
| Broadcom, Inc. | 5,000 | 1.95% | 15/2/2028 | 4,577 | 0.01% |
| Broadcom, Inc. | 20,000 | 4.11% | 15/9/2028 | 19,536 | 0.04% |
| Broadcom, Inc. | 15,000 | 4.75% | 15/4/2029 | 14,896 | 0.03% |
| Broadcom, Inc. | 5,000 | 4.00% | 15/4/2029 | 4,812 | 0.01% |
| Broadcom, Inc. | 55,000 | 5.05% | 12/7/2029 | 55,205 | 0.12% |
| Broadcom, Inc. | 10,000 | 4.35% | 15/2/2030 | 9,726 | 0.02% |
| Broadcom, Inc. | 25,000 | 4.15% | 15/11/2030 | 23,944 | 0.05% |
| Broadcom, Inc. | 35,000 | 2.45% | 15/2/2031 | 30,203 | 0.06% |
| Broadcom, Inc. | 15,000 | 5.15% | 15/11/2031 | 15,097 | 0.03% |
| Broadcom, Inc. | 10,000 | 4.55% | 15/2/2032 | 9,669 | 0.02% |
| Broadcom, Inc. | 15,000 | 4.15% | 15/4/2032 | 14,054 | 0.03% |
| Broadcom, Inc. | 25,000 | 4.30% | 15/11/2032 | 23,587 | 0.05% |
| Broadcom, Inc. | 15,000 | 2.60% | 15/2/2033 | 12,408 | 0.03% |
| Broadcom, Inc. | 20,000 | 3.42% | 15/4/2033 | 17,513 | 0.04% |
| Broadcom, Inc. | 40,000 | 3.47% | 15/4/2034 | 34,660 | 0.07% |
| Broadcom, Inc. | 25,000 | 4.80% | 15/10/2034 | 24,126 | 0.05% |
| Broadcom, Inc. | 40,000 | 3.14% | 15/11/2035 | 32,675 | 0.07% |
| Broadcom, Inc. | 30,000 | 3.19% | 15/11/2036 | 24,162 | 0.05% |
| Broadcom, Inc. | 35,000 | 4.93% | 15/5/2037 | 33,316 | 0.07% |
| Broadcom, Inc. | 40,000 | 3.50% | 15/2/2041 | 31,229 | 0.07% |
| Broadcom, Inc. | 25,000 | 3.75% | 15/2/2051 | 18,586 | 0.04% |
| Broadridge Financial Solutions, Inc. | 10,000 | 2.90% | 1/12/2029 | 9,041 | 0.02% |
| Broadridge Financial Solutions, Inc. | 10,000 | 2.60% | 1/5/2031 | 8,552 | 0.02% |
| Bunge Ltd. Finance Corp. | 15,000 | 2.75% | 14/5/2031 | 12,962 | 0.03% |
| Bunge Ltd. Finance Corp. | 15,000 | 4.65% | 17/9/2034 | 14,170 | 0.03% |
| Cadence Design Systems, Inc. | 5,000 | 4.30% | 10/9/2029 | 4,901 | 0.01% |
| Cadence Design Systems, Inc. | 20,000 | 4.70% | 10/9/2034 | 19,179 | 0.04% |
| Capital One Financial Corp. | 10,000 | 2.64% | 3/3/2026 | 9,956 | 0.02% |
| Capital One Financial Corp. | 35,000 | 3.75% | 28/7/2026 | 34,368 | 0.07% |
| Capital One Financial Corp. | 30,000 | 3.75% | 9/3/2027 | 29,305 | 0.06% |
| Capital One Financial Corp. | 10,000 | 3.65% | 11/5/2027 | 9,737 | 0.02% |
| Capital One Financial Corp. | 10,000 | 7.15% | 29/10/2027 | 10,377 | 0.02% |
| Capital One Financial Corp. | 35,000 | 1.88% | 2/11/2027 | 33,078 | 0.07% |
| Capital One Financial Corp. | 20,000 | 3.80% | 31/1/2028 | 19,303 | 0.04% |
| Capital One Financial Corp. | 20,000 | 4.93% | 10/5/2028 | 19,930 | 0.04% |
| Capital One Financial Corp. | 15,000 | 5.47% | 1/2/2029 | 15,108 | 0.03% |
| Capital One Financial Corp. | 20,000 | 6.31% | 8/6/2029 | 20,658 | 0.04% |
| Capital One Financial Corp. | 10,000 | 5.70% | 1/2/2030 | 10,139 | 0.02% |
| Capital One Financial Corp. | 15,000 | 3.27% | 1/3/2030 | 13,853 | 0.03% |
| Capital One Financial Corp. | 10,000 | 5.46% | 26/7/2030 | 10,033 | 0.02% |
| Capital One Financial Corp. | 10,000 | 5.25% | 26/7/2030 | 9,965 | 0.02% |
| Capital One Financial Corp. | 30,000 | 7.62% | 30/10/2031 | 33,098 | 0.07% |
| Capital One Financial Corp. | 10,000 | 2.36% | 29/7/2032 | 8,050 | 0.02% |
| Capital One Financial Corp. | 15,000 | 5.27% | 10/5/2033 | 14,624 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Capital One Financial Corp. | 15,000 | 5.82% | 1/2/2034 | 15,035 | 0.03% |
| Capital One Financial Corp. | 20,000 | 6.38% | 8/6/2034 | 20,762 | 0.04% |
| Capital One Financial Corp. | 10,000 | 6.05% | 1/2/2035 | 10,163 | 0.02% |
| Capital One Financial Corp. | 15,000 | 5.88% | 26/7/2035 | 15,062 | 0.03% |
| Cardinal Health, Inc. | 20,000 | 3.41% | 15/6/2027 | 19,385 | 0.04% |
| Cardinal Health, Inc. | 10,000 | 5.00% | 15/11/2029 | 9,941 | 0.02% |
| Cardinal Health, Inc. | 15,000 | 5.35% | 15/11/2034 | 14,683 | 0.03% |
| Carlisle Cos, Inc. | 15,000 | 2.75% | 1/3/2030 | 13,447 | 0.03% |
| Carrier Global Corp. | 25,000 | 2.49% | 15/2/2027 | 23,907 | 0.05% |
| Carrier Global Corp. | 15,000 | 2.72% | 15/2/2030 | 13,419 | 0.03% |
| Carrier Global Corp. | 5,000 | 2.70% | 15/2/2031 | 4,344 | 0.01% |
| Carrier Global Corp. | 29,000 | 5.90% | 15/3/2034 | 30,013 | 0.06% |
| Carrier Global Corp. | 15,000 | 3.38% | 5/4/2040 | 11,558 | 0.02% |
| Carrier Global Corp. | 9,000 | 3.58% | 5/4/2050 | 6,466 | 0.01% |
| CBRE Services, Inc. | 10,000 | 5.95% | 15/8/2034 | 10,328 | 0.02% |
| CDW LLC/CDW Finance Corp. | 10,000 | 2.67% | 1/12/2026 | 9,591 | 0.02% |
| CDW LLC/CDW Finance Corp. | 15,000 | 3.57% | 1/12/2031 | 13,371 | 0.03% |
| Cencora, Inc. | 15,000 | 3.45% | 15/12/2027 | 14,516 | 0.03% |
| Cencora, Inc. | 15,000 | 2.70% | 15/3/2031 | 13,015 | 0.03% |
| Centene Corp. | 30,000 | 4.25% | 15/12/2027 | 29,042 | 0.06% |
| Centene Corp. | 20,000 | 2.45% | 15/7/2028 | 18,023 | 0.04% |
| Centene Corp. | 40,000 | 4.63% | 15/12/2029 | 37,819 | 0.08% |
| Centene Corp. | 30,000 | 3.38% | 15/2/2030 | 26,726 | 0.06% |
| Centene Corp. | 35,000 | 3.00% | 15/10/2030 | 30,199 | 0.06% |
| Centene Corp. | 25,000 | 2.50% | 1/3/2031 | 20,641 | 0.04% |
| Centene Corp. | 15,000 | 2.63% | 1/8/2031 | 12,350 | 0.03% |
| CF Industries, Inc. | 5,000 | 5.15% | 15/3/2034 | 4,856 | 0.01% |
| CF Industries, Inc. | 10,000 | 4.95% | 1/6/2043 | 8,807 | 0.02% |
| CF Industries, Inc. | 10,000 | 5.38% | 15/3/2044 | 9,277 | 0.02% |
| Charles Schwab Corp. | 15,000 | 0.90% | 11/3/2026 | 14,355 | 0.03% |
| Charles Schwab Corp. | 25,000 | 1.15% | 13/5/2026 | 23,877 | 0.05% |
| Charles Schwab Corp. | 5,000 | 5.88% | 24/8/2026 | 5,090 | 0.01% |
| Charles Schwab Corp. | 25,000 | 2.45% | 3/3/2027 | 23,865 | 0.05% |
| Charles Schwab Corp. | 15,000 | 2.00% | 20/3/2028 | 13,746 | 0.03% |
| Charles Schwab Corp. | 25,000 | 5.64% | 19/5/2029 | 25,505 | 0.05% |
| Charles Schwab Corp. | 10,000 | 6.20% | 17/11/2029 | 10,417 | 0.02% |
| Charles Schwab Corp. | 15,000 | 2.30% | 13/5/2031 | 12,747 | 0.03% |
| Charles Schwab Corp. | 10,000 | 1.95% | 1/12/2031 | 8,161 | 0.02% |
| Charles Schwab Corp. | 15,000 | 2.90% | 3/3/2032 | 12,933 | 0.03% |
| Charles Schwab Corp. | 15,000 | 5.85% | 19/5/2034 | 15,435 | 0.03% |
| Charles Schwab Corp. | 10,000 | 6.14% | 24/8/2034 | 10,484 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 11,000 | 4.91% | 23/7/2025 | 10,985 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 25,000 | 6.15% | 10/11/2026 | 25,477 | 0.05% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 15,000 | 3.75% | 15/2/2028 | 14,286 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 10,000 | 4.20% | 15/3/2028 | 9,666 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 15,000 | 2.25% | 15/1/2029 | 13,223 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 15,000 | 5.05% | 30/3/2029 | 14,709 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 15,000 | 6.10% | 1/6/2029 | 15,287 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 20,000 | 2.80% | 1/4/2031 | 16,879 | 0.04% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 15,000 | 2.30% | 1/2/2032 | 11,874 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 10,000 | 4.40% | 1/4/2033 | 8,926 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 10,000 | 6.65% | 1/2/2034 | 10,294 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 15,000 | 6.55% | 1/6/2034 | 15,337 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 30,000 | 6.38% | 23/10/2035 | 29,946 | 0.06% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 10,000 | 5.38% | 1/4/2038 | 8,930 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 20,000 | 3.50% | 1/6/2041 | 13,713 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 15,000 | 3.50% | 1/3/2042 | 10,201 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Charter Communications Operating LLC/Charter Communications Operating Capital | 45,000 | 6.48% | 23/10/2045 | 42,516 | 0.09% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 35,000 | 5.38% | 1/5/2047 | 28,599 | 0.06% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 35,000 | 5.75% | 1/4/2048 | 29,962 | 0.06% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 20,000 | 5.13% | 1/7/2049 | 15,732 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 30,000 | 4.80% | 1/3/2050 | 22,539 | 0.05% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 35,000 | 3.70% | 1/4/2051 | 21,966 | 0.05% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 26,000 | 3.90% | 1/6/2052 | 16,730 | 0.04% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 10,000 | 5.25% | 1/4/2053 | 8,052 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 30,000 | 3.85% | 1/4/2061 | 18,110 | 0.04% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 20,000 | 4.40% | 1/12/2061 | 13,285 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 15,000 | 3.95% | 30/6/2062 | 9,133 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 10,000 | 5.50% | 1/4/2063 | 7,943 | 0.02% |
| Chubb Corp. | 10,000 | 6.00% | 11/5/2037 | 10,618 | 0.02% |
| Chubb INA Holdings LLC | 25,000 | 3.35% | 3/5/2026 | 24,624 | 0.05% |
| Chubb INA Holdings LLC | 20,000 | 1.38% | 15/9/2030 | 16,595 | 0.03% |
| Chubb INA Holdings LLC | 15,000 | 5.00% | 15/3/2034 | 14,817 | 0.03% |
| Chubb INA Holdings LLC | 15,000 | 4.35% | 3/11/2045 | 12,785 | 0.03% |
| Chubb INA Holdings LLC | 15,000 | 3.05% | 15/12/2061 | 9,084 | 0.02% |
| Cigna Group | 20,000 | 3.40% | 1/3/2027 | 19,445 | 0.04% |
| Cigna Group | 40,000 | 4.38% | 15/10/2028 | 39,201 | 0.08% |
| Cigna Group | 10,000 | 5.00% | 15/5/2029 | 9,994 | 0.02% |
| Cigna Group | 14,000 | 2.40% | 15/3/2030 | 12,240 | 0.03% |
| Cigna Group | 30,000 | 2.38% | 15/3/2031 | 25,401 | 0.05% |
| Cigna Group | 5,000 | 5.13% | 15/5/2031 | 4,977 | 0.01% |
| Cigna Group | 15,000 | 5.40% | 15/3/2033 | 14,975 | 0.03% |
| Cigna Group | 20,000 | 5.25% | 15/2/2034 | 19,615 | 0.04% |
| Cigna Group | 30,000 | 4.80% | 15/8/2038 | 27,205 | 0.06% |
| Cigna Group | 10,000 | 3.20% | 15/3/2040 | 7,330 | 0.02% |
| Cigna Group | 20,000 | 4.80% | 15/7/2046 | 17,054 | 0.04% |
| Cigna Group | 15,000 | 3.88% | 15/10/2047 | 10,923 | 0.02% |
| Cigna Group | 35,000 | 4.90% | 15/12/2048 | 29,811 | 0.06% |
| Cigna Group | 10,000 | 3.40% | 15/3/2050 | 6,571 | 0.01% |
| Cigna Group | 25,000 | 3.40% | 15/3/2051 | 16,312 | 0.03% |
| Cigna Group | 15,000 | 5.60% | 15/2/2054 | 14,065 | 0.03% |
| Cintas Corp. No 2 | 10,000 | 3.70% | 1/4/2027 | 9,800 | 0.02% |
| Cintas Corp. No 2 | 15,000 | 4.00% | 1/5/2032 | 14,037 | 0.03% |
| Cisco Systems, Inc. | 10,000 | 4.90% | 26/2/2026 | 10,064 | 0.02% |
| Cisco Systems, Inc. | 10,000 | 2.95% | 28/2/2026 | 9,833 | 0.02% |
| Cisco Systems, Inc. | 30,000 | 2.50% | 20/9/2026 | 29,077 | 0.06% |
| Cisco Systems, Inc. ¹ | 25,000 | 4.80% | 26/2/2027 | 25,174 | 0.05% |
| Cisco Systems, Inc. | 25,000 | 4.85% | 26/2/2029 | 25,150 | 0.05% |
| Cisco Systems, Inc. | 25,000 | 4.95% | 26/2/2031 | 25,083 | 0.05% |
| Cisco Systems, Inc. | 40,000 | 5.05% | 26/2/2034 | 39,845 | 0.08% |
| Cisco Systems, Inc. | 20,000 | 5.90% | 15/2/2039 | 21,076 | 0.04% |
| Cisco Systems, Inc. | 25,000 | 5.50% | 15/1/2040 | 25,180 | 0.05% |
| Cisco Systems, Inc. | 20,000 | 5.30% | 26/2/2054 | 19,420 | 0.04% |
| Cisco Systems, Inc. | 15,000 | 5.35% | 26/2/2064 | 14,403 | 0.03% |
| Citibank NA | 15,000 | 5.44% | 30/4/2026 | 15,144 | 0.03% |
| Citibank NA | 10,000 | 4.93% | 6/8/2026 | 10,040 | 0.02% |
| Citibank NA | 15,000 | 5.49% | 4/12/2026 | 15,225 | 0.03% |
| Citibank NA | 20,000 | 5.80% | 29/9/2028 | 20,619 | 0.04% |
| Citibank NA | 10,000 | 4.84% | 6/8/2029 | 9,936 | 0.02% |
| Citibank NA | 15,000 | 5.57% | 30/4/2034 | 15,184 | 0.03% |
| Citigroup, Inc. | 25,000 | 3.70% | 12/1/2026 | 24,770 | 0.05% |
| Citigroup, Inc. | 15,000 | 4.60% | 9/3/2026 | 14,959 | 0.03% |
| Citigroup, Inc. | 20,000 | 3.40% | 1/5/2026 | 19,656 | 0.04% |
| Citigroup, Inc. | 35,000 | 3.20% | 21/10/2026 | 34,050 | 0.07% |
| Citigroup, Inc. | 5,000 | 4.30% | 20/11/2026 | 4,955 | 0.01% |
| Citigroup, Inc. | 30,000 | 1.12% | 28/1/2027 | 28,806 | 0.06% |
| Citigroup, Inc. | 30,000 | 1.46% | 9/6/2027 | 28,565 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Citigroup, Inc. | 35,000 | 4.45% | 29/9/2027 | 34,515 | 0.07% |
| Citigroup, Inc. | 55,000 | 3.89% | 10/1/2028 | 53,883 | 0.11% |
| Citigroup, Inc. | 55,000 | 3.07% | 24/2/2028 | 52,883 | 0.11% |
| Citigroup, Inc. | 40,000 | 4.66% | 24/5/2028 | 39,723 | 0.08% |
| Citigroup, Inc. | 30,000 | 3.67% | 24/7/2028 | 29,045 | 0.06% |
| Citigroup, Inc. | 45,000 | 4.13% | 25/7/2028 | 43,728 | 0.09% |
| Citigroup, Inc. | 20,000 | 3.52% | 27/10/2028 | 19,236 | 0.04% |
| Citigroup, Inc. | 20,000 | 4.08% | 23/4/2029 | 19,404 | 0.04% |
| Citigroup, Inc. | 65,000 | 5.17% | 13/2/2030 | 64,900 | 0.14% |
| Citigroup, Inc. | 35,000 | 3.98% | 20/3/2030 | 33,364 | 0.07% |
| Citigroup, Inc. | 35,000 | 4.54% | 19/9/2030 | 34,000 | 0.07% |
| Citigroup, Inc. | 35,000 | 2.98% | 5/11/2030 | 31,594 | 0.07% |
| Citigroup, Inc. | 30,000 | 2.67% | 29/1/2031 | 26,509 | 0.06% |
| Citigroup, Inc. | 55,000 | 4.41% | 31/3/2031 | 52,837 | 0.11% |
| Citigroup, Inc. | 40,000 | 2.57% | 3/6/2031 | 34,861 | 0.07% |
| Citigroup, Inc. | 35,000 | 2.56% | 1/5/2032 | 29,658 | 0.06% |
| Citigroup, Inc. | 15,000 | 6.63% | 15/6/2032 | 16,024 | 0.03% |
| Citigroup, Inc. | 15,000 | 2.52% | 3/11/2032 | 12,497 | 0.03% |
| Citigroup, Inc. | 40,000 | 3.06% | 25/1/2033 | 34,351 | 0.07% |
| Citigroup, Inc. | 40,000 | 3.79% | 17/3/2033 | 35,937 | 0.08% |
| Citigroup, Inc. | 30,000 | 4.91% | 24/5/2033 | 28,961 | 0.06% |
| Citigroup, Inc. | 40,000 | 6.27% | 17/11/2033 | 41,921 | 0.09% |
| Citigroup, Inc. | 35,000 | 6.17% | 25/5/2034 | 35,644 | 0.07% |
| Citigroup, Inc. | 10,000 | 5.59% | 19/11/2034 | 9,921 | 0.02% |
| Citigroup, Inc. | 30,000 | 5.83% | 13/2/2035 | 29,864 | 0.06% |
| Citigroup, Inc. | 35,000 | 5.45% | 11/6/2035 | 34,728 | 0.07% |
| Citigroup, Inc. | 5,000 | 3.88% | 24/1/2039 | 4,175 | 0.01% |
| Citigroup, Inc. | 20,000 | 8.13% | 15/7/2039 | 24,672 | 0.05% |
| Citigroup, Inc. | 22,000 | 5.41% | 19/9/2039 | 20,969 | 0.04% |
| Citigroup, Inc. | 15,000 | 5.32% | 26/3/2041 | 14,414 | 0.03% |
| Citigroup, Inc. | 15,000 | 5.88% | 30/1/2042 | 15,327 | 0.03% |
| Citigroup, Inc. | 15,000 | 2.90% | 3/11/2042 | 10,483 | 0.02% |
| Citigroup, Inc. | 10,000 | 6.68% | 13/9/2043 | 10,980 | 0.02% |
| Citigroup, Inc. | 20,000 | 5.30% | 6/5/2044 | 18,807 | 0.04% |
| Citigroup, Inc. | 10,000 | 4.65% | 30/7/2045 | 8,708 | 0.02% |
| Citigroup, Inc. | 30,000 | 4.75% | 18/5/2046 | 26,155 | 0.05% |
| Citigroup, Inc. | 10,000 | 4.28% | 24/4/2048 | 8,170 | 0.02% |
| Citigroup, Inc. | 25,000 | 4.65% | 23/7/2048 | 21,452 | 0.05% |
| Citizens Financial Group, Inc. | 20,000 | 5.84% | 23/1/2030 | 20,296 | 0.04% |
| Citizens Financial Group, Inc. | 10,000 | 3.25% | 30/4/2030 | 9,041 | 0.02% |
| Citizens Financial Group, Inc. | 10,000 | 5.72% | 23/7/2032 | 10,029 | 0.02% |
| Citizens Financial Group, Inc. | 10,000 | 6.65% | 25/4/2035 | 10,546 | 0.02% |
| CME Group, Inc. | 5,000 | 2.65% | 15/3/2032 | 4,307 | 0.01% |
| CME Group, Inc. | 10,000 | 5.30% | 15/9/2043 | 10,008 | 0.02% |
| Coca-Cola Co. | 10,000 | 3.38% | 25/3/2027 | 9,793 | 0.02% |
| Coca-Cola Co. | 15,000 | 1.45% | 1/6/2027 | 14,006 | 0.03% |
| Coca-Cola Co. | 10,000 | 1.50% | 5/3/2028 | 9,103 | 0.02% |
| Coca-Cola Co. | 20,000 | 1.00% | 15/3/2028 | 17,945 | 0.04% |
| Coca-Cola Co. | 10,000 | 2.13% | 6/9/2029 | 8,960 | 0.02% |
| Coca-Cola Co. | 15,000 | 3.45% | 25/3/2030 | 14,157 | 0.03% |
| Coca-Cola Co. | 15,000 | 1.65% | 1/6/2030 | 12,791 | 0.03% |
| Coca-Cola Co. | 15,000 | 1.38% | 15/3/2031 | 12,279 | 0.03% |
| Coca-Cola Co. | 20,000 | 2.25% | 5/1/2032 | 17,004 | 0.04% |
| Coca-Cola Co. | 20,000 | 5.00% | 13/5/2034 | 19,971 | 0.04% |
| Coca-Cola Co. | 10,000 | 4.65% | 14/8/2034 | 9,730 | 0.02% |
| Coca-Cola Co. | 10,000 | 2.50% | 1/6/2040 | 7,003 | 0.01% |
| Coca-Cola Co. | 10,000 | 2.88% | 5/5/2041 | 7,273 | 0.02% |
| Coca-Cola Co. | 25,000 | 2.60% | 1/6/2050 | 15,092 | 0.03% |
| Coca-Cola Co. | 15,000 | 3.00% | 5/3/2051 | 9,896 | 0.02% |
| Coca-Cola Co. | 25,000 | 2.50% | 15/3/2051 | 14,647 | 0.03% |
| Coca-Cola Co. | 15,000 | 5.30% | 13/5/2054 | 14,502 | 0.03% |
| Coca-Cola Co. | 15,000 | 5.20% | 14/1/2055 | 14,267 | 0.03% |
| Coca-Cola Co. | 20,000 | 2.75% | 1/6/2060 | 11,694 | 0.02% |
| Coca-Cola Co. | 15,000 | 5.40% | 13/5/2064 | 14,420 | 0.03% |
| Comcast Corp. | 20,000 | 3.15% | 1/3/2026 | 19,695 | 0.04% |
| Comcast Corp. | 10,000 | 2.35% | 15/1/2027 | 9,557 | 0.02% |
| Comcast Corp. | 20,000 | 3.30% | 1/2/2027 | 19,469 | 0.04% |
| Comcast Corp. | 15,000 | 3.30% | 1/4/2027 | 14,573 | 0.03% |
| Comcast Corp. | 10,000 | 5.35% | 15/11/2027 | 10,194 | 0.02% |
| Comcast Corp. | 15,000 | 3.15% | 15/2/2028 | 14,284 | 0.03% |
| Comcast Corp. | 10,000 | 3.55% | 1/5/2028 | 9,602 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Comcast Corp. | 60,000 | 4.15% | 15/10/2028 | 58,535 | 0.12% |
| Comcast Corp. | 15,000 | 4.55% | 15/1/2029 | 14,851 | 0.03% |
| Comcast Corp. | 10,000 | 5.10% | 1/6/2029 | 10,093 | 0.02% |
| Comcast Corp. | 20,000 | 2.65% | 1/2/2030 | 17,914 | 0.04% |
| Comcast Corp. | 15,000 | 3.40% | 1/4/2030 | 13,904 | 0.03% |
| Comcast Corp. | 20,000 | 4.25% | 15/10/2030 | 19,283 | 0.04% |
| Comcast Corp. | 20,000 | 1.95% | 15/1/2031 | 16,729 | 0.04% |
| Comcast Corp. | 20,000 | 1.50% | 15/2/2031 | 16,285 | 0.03% |
| Comcast Corp. | 5,000 | 5.50% | 15/11/2032 | 5,118 | 0.01% |
| Comcast Corp. | 20,000 | 4.25% | 15/1/2033 | 18,657 | 0.04% |
| Comcast Corp. | 10,000 | 4.65% | 15/2/2033 | 9,654 | 0.02% |
| Comcast Corp. | 5,000 | 7.05% | 15/3/2033 | 5,568 | 0.01% |
| Comcast Corp. | 15,000 | 4.80% | 15/5/2033 | 14,577 | 0.03% |
| Comcast Corp. | 15,000 | 5.30% | 1/6/2034 | 14,977 | 0.03% |
| Comcast Corp. | 10,000 | 4.20% | 15/8/2034 | 9,153 | 0.02% |
| Comcast Corp. | 10,000 | 5.65% | 15/6/2035 | 10,210 | 0.02% |
| Comcast Corp. | 10,000 | 4.40% | 15/8/2035 | 9,206 | 0.02% |
| Comcast Corp. | 10,000 | 3.20% | 15/7/2036 | 8,069 | 0.02% |
| Comcast Corp. | 10,000 | 3.90% | 1/3/2038 | 8,403 | 0.02% |
| Comcast Corp. | 15,000 | 4.60% | 15/10/2038 | 13,557 | 0.03% |
| Comcast Corp. | 15,000 | 3.25% | 1/11/2039 | 11,380 | 0.02% |
| Comcast Corp. | 25,000 | 3.75% | 1/4/2040 | 20,107 | 0.04% |
| Comcast Corp. | 10,000 | 4.60% | 15/8/2045 | 8,577 | 0.02% |
| Comcast Corp. | 10,000 | 3.40% | 15/7/2046 | 7,031 | 0.02% |
| Comcast Corp. | 25,000 | 3.97% | 1/11/2047 | 19,002 | 0.04% |
| Comcast Corp. | 15,000 | 4.00% | 1/3/2048 | 11,402 | 0.02% |
| Comcast Corp. | 25,000 | 4.70% | 15/10/2048 | 21,458 | 0.05% |
| Comcast Corp. | 20,000 | 4.00% | 1/11/2049 | 15,124 | 0.03% |
| Comcast Corp. | 25,000 | 3.45% | 1/2/2050 | 17,122 | 0.04% |
| Comcast Corp. | 20,000 | 2.80% | 15/1/2051 | 11,893 | 0.03% |
| Comcast Corp. | 50,000 | 2.89% | 1/11/2051 | 30,141 | 0.06% |
| Comcast Corp. | 45,000 | 2.45% | 15/8/2052 | 24,385 | 0.05% |
| Comcast Corp. | 6,000 | 4.05% | 1/11/2052 | 4,506 | 0.01% |
| Comcast Corp. | 31,000 | 5.35% | 15/5/2053 | 28,670 | 0.06% |
| Comcast Corp. | 20,000 | 5.65% | 1/6/2054 | 19,343 | 0.04% |
| Comcast Corp. | 75,000 | 2.94% | 1/11/2056 | 43,726 | 0.09% |
| Comcast Corp. | 20,000 | 4.95% | 15/10/2058 | 17,319 | 0.04% |
| Comcast Corp. | 20,000 | 2.65% | 15/8/2062 | 10,457 | 0.02% |
| Comcast Corp. | 40,000 | 2.99% | 1/11/2063 | 22,554 | 0.05% |
| Comcast Corp. | 15,000 | 5.50% | 15/5/2064 | 14,007 | 0.03% |
| Comerica, Inc. | 20,000 | 5.98% | 30/1/2030 | 20,218 | 0.04% |
| CommonSpirit Health | 10,000 | 3.35% | 1/10/2029 | 9,318 | 0.02% |
| CommonSpirit Health | 15,000 | 5.21% | 1/12/2031 | 14,944 | 0.03% |
| CommonSpirit Health | 5,000 | 4.35% | 1/11/2042 | 4,177 | 0.01% |
| CommonSpirit Health | 15,000 | 4.19% | 1/10/2049 | 11,747 | 0.02% |
| Commonwealth Edison Co. | 10,000 | 4.00% | 1/3/2048 | 7,805 | 0.02% |
| Conagra Brands, Inc. | 15,000 | 1.38% | 1/11/2027 | 13,623 | 0.03% |
| Conagra Brands, Inc. | 15,000 | 4.85% | 1/11/2028 | 14,918 | 0.03% |
| Conagra Brands, Inc. | 10,000 | 5.30% | 1/11/2038 | 9,412 | 0.02% |
| Conagra Brands, Inc. | 18,000 | 5.40% | 1/11/2048 | 16,331 | 0.03% |
| Concentrix Corp. | 25,000 | 6.65% | 2/8/2026 | 25,443 | 0.05% |
| Concentrix Corp. | 5,000 | 6.60% | 2/8/2028 | 5,123 | 0.01% |
| Corebridge Financial, Inc. | 25,000 | 3.65% | 5/4/2027 | 24,294 | 0.05% |
| Corebridge Financial, Inc. | 10,000 | 3.85% | 5/4/2029 | 9,552 | 0.02% |
| Corebridge Financial, Inc. | 15,000 | 3.90% | 5/4/2032 | 13,657 | 0.03% |
| Corebridge Financial, Inc. | 20,000 | 5.75% | 15/1/2034 | 20,372 | 0.04% |
| Corebridge Financial, Inc. | 15,000 | 4.40% | 5/4/2052 | 12,065 | 0.03% |
| Corebridge Financial, Inc. | 10,000 | 6.88% | 15/12/2052 | 10,264 | 0.02% |
| Corebridge Financial, Inc. | 10,000 | 6.38% | 15/9/2054 | 9,973 | 0.02% |
| Corning, Inc. | 15,000 | 4.38% | 15/11/2057 | 11,508 | 0.02% |
| Corning, Inc. | 10,000 | 5.45% | 15/11/2079 | 9,055 | 0.02% |
| CRH America Finance, Inc. | 10,000 | 5.40% | 21/5/2034 | 10,022 | 0.02% |
| Crown Castle, Inc. | 25,000 | 3.70% | 15/6/2026 | 24,595 | 0.05% |
| Crown Castle, Inc. | 5,000 | 3.65% | 1/9/2027 | 4,847 | 0.01% |
| Crown Castle, Inc. | 10,000 | 5.00% | 11/1/2028 | 9,988 | 0.02% |
| Crown Castle, Inc. | 10,000 | 3.80% | 15/2/2028 | 9,627 | 0.02% |
| Crown Castle, Inc. | 10,000 | 4.80% | 1/9/2028 | 9,889 | 0.02% |
| Crown Castle, Inc. | 10,000 | 5.60% | 1/6/2029 | 10,193 | 0.02% |
| Crown Castle, Inc. | 10,000 | 3.30% | 1/7/2030 | 9,089 | 0.02% |
| Crown Castle, Inc. | 45,000 | 2.25% | 15/1/2031 | 37,803 | 0.08% |
| Crown Castle, Inc. | 10,000 | 5.10% | 1/5/2033 | 9,752 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Crown Castle, Inc. | 10,000 | 2.90% | 1/4/2041 | 6,969 | 0.01% |
| Crown Castle, Inc. | 25,000 | 3.25% | 15/1/2051 | 16,290 | 0.03% |
| CVS Health Corp. | 30,000 | 5.00% | 20/2/2026 | 29,977 | 0.06% |
| CVS Health Corp. | 20,000 | 2.88% | 1/6/2026 | 19,421 | 0.04% |
| CVS Health Corp. | 5,000 | 3.63% | 1/4/2027 | 4,850 | 0.01% |
| CVS Health Corp. | 25,000 | 1.30% | 21/8/2027 | 22,652 | 0.05% |
| CVS Health Corp. | 65,000 | 4.30% | 25/3/2028 | 63,010 | 0.13% |
| CVS Health Corp. | 15,000 | 5.00% | 30/1/2029 | 14,797 | 0.03% |
| CVS Health Corp. | 10,000 | 5.40% | 1/6/2029 | 10,005 | 0.02% |
| CVS Health Corp. | 20,000 | 3.25% | 15/8/2029 | 18,206 | 0.04% |
| CVS Health Corp. | 15,000 | 5.13% | 21/2/2030 | 14,690 | 0.03% |
| CVS Health Corp. | 15,000 | 3.75% | 1/4/2030 | 13,752 | 0.03% |
| CVS Health Corp. | 15,000 | 1.75% | 21/8/2030 | 12,217 | 0.03% |
| CVS Health Corp. | 20,000 | 5.25% | 30/1/2031 | 19,541 | 0.04% |
| CVS Health Corp. | 25,000 | 1.88% | 28/2/2031 | 20,167 | 0.04% |
| CVS Health Corp. | 25,000 | 5.55% | 1/6/2031 | 24,834 | 0.05% |
| CVS Health Corp. | 10,000 | 2.13% | 15/9/2031 | 8,010 | 0.02% |
| CVS Health Corp. | 20,000 | 5.25% | 21/2/2033 | 19,152 | 0.04% |
| CVS Health Corp. | 15,000 | 5.30% | 1/6/2033 | 14,380 | 0.03% |
| CVS Health Corp. | 63,000 | 4.78% | 25/3/2038 | 54,455 | 0.11% |
| CVS Health Corp. | 7,000 | 4.13% | 1/4/2040 | 5,479 | 0.01% |
| CVS Health Corp. | 10,000 | 5.30% | 5/12/2043 | 8,717 | 0.02% |
| CVS Health Corp. | 10,000 | 6.00% | 1/6/2044 | 9,447 | 0.02% |
| CVS Health Corp. | 45,000 | 5.13% | 20/7/2045 | 37,847 | 0.08% |
| CVS Health Corp. | 90,000 | 5.05% | 25/3/2048 | 74,288 | 0.16% |
| CVS Health Corp. | 20,000 | 5.63% | 21/2/2053 | 17,693 | 0.04% |
| CVS Health Corp. | 20,000 | 5.88% | 1/6/2053 | 18,347 | 0.04% |
| CVS Health Corp. | 10,000 | 6.05% | 1/6/2054 | 9,405 | 0.02% |
| CVS Health Corp. | 15,000 | 6.00% | 1/6/2063 | 13,694 | 0.03% |
| Danaher Corp. | 15,000 | 2.60% | 1/10/2050 | 8,940 | 0.02% |
| Danaher Corp. | 15,000 | 2.80% | 10/12/2051 | 9,247 | 0.02% |
| Deere & Co. | 10,000 | 3.90% | 9/6/2042 | 8,336 | 0.02% |
| Deere & Co. | 10,000 | 3.75% | 15/4/2050 | 7,696 | 0.02% |
| Dell International LLC/EMC Corp. | 48,000 | 6.02% | 15/6/2026 | 48,701 | 0.10% |
| Dell International LLC/EMC Corp. | 30,000 | 4.90% | 1/10/2026 | 30,075 | 0.06% |
| Dell International LLC/EMC Corp. | 15,000 | 5.25% | 1/2/2028 | 15,174 | 0.03% |
| Dell International LLC/EMC Corp. | 15,000 | 5.30% | 1/10/2029 | 15,154 | 0.03% |
| Dell International LLC/EMC Corp. | 5,000 | 5.75% | 1/2/2033 | 5,137 | 0.01% |
| Dell International LLC/EMC Corp. | 10,000 | 5.40% | 15/4/2034 | 9,966 | 0.02% |
| Dell International LLC/EMC Corp. | 10,000 | 4.85% | 1/2/2035 | 9,498 | 0.02% |
| Dell International LLC/EMC Corp. | 20,000 | 8.10% | 15/7/2036 | 23,714 | 0.05% |
| Dell International LLC/EMC Corp. | 10,000 | 3.38% | 15/12/2041 | 7,347 | 0.02% |
| DENTSPLY SIRONA, Inc. | 10,000 | 3.25% | 1/6/2030 | 8,835 | 0.02% |
| DH Europe Finance II Sarl | 15,000 | 2.60% | 15/11/2029 | 13,567 | 0.03% |
| DH Europe Finance II Sarl | 5,000 | 3.25% | 15/11/2039 | 3,895 | 0.01% |
| DH Europe Finance II Sarl | 15,000 | 3.40% | 15/11/2049 | 10,620 | 0.02% |
| Dick's Sporting Goods, Inc. | 20,000 | 3.15% | 15/1/2032 | 17,523 | 0.04% |
| Digital Realty Trust LP | 10,000 | 3.70% | 15/8/2027 | 9,734 | 0.02% |
| Digital Realty Trust LP | 10,000 | 5.55% | 15/1/2028 | 10,153 | 0.02% |
| Digital Realty Trust LP | 10,000 | 3.60% | 1/7/2029 | 9,447 | 0.02% |
| Discover Bank | 15,000 | 4.65% | 13/9/2028 | 14,686 | 0.03% |
| Discover Financial Services | 20,000 | 4.10% | 9/2/2027 | 19,638 | 0.04% |
| Discover Financial Services | 10,000 | 6.70% | 29/11/2032 | 10,668 | 0.02% |
| Discover Financial Services | 10,000 | 7.96% | 2/11/2034 | 11,424 | 0.02% |
| Discovery Communications LLC | 20,000 | 3.95% | 20/3/2028 | 18,939 | 0.04% |
| Discovery Communications LLC | 5,000 | 4.13% | 15/5/2029 | 4,663 | 0.01% |
| Discovery Communications LLC | 10,000 | 3.63% | 15/5/2030 | 8,893 | 0.02% |
| Dollar General Corp. | 15,000 | 3.50% | 3/4/2030 | 13,760 | 0.03% |
| Dollar General Corp. | 15,000 | 5.45% | 5/7/2033 | 14,745 | 0.03% |
| Dollar Tree, Inc. | 15,000 | 4.20% | 15/5/2028 | 14,580 | 0.03% |
| Dollar Tree, Inc. | 10,000 | 2.65% | 1/12/2031 | 8,439 | 0.02% |
| DuPont de Nemours, Inc. | 25,000 | 4.73% | 15/11/2028 | 24,888 | 0.05% |
| DuPont de Nemours, Inc. | 6,000 | 5.32% | 15/11/2038 | 6,021 | 0.01% |
| DuPont de Nemours, Inc. | 30,000 | 5.42% | 15/11/2048 | 29,833 | 0.06% |
| Eagle Materials, Inc. | 15,000 | 2.50% | 1/7/2031 | 12,766 | 0.03% |
| eBay, Inc. | 10,000 | 1.40% | 10/5/2026 | 9,571 | 0.02% |
| eBay, Inc. | 15,000 | 3.60% | 5/6/2027 | 14,626 | 0.03% |
| eBay, Inc. | 10,000 | 2.70% | 11/3/2030 | 8,971 | 0.02% |
| eBay, Inc. | 5,000 | 2.60% | 10/5/2031 | 4,311 | 0.01% |
| eBay, Inc. | 10,000 | 4.00% | 15/7/2042 | 7,955 | 0.02% |
| eBay, Inc. | 15,000 | 3.65% | 10/5/2051 | 10,684 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Electronic Arts, Inc. | 10,000 | 2.95% | 15/2/2051 | 6,269 | 0.01% |
| Elevance Health, Inc. | 10,000 | 1.50% | 15/3/2026 | 9,630 | 0.02% |
| Elevance Health, Inc. | 20,000 | 3.65% | 1/12/2027 | 19,456 | 0.04% |
| Elevance Health, Inc. | 15,000 | 4.10% | 1/3/2028 | 14,665 | 0.03% |
| Elevance Health, Inc. | 10,000 | 2.88% | 15/9/2029 | 9,095 | 0.02% |
| Elevance Health, Inc. | 10,000 | 4.75% | 15/2/2030 | 9,879 | 0.02% |
| Elevance Health, Inc. | 10,000 | 2.25% | 15/5/2030 | 8,678 | 0.02% |
| Elevance Health, Inc. | 15,000 | 2.55% | 15/3/2031 | 12,873 | 0.03% |
| Elevance Health, Inc. | 10,000 | 4.95% | 1/11/2031 | 9,837 | 0.02% |
| Elevance Health, Inc. | 10,000 | 4.75% | 15/2/2033 | 9,582 | 0.02% |
| Elevance Health, Inc. | 10,000 | 5.38% | 15/6/2034 | 9,906 | 0.02% |
| Elevance Health, Inc. | 15,000 | 5.20% | 15/2/2035 | 14,654 | 0.03% |
| Elevance Health, Inc. | 15,000 | 4.63% | 15/5/2042 | 12,956 | 0.03% |
| Elevance Health, Inc. | 10,000 | 4.65% | 15/1/2043 | 8,685 | 0.02% |
| Elevance Health, Inc. | 15,000 | 4.65% | 15/8/2044 | 12,856 | 0.03% |
| Elevance Health, Inc. | 15,000 | 4.38% | 1/12/2047 | 12,050 | 0.03% |
| Elevance Health, Inc. | 10,000 | 4.55% | 1/3/2048 | 8,203 | 0.02% |
| Elevance Health, Inc. | 15,000 | 3.70% | 15/9/2049 | 10,665 | 0.02% |
| Elevance Health, Inc. | 15,000 | 3.13% | 15/5/2050 | 9,562 | 0.02% |
| Elevance Health, Inc. | 15,000 | 3.60% | 15/3/2051 | 10,396 | 0.02% |
| Elevance Health, Inc. | 5,000 | 6.10% | 15/10/2052 | 5,061 | 0.01% |
| Elevance Health, Inc. | 25,000 | 5.13% | 15/2/2053 | 22,157 | 0.05% |
| Elevance Health, Inc. | 10,000 | 5.65% | 15/6/2054 | 9,589 | 0.02% |
| Elevance Health, Inc. | 15,000 | 5.70% | 15/2/2055 | 14,465 | 0.03% |
| Elevance Health, Inc. | 10,000 | 5.85% | 1/11/2064 | 9,658 | 0.02% |
| Eli Lilly & Co. | 25,000 | 4.50% | 9/2/2027 | 25,053 | 0.05% |
| Eli Lilly & Co. | 10,000 | 4.15% | 14/8/2027 | 9,946 | 0.02% |
| Eli Lilly & Co. | 25,000 | 4.50% | 9/2/2029 | 24,877 | 0.05% |
| Eli Lilly & Co. | 10,000 | 3.38% | 15/3/2029 | 9,529 | 0.02% |
| Eli Lilly & Co. | 5,000 | 4.20% | 14/8/2029 | 4,893 | 0.01% |
| Eli Lilly & Co. | 10,000 | 4.70% | 27/2/2033 | 9,803 | 0.02% |
| Eli Lilly & Co. | 15,000 | 4.70% | 9/2/2034 | 14,548 | 0.03% |
| Eli Lilly & Co. | 10,000 | 4.60% | 14/8/2034 | 9,604 | 0.02% |
| Eli Lilly & Co. | 10,000 | 3.95% | 15/3/2049 | 7,836 | 0.02% |
| Eli Lilly & Co. | 15,000 | 2.25% | 15/5/2050 | 8,436 | 0.02% |
| Eli Lilly & Co. | 15,000 | 4.88% | 27/2/2053 | 13,536 | 0.03% |
| Eli Lilly & Co. | 20,000 | 5.00% | 9/2/2054 | 18,399 | 0.04% |
| Eli Lilly & Co. | 20,000 | 5.05% | 14/8/2054 | 18,526 | 0.04% |
| Eli Lilly & Co. | 10,000 | 2.50% | 15/9/2060 | 5,332 | 0.01% |
| Eli Lilly & Co. | 10,000 | 4.95% | 27/2/2063 | 8,987 | 0.02% |
| Eli Lilly & Co. | 17,000 | 5.10% | 9/2/2064 | 15,549 | 0.03% |
| Eli Lilly & Co. | 15,000 | 5.20% | 14/8/2064 | 13,944 | 0.03% |
| Enact Holdings, Inc. | 10,000 | 6.25% | 28/5/2029 | 10,177 | 0.02% |
| Equifax, Inc. | 15,000 | 5.10% | 15/12/2027 | 15,087 | 0.03% |
| Equifax, Inc. | 15,000 | 2.35% | 15/9/2031 | 12,544 | 0.03% |
| Equinix Europe 2 Financing Corp. LLC | 10,000 | 5.50% | 15/6/2034 | 10,042 | 0.02% |
| Equinix, Inc. | 15,000 | 3.20% | 18/11/2029 | 13,790 | 0.03% |
| Equinix, Inc. | 5,000 | 2.15% | 15/7/2030 | 4,301 | 0.01% |
| Equinix, Inc. | 15,000 | 2.50% | 15/5/2031 | 12,814 | 0.03% |
| Equinix, Inc. | 20,000 | 3.90% | 15/4/2032 | 18,425 | 0.04% |
| Equitable Holdings, Inc. | 10,000 | 4.35% | 20/4/2028 | 9,798 | 0.02% |
| Equitable Holdings, Inc. | 19,000 | 5.00% | 20/4/2048 | 16,917 | 0.04% |
| ERP Operating LP | 10,000 | 4.50% | 1/7/2044 | 8,607 | 0.02% |
| Everest Reinsurance Holdings, Inc. | 5,000 | 3.50% | 15/10/2050 | 3,399 | 0.01% |
| Everest Reinsurance Holdings, Inc. | 15,000 | 3.13% | 15/10/2052 | 9,281 | 0.02% |
| Expedia Group, Inc. | 15,000 | 3.80% | 15/2/2028 | 14,473 | 0.03% |
| Expedia Group, Inc. | 15,000 | 3.25% | 15/2/2030 | 13,825 | 0.03% |
| FedEx Corp. | 25,000 | 3.10% | 5/8/2029 | 23,152 | 0.05% |
| FedEx Corp. | 10,000 | 4.25% | 15/5/2030 | 9,685 | 0.02% |
| FedEx Corp. | 10,000 | 2.40% | 15/5/2031 | 8,533 | 0.02% |
| FedEx Corp. | 20,000 | 3.25% | 15/5/2041 | 14,599 | 0.03% |
| FedEx Corp. | 10,000 | 5.10% | 15/1/2044 | 9,117 | 0.02% |
| FedEx Corp. | 10,000 | 4.75% | 15/11/2045 | 8,571 | 0.02% |
| FedEx Corp. | 10,000 | 4.55% | 1/4/2046 | 8,325 | 0.02% |
| FedEx Corp. | 5,000 | 4.40% | 15/1/2047 | 4,052 | 0.01% |
| FedEx Corp. | 15,000 | 4.05% | 15/2/2048 | 11,494 | 0.02% |
| FedEx Corp. | 10,000 | 4.95% | 17/10/2048 | 8,717 | 0.02% |
| FedEx Corp. | 15,000 | 5.25% | 15/5/2050 | 13,722 | 0.03% |
| FedEx Corp. 2020-1 Class AA Pass Through Trust | 11,792 | 1.88% | 20/2/2034 | 9,792 | 0.02% |
| Ferguson Enterprises, Inc. | 10,000 | 5.00% | 3/10/2034 | 9,561 | 0.02% |
| Fidelity National Information Services, Inc. | 25,000 | 1.15% | 1/3/2026 | 23,980 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Fidelity National Information Services, Inc. | 10,000 | 1.65% | 1/3/2028 | 9,045 | 0.02% |
| Fidelity National Information Services, Inc. | 15,000 | 5.10% | 15/7/2032 | 14,925 | 0.03% |
| Fidelity National Information Services, Inc. | 15,000 | 3.10% | 1/3/2041 | 10,900 | 0.02% |
| Fifth Third Bancorp | 5,000 | 2.55% | 5/5/2027 | 4,748 | 0.01% |
| Fifth Third Bancorp | 10,000 | 6.36% | 27/10/2028 | 10,337 | 0.02% |
| Fifth Third Bancorp | 45,000 | 6.34% | 27/7/2029 | 46,668 | 0.10% |
| Fifth Third Bancorp | 10,000 | 4.77% | 28/7/2030 | 9,799 | 0.02% |
| Fifth Third Bancorp | 10,000 | 5.63% | 29/1/2032 | 10,109 | 0.02% |
| Fifth Third Bancorp | 10,000 | 8.25% | 1/3/2038 | 11,997 | 0.03% |
| Fifth Third Bank, Inc. | 10,000 | 3.85% | 15/3/2026 | 9,887 | 0.02% |
| Fiserv, Inc. | 80,000 | 3.20% | 1/7/2026 | 78,230 | 0.16% |
| Fiserv, Inc. | 5,000 | 2.25% | 1/6/2027 | 4,717 | 0.01% |
| Fiserv, Inc. | 10,000 | 5.45% | 2/3/2028 | 10,156 | 0.02% |
| Fiserv, Inc. | 15,000 | 4.20% | 1/10/2028 | 14,592 | 0.03% |
| Fiserv, Inc. | 30,000 | 3.50% | 1/7/2029 | 28,152 | 0.06% |
| Fiserv, Inc. | 10,000 | 4.75% | 15/3/2030 | 9,872 | 0.02% |
| Fiserv, Inc. | 5,000 | 2.65% | 1/6/2030 | 4,420 | 0.01% |
| Fiserv, Inc. | 10,000 | 5.60% | 2/3/2033 | 10,139 | 0.02% |
| Fiserv, Inc. | 10,000 | 5.63% | 21/8/2033 | 10,180 | 0.02% |
| Fiserv, Inc. | 20,000 | 5.15% | 12/8/2034 | 19,550 | 0.04% |
| Fiserv, Inc. | 30,000 | 4.40% | 1/7/2049 | 24,512 | 0.05% |
| Ford Motor Co. | 10,000 | 4.35% | 8/12/2026 | 9,847 | 0.02% |
| Ford Motor Co. | 18,000 | 7.45% | 16/7/2031 | 19,344 | 0.04% |
| Ford Motor Co. | 40,000 | 3.25% | 12/2/2032 | 33,288 | 0.07% |
| Ford Motor Co. | 25,000 | 6.10% | 19/8/2032 | 24,884 | 0.05% |
| Ford Motor Co. | 20,000 | 4.75% | 15/1/2043 | 15,752 | 0.03% |
| Ford Motor Co. | 15,000 | 5.29% | 8/12/2046 | 12,848 | 0.03% |
| Ford Motor Credit Co. LLC | 5,000 | 6.95% | 6/3/2026 | 5,088 | 0.01% |
| Ford Motor Credit Co. LLC | 5,000 | 2.70% | 10/8/2026 | 4,802 | 0.01% |
| Ford Motor Credit Co. LLC | 10,000 | 5.80% | 5/3/2027 | 10,089 | 0.02% |
| Ford Motor Credit Co. LLC | 200,000 | 5.85% | 17/5/2027 | 202,075 | 0.42% |
| Ford Motor Credit Co. LLC | 10,000 | 4.95% | 28/5/2027 | 9,912 | 0.02% |
| Ford Motor Credit Co. LLC | 15,000 | 7.35% | 4/11/2027 | 15,695 | 0.03% |
| Ford Motor Credit Co. LLC | 15,000 | 6.80% | 12/5/2028 | 15,503 | 0.03% |
| Ford Motor Credit Co. LLC | 5,000 | 6.80% | 7/11/2028 | 5,182 | 0.01% |
| Ford Motor Credit Co. LLC | 25,000 | 5.80% | 8/3/2029 | 25,002 | 0.05% |
| Ford Motor Credit Co. LLC | 15,000 | 5.11% | 3/5/2029 | 14,600 | 0.03% |
| Ford Motor Credit Co. LLC | 10,000 | 7.35% | 6/3/2030 | 10,590 | 0.02% |
| Ford Motor Credit Co. LLC | 10,000 | 7.20% | 10/6/2030 | 10,525 | 0.02% |
| Ford Motor Credit Co. LLC | 15,000 | 4.00% | 13/11/2030 | 13,504 | 0.03% |
| Ford Motor Credit Co. LLC | 5,000 | 6.05% | 5/3/2031 | 4,989 | 0.01% |
| Ford Motor Credit Co. LLC | 15,000 | 3.63% | 17/6/2031 | 12,967 | 0.03% |
| Ford Motor Credit Co. LLC | 15,000 | 6.05% | 5/11/2031 | 14,884 | 0.03% |
| Ford Motor Credit Co. LLC | 30,000 | 7.12% | 7/11/2033 | 31,325 | 0.07% |
| Ford Motor Credit Co. LLC | 20,000 | 6.13% | 8/3/2034 | 19,552 | 0.04% |
| Fox Corp. | 15,000 | 4.71% | 25/1/2029 | 14,822 | 0.03% |
| Fox Corp. | 15,000 | 6.50% | 13/10/2033 | 15,788 | 0.03% |
| Fox Corp. | 10,000 | 5.48% | 25/1/2039 | 9,507 | 0.02% |
| Fox Corp. | 25,000 | 5.58% | 25/1/2049 | 23,176 | 0.05% |
| Franklin Resources, Inc. | 10,000 | 1.60% | 30/10/2030 | 8,318 | 0.02% |
| FS KKR Capital Corp. | 5,000 | 3.40% | 15/1/2026 | 4,903 | 0.01% |
| FS KKR Capital Corp. | 10,000 | 3.13% | 12/10/2028 | 9,055 | 0.02% |
| GE HealthCare Technologies, Inc. | 25,000 | 5.65% | 15/11/2027 | 25,624 | 0.05% |
| GE HealthCare Technologies, Inc. | 35,000 | 4.80% | 14/8/2029 | 34,671 | 0.07% |
| GE HealthCare Technologies, Inc. | 20,000 | 5.86% | 15/3/2030 | 20,719 | 0.04% |
| GE HealthCare Technologies, Inc. | 10,000 | 5.91% | 22/11/2032 | 10,399 | 0.02% |
| GE HealthCare Technologies, Inc. | 5,000 | 6.38% | 22/11/2052 | 5,379 | 0.01% |
| General Mills, Inc. | 10,000 | 3.20% | 10/2/2027 | 9,710 | 0.02% |
| General Mills, Inc. | 10,000 | 4.20% | 17/4/2028 | 9,793 | 0.02% |
| General Mills, Inc. | 10,000 | 4.88% | 30/1/2030 | 9,937 | 0.02% |
| General Mills, Inc. | 15,000 | 4.95% | 29/3/2033 | 14,629 | 0.03% |
| General Mills, Inc. | 10,000 | 5.25% | 30/1/2035 | 9,846 | 0.02% |
| General Motors Financial Co., Inc. | 10,000 | 1.25% | 8/1/2026 | 9,635 | 0.02% |
| General Motors Financial Co., Inc. | 10,000 | 5.25% | 1/3/2026 | 10,029 | 0.02% |
| General Motors Financial Co., Inc. | 60,000 | 5.40% | 6/4/2026 | 60,356 | 0.13% |
| General Motors Financial Co., Inc. | 5,000 | 1.50% | 10/6/2026 | 4,765 | 0.01% |
| General Motors Financial Co., Inc. | 10,000 | 4.00% | 6/10/2026 | 9,858 | 0.02% |
| General Motors Financial Co., Inc. | 15,000 | 4.35% | 17/1/2027 | 14,826 | 0.03% |
| General Motors Financial Co., Inc. | 20,000 | 2.35% | 26/2/2027 | 18,952 | 0.04% |
| General Motors Financial Co., Inc. | 15,000 | 5.00% | 9/4/2027 | 15,010 | 0.03% |
| General Motors Financial Co., Inc. | 10,000 | 5.35% | 15/7/2027 | 10,098 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| General Motors Financial Co., Inc. | 5,000 | 2.70% | 20/8/2027 | 4,724 | 0.01% |
| General Motors Financial Co., Inc. | 10,000 | 2.40% | 10/4/2028 | 9,188 | 0.02% |
| General Motors Financial Co., Inc. | 15,000 | 5.80% | 23/6/2028 | 15,305 | 0.03% |
| General Motors Financial Co., Inc. | 10,000 | 2.40% | 15/10/2028 | 9,066 | 0.02% |
| General Motors Financial Co., Inc. | 20,000 | 5.80% | 7/1/2029 | 20,403 | 0.04% |
| General Motors Financial Co., Inc. | 10,000 | 4.30% | 6/4/2029 | 9,650 | 0.02% |
| General Motors Financial Co., Inc. | 10,000 | 5.55% | 15/7/2029 | 10,111 | 0.02% |
| General Motors Financial Co., Inc. | 10,000 | 4.90% | 6/10/2029 | 9,845 | 0.02% |
| General Motors Financial Co., Inc. | 15,000 | 5.85% | 6/4/2030 | 15,334 | 0.03% |
| General Motors Financial Co., Inc. | 15,000 | 3.60% | 21/6/2030 | 13,749 | 0.03% |
| General Motors Financial Co., Inc. | 20,000 | 2.35% | 8/1/2031 | 16,764 | 0.04% |
| General Motors Financial Co., Inc. | 5,000 | 5.75% | 8/2/2031 | 5,062 | 0.01% |
| General Motors Financial Co., Inc. | 10,000 | 2.70% | 10/6/2031 | 8,473 | 0.02% |
| General Motors Financial Co., Inc. | 10,000 | 5.60% | 18/6/2031 | 10,039 | 0.02% |
| General Motors Financial Co., Inc. | 15,000 | 3.10% | 12/1/2032 | 12,832 | 0.03% |
| General Motors Financial Co., Inc. | 20,000 | 6.40% | 9/1/2033 | 20,732 | 0.04% |
| General Motors Financial Co., Inc. | 20,000 | 6.10% | 7/1/2034 | 20,304 | 0.04% |
| General Motors Financial Co., Inc. | 15,000 | 5.95% | 4/4/2034 | 15,076 | 0.03% |
| General Motors Financial Co., Inc. | 10,000 | 5.45% | 6/9/2034 | 9,707 | 0.02% |
| George Washington University | 10,000 | 4.13% | 15/9/2048 | 8,180 | 0.02% |
| Gilead Sciences, Inc. | 30,000 | 3.65% | 1/3/2026 | 29,663 | 0.06% |
| Gilead Sciences, Inc. | 20,000 | 2.95% | 1/3/2027 | 19,316 | 0.04% |
| Gilead Sciences, Inc. | 10,000 | 4.80% | 15/11/2029 | 9,982 | 0.02% |
| Gilead Sciences, Inc. | 5,000 | 1.65% | 1/10/2030 | 4,180 | 0.01% |
| Gilead Sciences, Inc. | 15,000 | 5.25% | 15/10/2033 | 15,043 | 0.03% |
| Gilead Sciences, Inc. | 10,000 | 5.10% | 15/6/2035 | 9,838 | 0.02% |
| Gilead Sciences, Inc. | 15,000 | 4.60% | 1/9/2035 | 14,136 | 0.03% |
| Gilead Sciences, Inc. | 10,000 | 4.00% | 1/9/2036 | 8,821 | 0.02% |
| Gilead Sciences, Inc. | 10,000 | 2.60% | 1/10/2040 | 6,921 | 0.01% |
| Gilead Sciences, Inc. | 15,000 | 5.65% | 1/12/2041 | 14,965 | 0.03% |
| Gilead Sciences, Inc. | 20,000 | 4.80% | 1/4/2044 | 17,882 | 0.04% |
| Gilead Sciences, Inc. | 25,000 | 4.50% | 1/2/2045 | 21,421 | 0.05% |
| Gilead Sciences, Inc. | 25,000 | 4.75% | 1/3/2046 | 22,049 | 0.05% |
| Gilead Sciences, Inc. | 20,000 | 4.15% | 1/3/2047 | 16,015 | 0.03% |
| Gilead Sciences, Inc. | 30,000 | 2.80% | 1/10/2050 | 18,449 | 0.04% |
| Gilead Sciences, Inc. | 15,000 | 5.55% | 15/10/2053 | 14,765 | 0.03% |
| Gilead Sciences, Inc. | 15,000 | 5.60% | 15/11/2064 | 14,508 | 0.03% |
| Global Payments, Inc. | 10,000 | 1.20% | 1/3/2026 | 9,584 | 0.02% |
| Global Payments, Inc. | 15,000 | 4.80% | 1/4/2026 | 14,972 | 0.03% |
| Global Payments, Inc. | 20,000 | 2.15% | 15/1/2027 | 18,959 | 0.04% |
| Global Payments, Inc. | 15,000 | 3.20% | 15/8/2029 | 13,751 | 0.03% |
| Global Payments, Inc. | 10,000 | 2.90% | 15/5/2030 | 8,906 | 0.02% |
| Global Payments, Inc. | 25,000 | 2.90% | 15/11/2031 | 21,379 | 0.04% |
| Global Payments, Inc. | 10,000 | 5.40% | 15/8/2032 | 9,991 | 0.02% |
| Global Payments, Inc. | 10,000 | 4.15% | 15/8/2049 | 7,472 | 0.02% |
| Global Payments, Inc. | 5,000 | 5.95% | 15/8/2052 | 4,838 | 0.01% |
| Goldman Sachs Bank USA | 25,000 | 5.28% | 18/3/2027 | 25,148 | 0.05% |
| Goldman Sachs Bank USA | 35,000 | 5.41% | 21/5/2027 | 35,267 | 0.07% |
| Goldman Sachs Capital I | 10,000 | 6.35% | 15/2/2034 | 10,436 | 0.02% |
| Goldman Sachs Group, Inc. | 30,000 | 3.50% | 16/11/2026 | 29,329 | 0.06% |
| Goldman Sachs Group, Inc. | 45,000 | 5.95% | 15/1/2027 | 46,117 | 0.10% |
| Goldman Sachs Group, Inc. | 30,000 | 3.85% | 26/1/2027 | 29,451 | 0.06% |
| Goldman Sachs Group, Inc. | 45,000 | 1.43% | 9/3/2027 | 43,185 | 0.09% |
| Goldman Sachs Group, Inc. | 45,000 | 1.54% | 10/9/2027 | 42,554 | 0.09% |
| Goldman Sachs Group, Inc. | 55,000 | 1.95% | 21/10/2027 | 52,179 | 0.11% |
| Goldman Sachs Group, Inc. | 45,000 | 2.64% | 24/2/2028 | 42,900 | 0.09% |
| Goldman Sachs Group, Inc. | 35,000 | 3.62% | 15/3/2028 | 34,021 | 0.07% |
| Goldman Sachs Group, Inc. | 50,000 | 3.69% | 5/6/2028 | 48,538 | 0.10% |
| Goldman Sachs Group, Inc. | 30,000 | 4.48% | 23/8/2028 | 29,650 | 0.06% |
| Goldman Sachs Group, Inc. | 35,000 | 3.81% | 23/4/2029 | 33,656 | 0.07% |
| Goldman Sachs Group, Inc. | 40,000 | 4.22% | 1/5/2029 | 38,940 | 0.08% |
| Goldman Sachs Group, Inc. | 35,000 | 6.48% | 24/10/2029 | 36,664 | 0.08% |
| Goldman Sachs Group, Inc. | 20,000 | 2.60% | 7/2/2030 | 17,704 | 0.04% |
| Goldman Sachs Group, Inc. | 35,000 | 3.80% | 15/3/2030 | 32,830 | 0.07% |
| Goldman Sachs Group, Inc. | 35,000 | 5.73% | 25/4/2030 | 35,735 | 0.07% |
| Goldman Sachs Group, Inc. | 35,000 | 5.05% | 23/7/2030 | 34,813 | 0.07% |
| Goldman Sachs Group, Inc. | 30,000 | 4.69% | 23/10/2030 | 29,386 | 0.06% |
| Goldman Sachs Group, Inc. | 30,000 | 1.99% | 27/1/2032 | 24,785 | 0.05% |
| Goldman Sachs Group, Inc. | 45,000 | 2.62% | 22/4/2032 | 38,356 | 0.08% |
| Goldman Sachs Group, Inc. | 40,000 | 2.38% | 21/7/2032 | 33,411 | 0.07% |
| Goldman Sachs Group, Inc. | 40,000 | 2.65% | 21/10/2032 | 33,790 | 0.07% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Goldman Sachs Group, Inc. | 20,000 | 6.13% | 15/2/2033 | 21,293 | 0.04% |
| Goldman Sachs Group, Inc. | 40,000 | 3.10% | 24/2/2033 | 34,501 | 0.07% |
| Goldman Sachs Group, Inc. | 20,000 | 6.56% | 24/10/2034 | 21,529 | 0.05% |
| Goldman Sachs Group, Inc. | 35,000 | 5.85% | 25/4/2035 | 35,614 | 0.07% |
| Goldman Sachs Group, Inc. | 45,000 | 5.33% | 23/7/2035 | 44,176 | 0.09% |
| Goldman Sachs Group, Inc. | 50,000 | 5.02% | 23/10/2035 | 47,959 | 0.10% |
| Goldman Sachs Group, Inc. | 60,000 | 6.75% | 1/10/2037 | 64,390 | 0.13% |
| Goldman Sachs Group, Inc. | 35,000 | 4.02% | 31/10/2038 | 29,636 | 0.06% |
| Goldman Sachs Group, Inc. | 20,000 | 4.41% | 23/4/2039 | 17,581 | 0.04% |
| Goldman Sachs Group, Inc. | 30,000 | 6.25% | 1/2/2041 | 31,597 | 0.07% |
| Goldman Sachs Group, Inc. | 20,000 | 3.21% | 22/4/2042 | 14,579 | 0.03% |
| Goldman Sachs Group, Inc. | 15,000 | 2.91% | 21/7/2042 | 10,414 | 0.02% |
| Goldman Sachs Group, Inc. | 20,000 | 3.44% | 24/2/2043 | 14,884 | 0.03% |
| Goldman Sachs Group, Inc. | 20,000 | 4.80% | 8/7/2044 | 17,695 | 0.04% |
| Goldman Sachs Group, Inc. | 35,000 | 5.15% | 22/5/2045 | 32,222 | 0.07% |
| Goldman Sachs Group, Inc. | 15,000 | 4.75% | 21/10/2045 | 13,228 | 0.03% |
| Goldman Sachs Group, Inc. | 30,000 | 5.56% | 19/11/2045 | 28,987 | 0.06% |
| HA Sustainable Infrastructure Capital, Inc. | 10,000 | 6.38% | 1/7/2034 | 9,759 | 0.02% |
| Haleon US Capital LLC | 25,000 | 3.38% | 24/3/2027 | 24,274 | 0.05% |
| Haleon US Capital LLC | 10,000 | 3.38% | 24/3/2029 | 9,400 | 0.02% |
| Haleon US Capital LLC | 30,000 | 3.63% | 24/3/2032 | 27,163 | 0.06% |
| Haleon US Capital LLC | 5,000 | 4.00% | 24/3/2052 | 3,860 | 0.01% |
| Hartford Financial Services Group, Inc. | 10,000 | 3.60% | 19/8/2049 | 7,289 | 0.02% |
| Hasbro, Inc. | 20,000 | 3.90% | 19/11/2029 | 18,798 | 0.04% |
| HCA, Inc. | 15,000 | 5.88% | 15/2/2026 | 15,076 | 0.03% |
| HCA, Inc. | 15,000 | 5.25% | 15/6/2026 | 15,035 | 0.03% |
| HCA, Inc. | 10,000 | 5.38% | 1/9/2026 | 10,040 | 0.02% |
| HCA, Inc. | 10,000 | 4.50% | 15/2/2027 | 9,905 | 0.02% |
| HCA, Inc. | 5,000 | 3.13% | 15/3/2027 | 4,812 | 0.01% |
| HCA, Inc. | 15,000 | 5.20% | 1/6/2028 | 15,038 | 0.03% |
| HCA, Inc. | 15,000 | 5.63% | 1/9/2028 | 15,193 | 0.03% |
| HCA, Inc. | 25,000 | 5.88% | 1/2/2029 | 25,504 | 0.05% |
| HCA, Inc. | 30,000 | 4.13% | 15/6/2029 | 28,638 | 0.06% |
| HCA, Inc. | 40,000 | 3.50% | 1/9/2030 | 36,319 | 0.08% |
| HCA, Inc. | 20,000 | 5.45% | 1/4/2031 | 19,959 | 0.04% |
| HCA, Inc. | 20,000 | 2.38% | 15/7/2031 | 16,601 | 0.04% |
| HCA, Inc. | 30,000 | 3.63% | 15/3/2032 | 26,422 | 0.06% |
| HCA, Inc. | 15,000 | 5.50% | 1/6/2033 | 14,817 | 0.03% |
| HCA, Inc. | 20,000 | 5.60% | 1/4/2034 | 19,703 | 0.04% |
| HCA, Inc. | 15,000 | 5.45% | 15/9/2034 | 14,624 | 0.03% |
| HCA, Inc. | 10,000 | 5.13% | 15/6/2039 | 9,118 | 0.02% |
| HCA, Inc. | 15,000 | 5.50% | 15/6/2047 | 13,616 | 0.03% |
| HCA, Inc. | 30,000 | 5.25% | 15/6/2049 | 25,989 | 0.05% |
| HCA, Inc. | 15,000 | 3.50% | 15/7/2051 | 9,711 | 0.02% |
| HCA, Inc. | 27,000 | 4.63% | 15/3/2052 | 21,095 | 0.04% |
| HCA, Inc. | 15,000 | 5.90% | 1/6/2053 | 14,123 | 0.03% |
| HCA, Inc. | 20,000 | 6.00% | 1/4/2054 | 19,075 | 0.04% |
| HCA, Inc. | 10,000 | 5.95% | 15/9/2054 | 9,508 | 0.02% |
| Healthcare Realty Holdings LP | 10,000 | 2.00% | 15/3/2031 | 8,180 | 0.02% |
| Healthpeak OP LLC | 10,000 | 3.00% | 15/1/2030 | 9,063 | 0.02% |
| Healthpeak OP LLC | 5,000 | 5.25% | 15/12/2032 | 4,962 | 0.01% |
| Hewlett Packard Enterprise Co. | 30,000 | 1.75% | 1/4/2026 | 28,896 | 0.06% |
| Hewlett Packard Enterprise Co. | 10,000 | 4.45% | 25/9/2026 | 9,950 | 0.02% |
| Hewlett Packard Enterprise Co. | 10,000 | 4.40% | 25/9/2027 | 9,891 | 0.02% |
| Hewlett Packard Enterprise Co. | 15,000 | 4.55% | 15/10/2029 | 14,619 | 0.03% |
| Hewlett Packard Enterprise Co. | 10,000 | 4.85% | 15/10/2031 | 9,754 | 0.02% |
| Hewlett Packard Enterprise Co. | 30,000 | 5.00% | 15/10/2034 | 28,855 | 0.06% |
| Hewlett Packard Enterprise Co. | 15,000 | 6.35% | 15/10/2045 | 15,542 | 0.03% |
| Hewlett Packard Enterprise Co. | 35,000 | 5.60% | 15/10/2054 | 32,990 | 0.07% |
| Home Depot, Inc. | 15,000 | 3.00% | 1/4/2026 | 14,735 | 0.03% |
| Home Depot, Inc. | 25,000 | 5.15% | 25/6/2026 | 25,250 | 0.05% |
| Home Depot, Inc. | 20,000 | 2.13% | 15/9/2026 | 19,244 | 0.04% |
| Home Depot, Inc. | 10,000 | 4.95% | 30/9/2026 | 10,091 | 0.02% |
| Home Depot, Inc. | 10,000 | 4.88% | 25/6/2027 | 10,094 | 0.02% |
| Home Depot, Inc. | 5,000 | 2.80% | 14/9/2027 | 4,790 | 0.01% |
| Home Depot, Inc. | 10,000 | 1.50% | 15/9/2028 | 8,939 | 0.02% |
| Home Depot, Inc. | 10,000 | 3.90% | 6/12/2028 | 9,747 | 0.02% |
| Home Depot, Inc. | 15,000 | 4.90% | 15/4/2029 | 15,135 | 0.03% |
| Home Depot, Inc. | 20,000 | 2.95% | 15/6/2029 | 18,592 | 0.04% |
| Home Depot, Inc. | 20,000 | 4.75% | 25/6/2029 | 20,037 | 0.04% |
| Home Depot, Inc. | 25,000 | 2.70% | 15/4/2030 | 22,508 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Home Depot, Inc. | 15,000 | 1.38% | 15/3/2031 | 12,145 | 0.03% |
| Home Depot, Inc. | 10,000 | 4.85% | 25/6/2031 | 9,993 | 0.02% |
| Home Depot, Inc. | 10,000 | 1.88% | 15/9/2031 | 8,264 | 0.02% |
| Home Depot, Inc. | 15,000 | 3.25% | 15/4/2032 | 13,384 | 0.03% |
| Home Depot, Inc. | 10,000 | 4.50% | 15/9/2032 | 9,730 | 0.02% |
| Home Depot, Inc. | 15,000 | 4.95% | 25/6/2034 | 14,788 | 0.03% |
| Home Depot, Inc. | 50,000 | 5.88% | 16/12/2036 | 52,698 | 0.11% |
| Home Depot, Inc. | 15,000 | 3.30% | 15/4/2040 | 11,678 | 0.02% |
| Home Depot, Inc. | 10,000 | 5.95% | 1/4/2041 | 10,495 | 0.02% |
| Home Depot, Inc. | 15,000 | 4.20% | 1/4/2043 | 12,662 | 0.03% |
| Home Depot, Inc. | 15,000 | 4.88% | 15/2/2044 | 13,712 | 0.03% |
| Home Depot, Inc. | 15,000 | 4.40% | 15/3/2045 | 12,816 | 0.03% |
| Home Depot, Inc. | 20,000 | 4.25% | 1/4/2046 | 16,642 | 0.04% |
| Home Depot, Inc. | 25,000 | 3.90% | 15/6/2047 | 19,562 | 0.04% |
| Home Depot, Inc. | 20,000 | 4.50% | 6/12/2048 | 17,075 | 0.04% |
| Home Depot, Inc. | 15,000 | 3.13% | 15/12/2049 | 10,047 | 0.02% |
| Home Depot, Inc. | 20,000 | 3.35% | 15/4/2050 | 13,974 | 0.03% |
| Home Depot, Inc. | 15,000 | 2.38% | 15/3/2051 | 8,463 | 0.02% |
| Home Depot, Inc. | 10,000 | 2.75% | 15/9/2051 | 6,097 | 0.01% |
| Home Depot, Inc. | 15,000 | 3.63% | 15/4/2052 | 10,876 | 0.02% |
| Home Depot, Inc. | 10,000 | 4.95% | 15/9/2052 | 9,107 | 0.02% |
| Home Depot, Inc. | 20,000 | 5.30% | 25/6/2054 | 19,184 | 0.04% |
| Home Depot, Inc. | 10,000 | 3.50% | 15/9/2056 | 6,954 | 0.01% |
| Hormel Foods Corp. | 10,000 | 1.70% | 3/6/2028 | 9,060 | 0.02% |
| Hormel Foods Corp. | 15,000 | 1.80% | 11/6/2030 | 12,789 | 0.03% |
| Host Hotels & Resorts LP | 10,000 | 3.50% | 15/9/2030 | 9,055 | 0.02% |
| HP, Inc. | 10,000 | 3.00% | 17/6/2027 | 9,582 | 0.02% |
| HP, Inc. | 15,000 | 4.75% | 15/1/2028 | 14,977 | 0.03% |
| HP, Inc. | 10,000 | 4.00% | 15/4/2029 | 9,584 | 0.02% |
| HP, Inc. | 10,000 | 2.65% | 17/6/2031 | 8,559 | 0.02% |
| HP, Inc. | 20,000 | 5.50% | 15/1/2033 | 20,162 | 0.04% |
| HP, Inc. | 10,000 | 6.00% | 15/9/2041 | 10,107 | 0.02% |
| Humana, Inc. | 25,000 | 3.70% | 23/3/2029 | 23,588 | 0.05% |
| Humana, Inc. | 20,000 | 5.38% | 15/4/2031 | 19,835 | 0.04% |
| Humana, Inc. | 5,000 | 2.15% | 3/2/2032 | 3,984 | 0.01% |
| Humana, Inc. | 10,000 | 5.88% | 1/3/2033 | 10,032 | 0.02% |
| Humana, Inc. | 15,000 | 5.95% | 15/3/2034 | 15,108 | 0.03% |
| Humana, Inc. | 10,000 | 4.95% | 1/10/2044 | 8,469 | 0.02% |
| Humana, Inc. | 5,000 | 5.50% | 15/3/2053 | 4,463 | 0.01% |
| Humana, Inc. | 10,000 | 5.75% | 15/4/2054 | 9,273 | 0.02% |
| Huntington Bancshares, Inc. | 10,000 | 4.44% | 4/8/2028 | 9,890 | 0.02% |
| Huntington Bancshares, Inc. | 20,000 | 6.21% | 21/8/2029 | 20,639 | 0.04% |
| Huntington Bancshares, Inc. | 10,000 | 2.55% | 4/2/2030 | 8,792 | 0.02% |
| Huntington Bancshares, Inc. | 15,000 | 5.27% | 15/1/2031 | 15,001 | 0.03% |
| Huntington Bancshares, Inc. | 15,000 | 5.71% | 2/2/2035 | 14,984 | 0.03% |
| Huntington National Bank | 5,000 | 4.55% | 17/5/2028 | 4,958 | 0.01% |
| Huntington National Bank | 10,000 | 5.65% | 10/1/2030 | 10,163 | 0.02% |
| Huntsman International LLC | 10,000 | 4.50% | 1/5/2029 | 9,538 | 0.02% |
| Icon Investments Six DAC | 5,000 | 5.81% | 8/5/2027 | 5,083 | 0.01% |
| Illinois Tool Works, Inc. | 20,000 | 2.65% | 15/11/2026 | 19,421 | 0.04% |
| Illinois Tool Works, Inc. | 15,000 | 3.90% | 1/9/2042 | 12,239 | 0.03% |
| Ingersoll Rand, Inc. | 15,000 | 5.70% | 14/8/2033 | 15,340 | 0.03% |
| Ingersoll Rand, Inc. | 10,000 | 5.45% | 15/6/2034 | 10,052 | 0.02% |
| Intel Corp. | 10,000 | 4.88% | 10/2/2026 | 10,002 | 0.02% |
| Intel Corp. | 5,000 | 2.60% | 19/5/2026 | 4,849 | 0.01% |
| Intel Corp. | 35,000 | 3.75% | 25/3/2027 | 34,079 | 0.07% |
| Intel Corp. | 10,000 | 3.15% | 11/5/2027 | 9,593 | 0.02% |
| Intel Corp. | 15,000 | 3.75% | 5/8/2027 | 14,549 | 0.03% |
| Intel Corp. | 15,000 | 4.88% | 10/2/2028 | 14,919 | 0.03% |
| Intel Corp. | 15,000 | 1.60% | 12/8/2028 | 13,256 | 0.03% |
| Intel Corp. | 10,000 | 4.00% | 5/8/2029 | 9,524 | 0.02% |
| Intel Corp. | 30,000 | 2.45% | 15/11/2029 | 26,315 | 0.06% |
| Intel Corp. | 20,000 | 5.13% | 10/2/2030 | 19,813 | 0.04% |
| Intel Corp. | 15,000 | 3.90% | 25/3/2030 | 14,035 | 0.03% |
| Intel Corp. | 15,000 | 2.00% | 12/8/2031 | 12,081 | 0.03% |
| Intel Corp. | 10,000 | 4.15% | 5/8/2032 | 9,100 | 0.02% |
| Intel Corp. | 15,000 | 4.00% | 15/12/2032 | 13,454 | 0.03% |
| Intel Corp. | 35,000 | 5.20% | 10/2/2033 | 33,813 | 0.07% |
| Intel Corp. | 10,000 | 5.15% | 21/2/2034 | 9,595 | 0.02% |
| Intel Corp. | 10,000 | 4.60% | 25/3/2040 | 8,318 | 0.02% |
| Intel Corp. | 10,000 | 2.80% | 12/8/2041 | 6,374 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Intel Corp. | 10,000 | 4.80% | 1/10/2041 | 8,322 | 0.02% |
| Intel Corp. | 10,000 | 5.63% | 10/2/2043 | 9,140 | 0.02% |
| Intel Corp. | 10,000 | 4.90% | 29/7/2045 | 8,075 | 0.02% |
| Intel Corp. | 15,000 | 4.10% | 19/5/2046 | 10,697 | 0.02% |
| Intel Corp. | 5,000 | 4.10% | 11/5/2047 | 3,549 | 0.01% |
| Intel Corp. | 20,000 | 3.73% | 8/12/2047 | 13,236 | 0.03% |
| Intel Corp. | 30,000 | 3.25% | 15/11/2049 | 17,968 | 0.04% |
| Intel Corp. | 25,000 | 4.75% | 25/3/2050 | 19,332 | 0.04% |
| Intel Corp. | 25,000 | 3.05% | 12/8/2051 | 14,223 | 0.03% |
| Intel Corp. | 20,000 | 4.90% | 5/8/2052 | 15,767 | 0.03% |
| Intel Corp. | 30,000 | 5.70% | 10/2/2053 | 26,565 | 0.06% |
| Intel Corp. | 10,000 | 5.60% | 21/2/2054 | 8,779 | 0.02% |
| Intel Corp. | 20,000 | 3.10% | 15/2/2060 | 10,664 | 0.02% |
| Intel Corp. | 10,000 | 4.95% | 25/3/2060 | 7,817 | 0.02% |
| Intel Corp. | 10,000 | 3.20% | 12/8/2061 | 5,417 | 0.01% |
| Intel Corp. | 10,000 | 5.05% | 5/8/2062 | 7,804 | 0.02% |
| Intel Corp. | 15,000 | 5.90% | 10/2/2063 | 13,477 | 0.03% |
| Intercontinental Exchange, Inc. | 15,000 | 4.00% | 15/9/2027 | 14,779 | 0.03% |
| Intercontinental Exchange, Inc. | 5,000 | 3.63% | 1/9/2028 | 4,796 | 0.01% |
| Intercontinental Exchange, Inc. | 20,000 | 4.35% | 15/6/2029 | 19,578 | 0.04% |
| Intercontinental Exchange, Inc. | 5,000 | 2.10% | 15/6/2030 | 4,321 | 0.01% |
| Intercontinental Exchange, Inc. | 10,000 | 5.25% | 15/6/2031 | 10,098 | 0.02% |
| Intercontinental Exchange, Inc. | 20,000 | 1.85% | 15/9/2032 | 15,860 | 0.03% |
| Intercontinental Exchange, Inc. | 15,000 | 4.60% | 15/3/2033 | 14,394 | 0.03% |
| Intercontinental Exchange, Inc. | 20,000 | 2.65% | 15/9/2040 | 13,964 | 0.03% |
| Intercontinental Exchange, Inc. | 15,000 | 4.25% | 21/9/2048 | 12,114 | 0.03% |
| Intercontinental Exchange, Inc. | 20,000 | 3.00% | 15/6/2050 | 12,728 | 0.03% |
| Intercontinental Exchange, Inc. | 20,000 | 4.95% | 15/6/2052 | 17,882 | 0.04% |
| Intercontinental Exchange, Inc. | 20,000 | 3.00% | 15/9/2060 | 11,680 | 0.02% |
| Intercontinental Exchange, Inc. | 10,000 | 5.20% | 15/6/2062 | 9,101 | 0.02% |
| International Business Machines Corp. | 5,000 | 3.30% | 15/5/2026 | 4,912 | 0.01% |
| International Business Machines Corp. | 145,000 | 3.50% | 15/5/2029 | 137,438 | 0.29% |
| International Business Machines Corp. | 15,000 | 4.40% | 27/7/2032 | 14,337 | 0.03% |
| International Business Machines Corp. | 10,000 | 4.75% | 6/2/2033 | 9,800 | 0.02% |
| International Business Machines Corp. | 5,000 | 4.15% | 15/5/2039 | 4,297 | 0.01% |
| International Business Machines Corp. | 100,000 | 4.00% | 20/6/2042 | 81,533 | 0.17% |
| International Business Machines Corp. | 10,000 | 4.25% | 15/5/2049 | 8,039 | 0.02% |
| International Flavors & Fragrances, Inc. | 10,000 | 5.00% | 26/9/2048 | 8,571 | 0.02% |
| Intuit, Inc. | 5,000 | 5.25% | 15/9/2026 | 5,056 | 0.01% |
| Intuit, Inc. | 10,000 | 5.13% | 15/9/2028 | 10,148 | 0.02% |
| Intuit, Inc. | 15,000 | 5.20% | 15/9/2033 | 15,027 | 0.03% |
| Intuit, Inc. | 15,000 | 5.50% | 15/9/2053 | 14,713 | 0.03% |
| IQVIA, Inc. | 20,000 | 6.25% | 1/2/2029 | 20,659 | 0.04% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 10,000 | 2.50% | 15/1/2027 | 9,497 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 15,000 | 5.13% | 1/2/2028 | 14,925 | 0.03% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 10,000 | 5.50% | 15/1/2030 | 9,988 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 10,000 | 3.63% | 15/1/2032 | 8,814 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 25,000 | 3.00% | 15/5/2032 | 20,832 | 0.04% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 18,000 | 5.75% | 1/4/2033 | 17,938 | 0.04% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 24,000 | 6.75% | 15/3/2034 | 25,407 | 0.05% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 10,000 | 4.38% | 2/2/2052 | 7,483 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 20,000 | 6.50% | 1/12/2052 | 20,220 | 0.04% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 10,000 | 7.25% | 15/11/2053 | 11,019 | 0.02% |
| JM Smucker Co. | 5,000 | 5.90% | 15/11/2028 | 5,180 | 0.01% |
| JM Smucker Co. | 10,000 | 6.20% | 15/11/2033 | 10,555 | 0.02% |
| JM Smucker Co. | 10,000 | 6.50% | 15/11/2043 | 10,661 | 0.02% |
| JM Smucker Co. | 12,000 | 6.50% | 15/11/2053 | 12,888 | 0.03% |
| John Deere Capital Corp. | 20,000 | 4.80% | 9/1/2026 | 20,061 | 0.04% |
| John Deere Capital Corp. | 10,000 | 0.70% | 15/1/2026 | 9,615 | 0.02% |
| John Deere Capital Corp. | 5,000 | 4.20% | 15/7/2027 | 4,963 | 0.01% |
| John Deere Capital Corp. | 25,000 | 4.15% | 15/9/2027 | 24,755 | 0.05% |
| John Deere Capital Corp. | 10,000 | 4.75% | 20/1/2028 | 10,050 | 0.02% |
| John Deere Capital Corp. | 20,000 | 4.95% | 14/7/2028 | 20,190 | 0.04% |
| John Deere Capital Corp. | 15,000 | 4.50% | 16/1/2029 | 14,867 | 0.03% |
| John Deere Capital Corp. | 11,000 | 4.85% | 11/6/2029 | 11,038 | 0.02% |
| John Deere Capital Corp. | 15,000 | 4.70% | 10/6/2030 | 14,952 | 0.03% |
| John Deere Capital Corp. | 30,000 | 4.90% | 7/3/2031 | 29,964 | 0.06% |
| John Deere Capital Corp. | 10,000 | 4.40% | 8/9/2031 | 9,688 | 0.02% |
| John Deere Capital Corp. | 15,000 | 5.15% | 8/9/2033 | 15,037 | 0.03% |
| John Deere Capital Corp. | 5,000 | 5.10% | 11/4/2034 | 4,995 | 0.01% |
| John Deere Capital Corp. | 10,000 | 5.05% | 12/6/2034 | 9,947 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Johnson & Johnson | 20,000 | 2.45% | 1/3/2026 | 19,562 | 0.04% |
| Johnson & Johnson | 10,000 | 2.95% | 3/3/2027 | 9,701 | 0.02% |
| Johnson & Johnson | 20,000 | 0.95% | 1/9/2027 | 18,336 | 0.04% |
| Johnson & Johnson | 20,000 | 2.90% | 15/1/2028 | 19,127 | 0.04% |
| Johnson & Johnson | 10,000 | 4.80% | 1/6/2029 | 10,083 | 0.02% |
| Johnson & Johnson | 15,000 | 1.30% | 1/9/2030 | 12,574 | 0.03% |
| Johnson & Johnson | 20,000 | 4.90% | 1/6/2031 | 20,133 | 0.04% |
| Johnson & Johnson | 10,000 | 4.38% | 5/12/2033 | 9,705 | 0.02% |
| Johnson & Johnson | 10,000 | 4.95% | 1/6/2034 | 10,004 | 0.02% |
| Johnson & Johnson | 15,000 | 3.55% | 1/3/2036 | 13,100 | 0.03% |
| Johnson & Johnson | 10,000 | 3.63% | 3/3/2037 | 8,657 | 0.02% |
| Johnson & Johnson | 20,000 | 5.95% | 15/8/2037 | 21,512 | 0.05% |
| Johnson & Johnson | 10,000 | 3.40% | 15/1/2038 | 8,344 | 0.02% |
| Johnson & Johnson | 15,000 | 2.10% | 1/9/2040 | 9,992 | 0.02% |
| Johnson & Johnson | 20,000 | 3.70% | 1/3/2046 | 15,764 | 0.03% |
| Johnson & Johnson | 10,000 | 3.75% | 3/3/2047 | 7,866 | 0.02% |
| Johnson & Johnson | 10,000 | 3.50% | 15/1/2048 | 7,515 | 0.02% |
| Johnson & Johnson | 15,000 | 2.25% | 1/9/2050 | 8,588 | 0.02% |
| Johnson & Johnson | 10,000 | 5.25% | 1/6/2054 | 9,786 | 0.02% |
| Johnson & Johnson | 20,000 | 2.45% | 1/9/2060 | 10,880 | 0.02% |
| JPMorgan Chase & Co. | 60,000 | 3.30% | 1/4/2026 | 59,104 | 0.12% |
| JPMorgan Chase & Co. | 20,000 | 3.20% | 15/6/2026 | 19,621 | 0.04% |
| JPMorgan Chase & Co. | 30,000 | 2.95% | 1/10/2026 | 29,230 | 0.06% |
| JPMorgan Chase & Co. | 30,000 | 4.13% | 15/12/2026 | 29,692 | 0.06% |
| JPMorgan Chase & Co. | 20,000 | 3.96% | 29/1/2027 | 19,827 | 0.04% |
| JPMorgan Chase & Co. | 30,000 | 1.04% | 4/2/2027 | 28,808 | 0.06% |
| JPMorgan Chase & Co. | 45,000 | 1.58% | 22/4/2027 | 43,212 | 0.09% |
| JPMorgan Chase & Co. | 20,000 | 1.47% | 22/9/2027 | 18,914 | 0.04% |
| JPMorgan Chase & Co. | 15,000 | 4.25% | 1/10/2027 | 14,888 | 0.03% |
| JPMorgan Chase & Co. | 25,000 | 6.07% | 22/10/2027 | 25,587 | 0.05% |
| JPMorgan Chase & Co. | 10,000 | 3.63% | 1/12/2027 | 9,717 | 0.02% |
| JPMorgan Chase & Co. | 25,000 | 5.04% | 23/1/2028 | 25,082 | 0.05% |
| JPMorgan Chase & Co. | 25,000 | 3.78% | 1/2/2028 | 24,460 | 0.05% |
| JPMorgan Chase & Co. | 20,000 | 2.95% | 24/2/2028 | 19,225 | 0.04% |
| JPMorgan Chase & Co. | 20,000 | 5.57% | 22/4/2028 | 20,346 | 0.04% |
| JPMorgan Chase & Co. | 45,000 | 4.32% | 26/4/2028 | 44,455 | 0.09% |
| JPMorgan Chase & Co. | 25,000 | 3.54% | 1/5/2028 | 24,277 | 0.05% |
| JPMorgan Chase & Co. | 10,000 | 2.18% | 1/6/2028 | 9,387 | 0.02% |
| JPMorgan Chase & Co. | 15,000 | 4.98% | 22/7/2028 | 15,041 | 0.03% |
| JPMorgan Chase & Co. | 35,000 | 4.85% | 25/7/2028 | 34,986 | 0.07% |
| JPMorgan Chase & Co. | 10,000 | 4.51% | 22/10/2028 | 9,912 | 0.02% |
| JPMorgan Chase & Co. | 25,000 | 3.51% | 23/1/2029 | 23,993 | 0.05% |
| JPMorgan Chase & Co. | 25,000 | 4.01% | 23/4/2029 | 24,234 | 0.05% |
| JPMorgan Chase & Co. | 20,000 | 2.07% | 1/6/2029 | 18,163 | 0.04% |
| JPMorgan Chase & Co. | 40,000 | 4.20% | 23/7/2029 | 38,940 | 0.08% |
| JPMorgan Chase & Co. | 35,000 | 5.30% | 24/7/2029 | 35,323 | 0.07% |
| JPMorgan Chase & Co. | 25,000 | 6.09% | 23/10/2029 | 25,934 | 0.05% |
| JPMorgan Chase & Co. | 40,000 | 4.45% | 5/12/2029 | 39,166 | 0.08% |
| JPMorgan Chase & Co. | 35,000 | 5.01% | 23/1/2030 | 34,954 | 0.07% |
| JPMorgan Chase & Co. | 30,000 | 5.58% | 22/4/2030 | 30,566 | 0.06% |
| JPMorgan Chase & Co. | 30,000 | 3.70% | 6/5/2030 | 28,405 | 0.06% |
| JPMorgan Chase & Co. | 30,000 | 4.57% | 14/6/2030 | 29,395 | 0.06% |
| JPMorgan Chase & Co. | 45,000 | 5.00% | 22/7/2030 | 44,828 | 0.09% |
| JPMorgan Chase & Co. | 60,000 | 2.74% | 15/10/2030 | 54,006 | 0.11% |
| JPMorgan Chase & Co. | 10,000 | 4.60% | 22/10/2030 | 9,812 | 0.02% |
| JPMorgan Chase & Co. | 30,000 | 4.49% | 24/3/2031 | 29,215 | 0.06% |
| JPMorgan Chase & Co. | 35,000 | 2.52% | 22/4/2031 | 30,794 | 0.06% |
| JPMorgan Chase & Co. | 45,000 | 2.96% | 13/5/2031 | 40,214 | 0.08% |
| JPMorgan Chase & Co. | 15,000 | 1.76% | 19/11/2031 | 12,465 | 0.03% |
| JPMorgan Chase & Co. | 45,000 | 1.95% | 4/2/2032 | 37,341 | 0.08% |
| JPMorgan Chase & Co. | 35,000 | 2.58% | 22/4/2032 | 30,042 | 0.06% |
| JPMorgan Chase & Co. | 45,000 | 2.55% | 8/11/2032 | 37,967 | 0.08% |
| JPMorgan Chase & Co. | 35,000 | 2.96% | 25/1/2033 | 30,259 | 0.06% |
| JPMorgan Chase & Co. | 30,000 | 4.59% | 26/4/2033 | 28,720 | 0.06% |
| JPMorgan Chase & Co. | 50,000 | 4.91% | 25/7/2033 | 48,913 | 0.10% |
| JPMorgan Chase & Co. | 35,000 | 5.72% | 14/9/2033 | 35,641 | 0.07% |
| JPMorgan Chase & Co. | 55,000 | 5.35% | 1/6/2034 | 54,986 | 0.12% |
| JPMorgan Chase & Co. | 40,000 | 6.25% | 23/10/2034 | 42,310 | 0.09% |
| JPMorgan Chase & Co. | 40,000 | 5.34% | 23/1/2035 | 39,777 | 0.08% |
| JPMorgan Chase & Co. | 35,000 | 5.77% | 22/4/2035 | 35,826 | 0.08% |
| JPMorgan Chase & Co. | 40,000 | 5.29% | 22/7/2035 | 39,589 | 0.08% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| JPMorgan Chase & Co. | 50,000 | 4.95% | 22/10/2035 | 48,212 | 0.10% |
| JPMorgan Chase & Co. | 25,000 | 6.40% | 15/5/2038 | 27,286 | 0.06% |
| JPMorgan Chase & Co. | 25,000 | 3.88% | 24/7/2038 | 21,226 | 0.04% |
| JPMorgan Chase & Co. | 20,000 | 5.50% | 15/10/2040 | 19,875 | 0.04% |
| JPMorgan Chase & Co. | 15,000 | 3.11% | 22/4/2041 | 11,100 | 0.02% |
| JPMorgan Chase & Co. | 25,000 | 5.60% | 15/7/2041 | 25,236 | 0.05% |
| JPMorgan Chase & Co. | 25,000 | 2.53% | 19/11/2041 | 16,847 | 0.04% |
| JPMorgan Chase & Co. | 15,000 | 5.40% | 6/1/2042 | 14,783 | 0.03% |
| JPMorgan Chase & Co. | 30,000 | 3.16% | 22/4/2042 | 21,971 | 0.05% |
| JPMorgan Chase & Co. | 20,000 | 5.63% | 16/8/2043 | 19,866 | 0.04% |
| JPMorgan Chase & Co. | 20,000 | 4.85% | 1/2/2044 | 18,334 | 0.04% |
| JPMorgan Chase & Co. | 25,000 | 4.95% | 1/6/2045 | 22,697 | 0.05% |
| JPMorgan Chase & Co. | 35,000 | 5.53% | 29/11/2045 | 34,177 | 0.07% |
| JPMorgan Chase & Co. | 25,000 | 4.26% | 22/2/2048 | 20,596 | 0.04% |
| JPMorgan Chase & Co. | 15,000 | 4.03% | 24/7/2048 | 11,808 | 0.03% |
| JPMorgan Chase & Co. | 45,000 | 3.96% | 15/11/2048 | 35,169 | 0.07% |
| JPMorgan Chase & Co. | 15,000 | 3.90% | 23/1/2049 | 11,544 | 0.02% |
| JPMorgan Chase & Co. | 30,000 | 3.11% | 22/4/2051 | 19,785 | 0.04% |
| JPMorgan Chase & Co. | 50,000 | 3.33% | 22/4/2052 | 34,284 | 0.07% |
| JPMorgan Chase Bank NA | 25,000 | 5.11% | 8/12/2026 | 25,270 | 0.05% |
| Kellanova | 15,000 | 3.25% | 1/4/2026 | 14,751 | 0.03% |
| Kenvue, Inc. | 5,000 | 5.35% | 22/3/2026 | 5,048 | 0.01% |
| Kenvue, Inc. | 30,000 | 5.05% | 22/3/2028 | 30,356 | 0.06% |
| Kenvue, Inc. | 15,000 | 5.00% | 22/3/2030 | 15,101 | 0.03% |
| Kenvue, Inc. | 25,000 | 4.90% | 22/3/2033 | 24,577 | 0.05% |
| Kenvue, Inc. | 10,000 | 5.10% | 22/3/2043 | 9,569 | 0.02% |
| Kenvue, Inc. | 20,000 | 5.05% | 22/3/2053 | 18,546 | 0.04% |
| Kenvue, Inc. | 10,000 | 5.20% | 22/3/2063 | 9,216 | 0.02% |
| Keurig Dr Pepper, Inc. | 10,000 | 4.60% | 25/5/2028 | 9,915 | 0.02% |
| Keurig Dr Pepper, Inc. | 20,000 | 5.05% | 15/3/2029 | 20,052 | 0.04% |
| Keurig Dr Pepper, Inc. | 10,000 | 3.95% | 15/4/2029 | 9,593 | 0.02% |
| Keurig Dr Pepper, Inc. | 15,000 | 3.20% | 1/5/2030 | 13,712 | 0.03% |
| Keurig Dr Pepper, Inc. | 10,000 | 4.05% | 15/4/2032 | 9,353 | 0.02% |
| Keurig Dr Pepper, Inc. | 10,000 | 3.80% | 1/5/2050 | 7,348 | 0.02% |
| Keurig Dr Pepper, Inc. | 15,000 | 4.50% | 15/4/2052 | 12,353 | 0.03% |
| KeyBank NA/Cleveland OH | 15,000 | 5.85% | 15/11/2027 | 15,365 | 0.03% |
| KeyBank NA/Cleveland OH | 10,000 | 4.90% | 8/8/2032 | 9,475 | 0.02% |
| KeyBank NA/Cleveland OH | 10,000 | 5.00% | 26/1/2033 | 9,582 | 0.02% |
| KeyCorp | 10,000 | 2.25% | 6/4/2027 | 9,435 | 0.02% |
| KeyCorp | 20,000 | 4.10% | 30/4/2028 | 19,345 | 0.04% |
| KeyCorp | 10,000 | 2.55% | 1/10/2029 | 8,881 | 0.02% |
| KeyCorp | 10,000 | 4.79% | 1/6/2033 | 9,443 | 0.02% |
| KeyCorp | 10,000 | 6.40% | 6/3/2035 | 10,414 | 0.02% |
| Kimberly-Clark Corp. | 5,000 | 3.10% | 26/3/2030 | 4,623 | 0.01% |
| KLA Corp. | 10,000 | 4.65% | 15/7/2032 | 9,793 | 0.02% |
| KLA Corp. | 20,000 | 3.30% | 1/3/2050 | 13,832 | 0.03% |
| KLA Corp. | 10,000 | 4.95% | 15/7/2052 | 9,076 | 0.02% |
| KLA Corp. | 10,000 | 5.25% | 15/7/2062 | 9,354 | 0.02% |
| Kraft Heinz Foods Co. | 25,000 | 3.00% | 1/6/2026 | 24,401 | 0.05% |
| Kraft Heinz Foods Co. | 15,000 | 3.88% | 15/5/2027 | 14,699 | 0.03% |
| Kraft Heinz Foods Co. | 15,000 | 6.88% | 26/1/2039 | 16,543 | 0.03% |
| Kraft Heinz Foods Co. | 10,000 | 5.00% | 4/6/2042 | 8,996 | 0.02% |
| Kraft Heinz Foods Co. | 25,000 | 5.20% | 15/7/2045 | 22,647 | 0.05% |
| Kraft Heinz Foods Co. | 25,000 | 4.38% | 1/6/2046 | 20,213 | 0.04% |
| Kraft Heinz Foods Co. | 20,000 | 4.88% | 1/10/2049 | 17,137 | 0.04% |
| Laboratory Corp. of America Holdings | 10,000 | 4.80% | 1/10/2034 | 9,474 | 0.02% |
| Laboratory Corp. of America Holdings | 10,000 | 4.70% | 1/2/2045 | 8,590 | 0.02% |
| Lam Research Corp. | 15,000 | 3.75% | 15/3/2026 | 14,849 | 0.03% |
| Lam Research Corp. | 10,000 | 4.00% | 15/3/2029 | 9,723 | 0.02% |
| Lam Research Corp. | 20,000 | 1.90% | 15/6/2030 | 17,129 | 0.04% |
| Lam Research Corp. | 10,000 | 4.88% | 15/3/2049 | 8,982 | 0.02% |
| Lam Research Corp. | 10,000 | 2.88% | 15/6/2050 | 6,318 | 0.01% |
| Leland Stanford Junior University | 8,000 | 3.65% | 1/5/2048 | 6,195 | 0.01% |
| Lennar Corp. | 10,000 | 4.75% | 29/11/2027 | 9,971 | 0.02% |
| LKQ Corp. | 10,000 | 5.75% | 15/6/2028 | 10,168 | 0.02% |
| Lowe's Cos, Inc. | 10,000 | 4.80% | 1/4/2026 | 10,018 | 0.02% |
| Lowe's Cos, Inc. | 10,000 | 2.50% | 15/4/2026 | 9,752 | 0.02% |
| Lowe's Cos, Inc. | 25,000 | 3.10% | 3/5/2027 | 24,179 | 0.05% |
| Lowe's Cos, Inc. | 50,000 | 1.30% | 15/4/2028 | 44,705 | 0.09% |
| Lowe's Cos, Inc. | 10,000 | 1.70% | 15/9/2028 | 8,945 | 0.02% |
| Lowe's Cos, Inc. | 20,000 | 3.65% | 5/4/2029 | 19,044 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Lowe's Cos, Inc. | 15,000 | 4.50% | 15/4/2030 | 14,716 | 0.03% |
| Lowe's Cos, Inc. | 15,000 | 1.70% | 15/10/2030 | 12,529 | 0.03% |
| Lowe's Cos, Inc. | 10,000 | 2.63% | 1/4/2031 | 8,685 | 0.02% |
| Lowe's Cos, Inc. | 20,000 | 3.75% | 1/4/2032 | 18,305 | 0.04% |
| Lowe's Cos, Inc. | 10,000 | 5.00% | 15/4/2033 | 9,847 | 0.02% |
| Lowe's Cos, Inc. | 10,000 | 5.15% | 1/7/2033 | 9,942 | 0.02% |
| Lowe's Cos, Inc. | 20,000 | 2.80% | 15/9/2041 | 13,701 | 0.03% |
| Lowe's Cos, Inc. | 15,000 | 3.70% | 15/4/2046 | 11,078 | 0.02% |
| Lowe's Cos, Inc. | 25,000 | 4.05% | 3/5/2047 | 19,376 | 0.04% |
| Lowe's Cos, Inc. | 20,000 | 3.00% | 15/10/2050 | 12,451 | 0.03% |
| Lowe's Cos, Inc. | 20,000 | 4.25% | 1/4/2052 | 15,599 | 0.03% |
| Lowe's Cos, Inc. | 15,000 | 5.63% | 15/4/2053 | 14,438 | 0.03% |
| Lowe's Cos, Inc. | 15,000 | 4.45% | 1/4/2062 | 11,598 | 0.02% |
| Lowe's Cos, Inc. | 10,000 | 5.80% | 15/9/2062 | 9,681 | 0.02% |
| LPL Holdings, Inc. | 5,000 | 6.75% | 17/11/2028 | 5,254 | 0.01% |
| M&T Bank Corp. | 20,000 | 7.41% | 30/10/2029 | 21,424 | 0.05% |
| M&T Bank Corp. | 15,000 | 6.08% | 13/3/2032 | 15,357 | 0.03% |
| M&T Bank Corp. | 10,000 | 5.05% | 27/1/2034 | 9,569 | 0.02% |
| Manufacturers & Traders Trust Co. | 15,000 | 4.65% | 27/1/2026 | 14,963 | 0.03% |
| Manufacturers & Traders Trust Co. | 15,000 | 4.70% | 27/1/2028 | 14,841 | 0.03% |
| Marriott International, Inc. | 10,000 | 3.13% | 15/6/2026 | 9,776 | 0.02% |
| Marriott International, Inc. | 15,000 | 5.00% | 15/10/2027 | 15,109 | 0.03% |
| Marriott International, Inc. | 10,000 | 4.90% | 15/4/2029 | 9,985 | 0.02% |
| Marriott International, Inc. | 15,000 | 4.63% | 15/6/2030 | 14,725 | 0.03% |
| Marriott International, Inc. | 10,000 | 2.85% | 15/4/2031 | 8,736 | 0.02% |
| Marriott International, Inc. | 10,000 | 3.50% | 15/10/2032 | 8,821 | 0.02% |
| Marriott International, Inc. | 10,000 | 5.30% | 15/5/2034 | 9,924 | 0.02% |
| Marriott International, Inc. | 15,000 | 5.35% | 15/3/2035 | 14,795 | 0.03% |
| Marsh & McLennan Cos, Inc. | 10,000 | 4.55% | 8/11/2027 | 9,991 | 0.02% |
| Marsh & McLennan Cos, Inc. | 10,000 | 4.38% | 15/3/2029 | 9,823 | 0.02% |
| Marsh & McLennan Cos, Inc. | 10,000 | 4.65% | 15/3/2030 | 9,879 | 0.02% |
| Marsh & McLennan Cos, Inc. | 15,000 | 2.25% | 15/11/2030 | 12,932 | 0.03% |
| Marsh & McLennan Cos, Inc. | 10,000 | 4.85% | 15/11/2031 | 9,865 | 0.02% |
| Marsh & McLennan Cos, Inc. | 25,000 | 5.00% | 15/3/2035 | 24,384 | 0.05% |
| Marsh & McLennan Cos, Inc. | 15,000 | 4.90% | 15/3/2049 | 13,442 | 0.03% |
| Marsh & McLennan Cos, Inc. | 10,000 | 5.70% | 15/9/2053 | 10,006 | 0.02% |
| Marsh & McLennan Cos, Inc. | 20,000 | 5.40% | 15/3/2055 | 19,206 | 0.04% |
| Martin Marietta Materials, Inc. | 10,000 | 2.40% | 15/7/2031 | 8,507 | 0.02% |
| Martin Marietta Materials, Inc. | 15,000 | 3.20% | 15/7/2051 | 9,732 | 0.02% |
| Martin Marietta Materials, Inc. | 15,000 | 5.50% | 1/12/2054 | 14,167 | 0.03% |
| Marvell Technology, Inc. | 5,000 | 2.95% | 15/4/2031 | 4,389 | 0.01% |
| Mastercard, Inc. | 15,000 | 2.95% | 21/11/2026 | 14,599 | 0.03% |
| Mastercard, Inc. | 10,000 | 3.30% | 26/3/2027 | 9,752 | 0.02% |
| Mastercard, Inc. | 8,000 | 4.10% | 15/1/2028 | 7,915 | 0.02% |
| Mastercard, Inc. | 10,000 | 4.88% | 9/3/2028 | 10,118 | 0.02% |
| Mastercard, Inc. | 10,000 | 2.95% | 1/6/2029 | 9,326 | 0.02% |
| Mastercard, Inc. | 10,000 | 3.35% | 26/3/2030 | 9,344 | 0.02% |
| Mastercard, Inc. | 15,000 | 2.00% | 18/11/2031 | 12,457 | 0.03% |
| Mastercard, Inc. | 26,000 | 4.35% | 15/1/2032 | 25,134 | 0.05% |
| Mastercard, Inc. | 10,000 | 4.85% | 9/3/2033 | 9,924 | 0.02% |
| Mastercard, Inc. | 10,000 | 4.88% | 9/5/2034 | 9,848 | 0.02% |
| Mastercard, Inc. | 13,000 | 4.55% | 15/1/2035 | 12,462 | 0.03% |
| Mastercard, Inc. | 10,000 | 3.65% | 1/6/2049 | 7,560 | 0.02% |
| Mastercard, Inc. | 20,000 | 3.85% | 26/3/2050 | 15,506 | 0.03% |
| McCormick & Co., Inc. | 10,000 | 3.40% | 15/8/2027 | 9,686 | 0.02% |
| McDonald's Corp. | 20,000 | 3.70% | 30/1/2026 | 19,846 | 0.04% |
| McDonald's Corp. | 10,000 | 3.50% | 1/3/2027 | 9,772 | 0.02% |
| McDonald's Corp. | 5,000 | 3.50% | 1/7/2027 | 4,872 | 0.01% |
| McDonald's Corp. | 10,000 | 3.80% | 1/4/2028 | 9,733 | 0.02% |
| McDonald's Corp. | 20,000 | 2.63% | 1/9/2029 | 18,215 | 0.04% |
| McDonald's Corp. | 10,000 | 3.60% | 1/7/2030 | 9,374 | 0.02% |
| McDonald's Corp. | 10,000 | 4.60% | 9/9/2032 | 9,734 | 0.02% |
| McDonald's Corp. | 15,000 | 4.70% | 9/12/2035 | 14,315 | 0.03% |
| McDonald's Corp. | 5,000 | 6.30% | 15/10/2037 | 5,377 | 0.01% |
| McDonald's Corp. | 10,000 | 6.30% | 1/3/2038 | 10,741 | 0.02% |
| McDonald's Corp. | 20,000 | 4.88% | 9/12/2045 | 17,939 | 0.04% |
| McDonald's Corp. | 15,000 | 4.45% | 1/3/2047 | 12,616 | 0.03% |
| McDonald's Corp. | 25,000 | 3.63% | 1/9/2049 | 18,018 | 0.04% |
| McDonald's Corp. | 15,000 | 4.20% | 1/4/2050 | 11,882 | 0.03% |
| McDonald's Corp. | 10,000 | 5.15% | 9/9/2052 | 9,147 | 0.02% |
| McDonald's Corp. | 10,000 | 5.45% | 14/8/2053 | 9,574 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Merck & Co., Inc. | 20,000 | 0.75% | 24/2/2026 | 19,176 | 0.04% |
| Merck & Co., Inc. ¹ | 55,000 | 1.70% | 10/6/2027 | 51,567 | 0.11% |
| Merck & Co., Inc. | 10,000 | 3.40% | 7/3/2029 | 9,508 | 0.02% |
| Merck & Co., Inc. | 5,000 | 1.45% | 24/6/2030 | 4,193 | 0.01% |
| Merck & Co., Inc. | 25,000 | 2.15% | 10/12/2031 | 20,889 | 0.04% |
| Merck & Co., Inc. | 10,000 | 4.50% | 17/5/2033 | 9,637 | 0.02% |
| Merck & Co., Inc. | 15,000 | 3.90% | 7/3/2039 | 12,693 | 0.03% |
| Merck & Co., Inc. | 10,000 | 2.35% | 24/6/2040 | 6,751 | 0.01% |
| Merck & Co., Inc. | 15,000 | 4.15% | 18/5/2043 | 12,551 | 0.03% |
| Merck & Co., Inc. | 5,000 | 4.90% | 17/5/2044 | 4,613 | 0.01% |
| Merck & Co., Inc. | 25,000 | 3.70% | 10/2/2045 | 19,325 | 0.04% |
| Merck & Co., Inc. | 25,000 | 4.00% | 7/3/2049 | 19,647 | 0.04% |
| Merck & Co., Inc. | 15,000 | 2.45% | 24/6/2050 | 8,645 | 0.02% |
| Merck & Co., Inc. | 25,000 | 2.75% | 10/12/2051 | 15,106 | 0.03% |
| Merck & Co., Inc. | 15,000 | 5.00% | 17/5/2053 | 13,668 | 0.03% |
| Merck & Co., Inc. | 20,000 | 2.90% | 10/12/2061 | 11,466 | 0.02% |
| Merck & Co., Inc. | 15,000 | 5.15% | 17/5/2063 | 13,698 | 0.03% |
| Meta Platforms, Inc. | 35,000 | 3.50% | 15/8/2027 | 34,196 | 0.07% |
| Meta Platforms, Inc. | 20,000 | 4.60% | 15/5/2028 | 20,019 | 0.04% |
| Meta Platforms, Inc. | 26,000 | 4.30% | 15/8/2029 | 25,659 | 0.05% |
| Meta Platforms, Inc. | 25,000 | 4.80% | 15/5/2030 | 25,187 | 0.05% |
| Meta Platforms, Inc. | 12,000 | 4.55% | 15/8/2031 | 11,799 | 0.02% |
| Meta Platforms, Inc. | 40,000 | 3.85% | 15/8/2032 | 37,182 | 0.08% |
| Meta Platforms, Inc. | 20,000 | 4.95% | 15/5/2033 | 20,021 | 0.04% |
| Meta Platforms, Inc. | 27,000 | 4.75% | 15/8/2034 | 26,292 | 0.06% |
| Meta Platforms, Inc. | 35,000 | 4.45% | 15/8/2052 | 29,469 | 0.06% |
| Meta Platforms, Inc. | 35,000 | 5.60% | 15/5/2053 | 34,986 | 0.07% |
| Meta Platforms, Inc. | 50,000 | 5.40% | 15/8/2054 | 48,471 | 0.10% |
| Meta Platforms, Inc. | 15,000 | 4.65% | 15/8/2062 | 12,719 | 0.03% |
| Meta Platforms, Inc. | 20,000 | 5.75% | 15/5/2063 | 20,162 | 0.04% |
| Meta Platforms, Inc. | 25,000 | 5.55% | 15/8/2064 | 24,439 | 0.05% |
| MetLife, Inc. | 15,000 | 4.55% | 23/3/2030 | 14,800 | 0.03% |
| MetLife, Inc. | 20,000 | 5.38% | 15/7/2033 | 20,222 | 0.04% |
| MetLife, Inc. | 5,000 | 6.38% | 15/6/2034 | 5,388 | 0.01% |
| MetLife, Inc. | 15,000 | 5.30% | 15/12/2034 | 14,961 | 0.03% |
| MetLife, Inc. | 5,000 | 5.70% | 15/6/2035 | 5,145 | 0.01% |
| MetLife, Inc. | 10,000 | 6.40% | 15/12/2036 | 10,187 | 0.02% |
| MetLife, Inc. | 15,000 | 5.88% | 6/2/2041 | 15,311 | 0.03% |
| MetLife, Inc. | 5,000 | 4.13% | 13/8/2042 | 4,159 | 0.01% |
| MetLife, Inc. | 10,000 | 4.88% | 13/11/2043 | 9,075 | 0.02% |
| MetLife, Inc. | 15,000 | 4.05% | 1/3/2045 | 12,032 | 0.03% |
| MetLife, Inc. | 15,000 | 4.60% | 13/5/2046 | 13,046 | 0.03% |
| MetLife, Inc. | 10,000 | 5.00% | 15/7/2052 | 9,045 | 0.02% |
| MetLife, Inc. | 10,000 | 5.25% | 15/1/2054 | 9,374 | 0.02% |
| Microchip Technology, Inc. | 10,000 | 4.90% | 15/3/2028 | 9,966 | 0.02% |
| Microchip Technology, Inc. | 15,000 | 5.05% | 15/3/2029 | 14,964 | 0.03% |
| Microchip Technology, Inc. | 10,000 | 5.05% | 15/2/2030 | 9,936 | 0.02% |
| Micron Technology, Inc. | 10,000 | 4.19% | 15/2/2027 | 9,859 | 0.02% |
| Micron Technology, Inc. | 25,000 | 6.75% | 1/11/2029 | 26,600 | 0.06% |
| Micron Technology, Inc. | 10,000 | 4.66% | 15/2/2030 | 9,757 | 0.02% |
| Micron Technology, Inc. | 5,000 | 5.30% | 15/1/2031 | 4,997 | 0.01% |
| Micron Technology, Inc. | 10,000 | 2.70% | 15/4/2032 | 8,378 | 0.02% |
| Micron Technology, Inc. | 15,000 | 5.88% | 9/2/2033 | 15,364 | 0.03% |
| Micron Technology, Inc. | 15,000 | 5.88% | 15/9/2033 | 15,392 | 0.03% |
| Microsoft Corp. | 45,000 | 2.40% | 8/8/2026 | 43,672 | 0.09% |
| Microsoft Corp. | 10,000 | 3.40% | 15/9/2026 | 9,847 | 0.02% |
| Microsoft Corp. | 40,000 | 3.30% | 6/2/2027 | 39,161 | 0.08% |
| Microsoft Corp. | 15,000 | 3.50% | 12/2/2035 | 13,580 | 0.03% |
| Microsoft Corp. | 20,000 | 3.45% | 8/8/2036 | 17,414 | 0.04% |
| Microsoft Corp. | 10,000 | 4.10% | 6/2/2037 | 9,338 | 0.02% |
| Microsoft Corp. | 15,000 | 4.45% | 3/11/2045 | 13,834 | 0.03% |
| Microsoft Corp. | 20,000 | 3.70% | 8/8/2046 | 15,969 | 0.03% |
| Microsoft Corp. | 15,000 | 4.25% | 6/2/2047 | 13,300 | 0.03% |
| Microsoft Corp. | 105,000 | 2.53% | 1/6/2050 | 64,574 | 0.14% |
| Microsoft Corp. | 25,000 | 2.50% | 15/9/2050 | 15,153 | 0.03% |
| Microsoft Corp. | 65,000 | 2.92% | 17/3/2052 | 43,060 | 0.09% |
| Microsoft Corp. | 10,000 | 4.50% | 6/2/2057 | 8,934 | 0.02% |
| Microsoft Corp. | 45,000 | 2.68% | 1/6/2060 | 26,309 | 0.06% |
| Microsoft Corp. | 19,000 | 3.04% | 17/3/2062 | 12,164 | 0.03% |
| Mondelez International, Inc. | 10,000 | 2.63% | 17/3/2027 | 9,567 | 0.02% |
| Mondelez International, Inc. | 10,000 | 2.75% | 13/4/2030 | 8,949 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mondelez International, Inc. | 15,000 | 3.00% | 17/3/2032 | 13,019 | 0.03% |
| Mondelez International, Inc. | 15,000 | 2.63% | 4/9/2050 | 8,769 | 0.02% |
| Morgan Stanley | 30,000 | 3.88% | 27/1/2026 | 29,766 | 0.06% |
| Morgan Stanley | 30,000 | 3.13% | 27/7/2026 | 29,309 | 0.06% |
| Morgan Stanley | 25,000 | 4.35% | 8/9/2026 | 24,824 | 0.05% |
| Morgan Stanley | 30,000 | 3.63% | 20/1/2027 | 29,438 | 0.06% |
| Morgan Stanley | 15,000 | 5.05% | 28/1/2027 | 15,046 | 0.03% |
| Morgan Stanley | 30,000 | 3.95% | 23/4/2027 | 29,387 | 0.06% |
| Morgan Stanley | 35,000 | 1.59% | 4/5/2027 | 33,553 | 0.07% |
| Morgan Stanley | 25,000 | 1.51% | 20/7/2027 | 23,791 | 0.05% |
| Morgan Stanley | 60,000 | 2.48% | 21/1/2028 | 57,145 | 0.12% |
| Morgan Stanley | 25,000 | 5.65% | 13/4/2028 | 25,409 | 0.05% |
| Morgan Stanley | 20,000 | 4.21% | 20/4/2028 | 19,711 | 0.04% |
| Morgan Stanley | 25,000 | 3.59% | 22/7/2028 | 24,111 | 0.05% |
| Morgan Stanley | 25,000 | 6.30% | 18/10/2028 | 25,901 | 0.05% |
| Morgan Stanley | 25,000 | 3.77% | 24/1/2029 | 24,109 | 0.05% |
| Morgan Stanley | 25,000 | 5.12% | 1/2/2029 | 25,054 | 0.05% |
| Morgan Stanley | 30,000 | 5.16% | 20/4/2029 | 30,086 | 0.06% |
| Morgan Stanley | 25,000 | 5.45% | 20/7/2029 | 25,279 | 0.05% |
| Morgan Stanley | 25,000 | 6.41% | 1/11/2029 | 26,116 | 0.05% |
| Morgan Stanley | 35,000 | 5.17% | 16/1/2030 | 35,023 | 0.07% |
| Morgan Stanley | 35,000 | 4.43% | 23/1/2030 | 34,099 | 0.07% |
| Morgan Stanley | 40,000 | 5.66% | 18/4/2030 | 40,738 | 0.09% |
| Morgan Stanley | 30,000 | 5.04% | 19/7/2030 | 29,876 | 0.06% |
| Morgan Stanley | 80,000 | 4.65% | 18/10/2030 | 78,301 | 0.16% |
| Morgan Stanley | 50,000 | 2.70% | 22/1/2031 | 44,401 | 0.09% |
| Morgan Stanley | 30,000 | 3.62% | 1/4/2031 | 27,833 | 0.06% |
| Morgan Stanley | 35,000 | 1.79% | 13/2/2032 | 28,569 | 0.06% |
| Morgan Stanley | 10,000 | 7.25% | 1/4/2032 | 11,244 | 0.02% |
| Morgan Stanley | 35,000 | 1.93% | 28/4/2032 | 28,668 | 0.06% |
| Morgan Stanley | 35,000 | 2.24% | 21/7/2032 | 28,988 | 0.06% |
| Morgan Stanley | 25,000 | 2.51% | 20/10/2032 | 20,932 | 0.04% |
| Morgan Stanley | 30,000 | 2.94% | 21/1/2033 | 25,695 | 0.05% |
| Morgan Stanley | 25,000 | 4.89% | 20/7/2033 | 24,208 | 0.05% |
| Morgan Stanley | 35,000 | 6.34% | 18/10/2033 | 37,021 | 0.08% |
| Morgan Stanley | 35,000 | 5.25% | 21/4/2034 | 34,467 | 0.07% |
| Morgan Stanley | 30,000 | 5.42% | 21/7/2034 | 29,818 | 0.06% |
| Morgan Stanley | 30,000 | 6.63% | 1/11/2034 | 32,216 | 0.07% |
| Morgan Stanley | 40,000 | 5.47% | 18/1/2035 | 39,794 | 0.08% |
| Morgan Stanley | 45,000 | 5.83% | 19/4/2035 | 45,859 | 0.10% |
| Morgan Stanley | 50,000 | 5.32% | 19/7/2035 | 49,242 | 0.10% |
| Morgan Stanley | 55,000 | 2.48% | 16/9/2036 | 44,734 | 0.09% |
| Morgan Stanley | 15,000 | 5.30% | 20/4/2037 | 14,545 | 0.03% |
| Morgan Stanley | 20,000 | 5.95% | 19/1/2038 | 20,030 | 0.04% |
| Morgan Stanley | 20,000 | 3.97% | 22/7/2038 | 17,003 | 0.04% |
| Morgan Stanley | 20,000 | 5.94% | 7/2/2039 | 20,047 | 0.04% |
| Morgan Stanley | 25,000 | 4.46% | 22/4/2039 | 22,400 | 0.05% |
| Morgan Stanley | 30,000 | 3.22% | 22/4/2042 | 22,231 | 0.05% |
| Morgan Stanley | 20,000 | 6.38% | 24/7/2042 | 21,625 | 0.05% |
| Morgan Stanley | 25,000 | 4.30% | 27/1/2045 | 20,633 | 0.04% |
| Morgan Stanley | 30,000 | 4.38% | 22/1/2047 | 25,057 | 0.05% |
| Morgan Stanley | 20,000 | 5.60% | 24/3/2051 | 19,716 | 0.04% |
| Morgan Stanley | 30,000 | 2.80% | 25/1/2052 | 18,347 | 0.04% |
| Morgan Stanley | 30,000 | 5.52% | 19/11/2055 | 28,968 | 0.06% |
| Morgan Stanley Bank NA | 15,000 | 4.75% | 21/4/2026 | 15,017 | 0.03% |
| Morgan Stanley Bank NA | 10,000 | 5.88% | 30/10/2026 | 10,217 | 0.02% |
| Morgan Stanley Bank NA | 30,000 | 4.45% | 15/10/2027 | 29,796 | 0.06% |
| Morgan Stanley Bank NA | 5,000 | 4.95% | 14/1/2028 | 5,005 | 0.01% |
| Morgan Stanley Bank NA | 20,000 | 5.50% | 26/5/2028 | 20,263 | 0.04% |
| Morgan Stanley Bank NA | 25,000 | 4.97% | 14/7/2028 | 25,071 | 0.05% |
| Motorola Solutions, Inc. | 10,000 | 4.60% | 23/5/2029 | 9,834 | 0.02% |
| Motorola Solutions, Inc. | 5,000 | 2.30% | 15/11/2030 | 4,281 | 0.01% |
| Motorola Solutions, Inc. | 10,000 | 2.75% | 24/5/2031 | 8,661 | 0.02% |
| Motorola Solutions, Inc. | 10,000 | 5.40% | 15/4/2034 | 10,002 | 0.02% |
| Mylan, Inc. | 10,000 | 5.20% | 15/4/2048 | 8,271 | 0.02% |
| Nasdaq, Inc. | 15,000 | 5.35% | 28/6/2028 | 15,210 | 0.03% |
| Nasdaq, Inc. | 15,000 | 5.55% | 15/2/2034 | 15,146 | 0.03% |
| Nasdaq, Inc. | 5,000 | 5.95% | 15/8/2053 | 5,040 | 0.01% |
| Nasdaq, Inc. | 10,000 | 6.10% | 28/6/2063 | 10,136 | 0.02% |
| Netflix, Inc. | 20,000 | 4.38% | 15/11/2026 | 19,943 | 0.04% |
| Netflix, Inc. | 30,000 | 4.88% | 15/4/2028 | 30,122 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Netflix, Inc. | 15,000 | 5.88% | 15/11/2028 | 15,539 | 0.03% |
| Netflix, Inc. | 20,000 | 6.38% | 15/5/2029 | 21,178 | 0.04% |
| Netflix, Inc. | 5,000 | 4.90% | 15/8/2034 | 4,905 | 0.01% |
| Netflix, Inc. | 9,000 | 5.40% | 15/8/2054 | 8,779 | 0.02% |
| Newmont Corp. | 35,000 | 2.25% | 1/10/2030 | 30,193 | 0.06% |
| Newmont Corp. | 20,000 | 2.60% | 15/7/2032 | 16,993 | 0.04% |
| Newmont Corp. | 10,000 | 6.25% | 1/10/2039 | 10,518 | 0.02% |
| Newmont Corp. | 10,000 | 4.88% | 15/3/2042 | 9,120 | 0.02% |
| Newmont Corp./Newcrest Finance Pty Ltd. | 10,000 | 5.30% | 15/3/2026 | 10,062 | 0.02% |
| Newmont Corp./Newcrest Finance Pty Ltd. | 15,000 | 5.35% | 15/3/2034 | 14,933 | 0.03% |
| NIKE, Inc. | 10,000 | 2.38% | 1/11/2026 | 9,640 | 0.02% |
| NIKE, Inc. | 15,000 | 2.85% | 27/3/2030 | 13,664 | 0.03% |
| NIKE, Inc. | 10,000 | 3.25% | 27/3/2040 | 7,720 | 0.02% |
| NIKE, Inc. | 10,000 | 3.88% | 1/11/2045 | 7,895 | 0.02% |
| NIKE, Inc. | 25,000 | 3.38% | 27/3/2050 | 17,635 | 0.04% |
| Northern Trust Corp. | 30,000 | 4.00% | 10/5/2027 | 29,598 | 0.06% |
| Northern Trust Corp. | 10,000 | 1.95% | 1/5/2030 | 8,632 | 0.02% |
| Northern Trust Corp. | 10,000 | 6.13% | 2/11/2032 | 10,544 | 0.02% |
| NVIDIA Corp. | 10,000 | 3.20% | 16/9/2026 | 9,805 | 0.02% |
| NVIDIA Corp. | 20,000 | 1.55% | 15/6/2028 | 18,156 | 0.04% |
| NVIDIA Corp. | 15,000 | 2.85% | 1/4/2030 | 13,738 | 0.03% |
| NVIDIA Corp. | 15,000 | 2.00% | 15/6/2031 | 12,748 | 0.03% |
| NVIDIA Corp. | 15,000 | 3.50% | 1/4/2040 | 12,409 | 0.03% |
| NVIDIA Corp. | 25,000 | 3.50% | 1/4/2050 | 18,553 | 0.04% |
| NVR, Inc. | 10,000 | 3.00% | 15/5/2030 | 9,017 | 0.02% |
| Omnicom Group, Inc. | 10,000 | 2.60% | 1/8/2031 | 8,540 | 0.02% |
| Omnicom Group, Inc./Omnicom Capital, Inc. | 10,000 | 3.60% | 15/4/2026 | 9,860 | 0.02% |
| Oncor Electric Delivery Co. LLC | 5,000 | 5.65% | 15/11/2033 | 5,130 | 0.01% |
| Oncor Electric Delivery Co. LLC | 10,000 | 4.95% | 15/9/2052 | 8,936 | 0.02% |
| Oncor Electric Delivery Co. LLC | 10,000 | 5.55% | 15/6/2054 | 9,736 | 0.02% |
| Oracle Corp. | 25,000 | 1.65% | 25/3/2026 | 24,103 | 0.05% |
| Oracle Corp. | 50,000 | 2.65% | 15/7/2026 | 48,509 | 0.10% |
| Oracle Corp. | 25,000 | 2.80% | 1/4/2027 | 24,000 | 0.05% |
| Oracle Corp. | 30,000 | 3.25% | 15/11/2027 | 28,839 | 0.06% |
| Oracle Corp. | 50,000 | 2.30% | 25/3/2028 | 46,233 | 0.10% |
| Oracle Corp. | 5,000 | 4.50% | 6/5/2028 | 4,951 | 0.01% |
| Oracle Corp. | 25,000 | 4.20% | 27/9/2029 | 24,141 | 0.05% |
| Oracle Corp. | 15,000 | 6.15% | 9/11/2029 | 15,726 | 0.03% |
| Oracle Corp. | 30,000 | 2.95% | 1/4/2030 | 27,085 | 0.06% |
| Oracle Corp. | 15,000 | 4.65% | 6/5/2030 | 14,767 | 0.03% |
| Oracle Corp. | 30,000 | 2.88% | 25/3/2031 | 26,362 | 0.06% |
| Oracle Corp. | 35,000 | 6.25% | 9/11/2032 | 37,076 | 0.08% |
| Oracle Corp. | 20,000 | 4.90% | 6/2/2033 | 19,481 | 0.04% |
| Oracle Corp. | 20,000 | 4.30% | 8/7/2034 | 18,395 | 0.04% |
| Oracle Corp. | 34,000 | 4.70% | 27/9/2034 | 32,236 | 0.07% |
| Oracle Corp. | 15,000 | 3.90% | 15/5/2035 | 13,120 | 0.03% |
| Oracle Corp. | 10,000 | 3.85% | 15/7/2036 | 8,566 | 0.02% |
| Oracle Corp. | 15,000 | 3.80% | 15/11/2037 | 12,529 | 0.03% |
| Oracle Corp. | 20,000 | 6.50% | 15/4/2038 | 21,445 | 0.05% |
| Oracle Corp. | 15,000 | 6.13% | 8/7/2039 | 15,547 | 0.03% |
| Oracle Corp. | 30,000 | 3.60% | 1/4/2040 | 23,420 | 0.05% |
| Oracle Corp. | 25,000 | 5.38% | 15/7/2040 | 23,993 | 0.05% |
| Oracle Corp. | 30,000 | 3.65% | 25/3/2041 | 23,302 | 0.05% |
| Oracle Corp. | 10,000 | 4.50% | 8/7/2044 | 8,421 | 0.02% |
| Oracle Corp. | 25,000 | 4.13% | 15/5/2045 | 19,703 | 0.04% |
| Oracle Corp. | 35,000 | 4.00% | 15/7/2046 | 26,901 | 0.06% |
| Oracle Corp. | 30,000 | 4.00% | 15/11/2047 | 22,867 | 0.05% |
| Oracle Corp. | 55,000 | 3.60% | 1/4/2050 | 38,461 | 0.08% |
| Oracle Corp. | 35,000 | 3.95% | 25/3/2051 | 25,890 | 0.05% |
| Oracle Corp. | 30,000 | 6.90% | 9/11/2052 | 33,543 | 0.07% |
| Oracle Corp. | 30,000 | 5.55% | 6/2/2053 | 28,387 | 0.06% |
| Oracle Corp. | 30,000 | 5.38% | 27/9/2054 | 27,682 | 0.06% |
| Oracle Corp. | 15,000 | 4.38% | 15/5/2055 | 11,719 | 0.02% |
| Oracle Corp. | 45,000 | 3.85% | 1/4/2060 | 30,847 | 0.06% |
| Oracle Corp. | 20,000 | 4.10% | 25/3/2061 | 14,321 | 0.03% |
| Oracle Corp. | 15,000 | 5.50% | 27/9/2064 | 13,742 | 0.03% |
| O'Reilly Automotive, Inc. | 10,000 | 5.75% | 20/11/2026 | 10,173 | 0.02% |
| O'Reilly Automotive, Inc. | 15,000 | 3.60% | 1/9/2027 | 14,558 | 0.03% |
| O'Reilly Automotive, Inc. | 5,000 | 4.70% | 15/6/2032 | 4,833 | 0.01% |
| Otis Worldwide Corp. | 25,000 | 2.57% | 15/2/2030 | 22,218 | 0.05% |
| Otis Worldwide Corp. | 10,000 | 3.36% | 15/2/2050 | 6,863 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Owens Corning | 10,000 | 5.70% | 15/6/2034 | 10,161 | 0.02% |
| Paramount Global | 15,000 | 7.88% | 30/7/2030 | 16,249 | 0.03% |
| Paramount Global | 15,000 | 4.95% | 15/1/2031 | 14,015 | 0.03% |
| Paramount Global | 12,000 | 4.20% | 19/5/2032 | 10,573 | 0.02% |
| Paramount Global | 15,000 | 6.88% | 30/4/2036 | 15,240 | 0.03% |
| Paramount Global | 18,000 | 4.38% | 15/3/2043 | 13,115 | 0.03% |
| Paramount Global | 20,000 | 5.85% | 1/9/2043 | 17,250 | 0.04% |
| Paramount Global | 15,000 | 4.95% | 19/5/2050 | 11,319 | 0.02% |
| PayPal Holdings, Inc. | 20,000 | 2.65% | 1/10/2026 | 19,366 | 0.04% |
| PayPal Holdings, Inc. | 10,000 | 2.85% | 1/10/2029 | 9,138 | 0.02% |
| PayPal Holdings, Inc. | 5,000 | 2.30% | 1/6/2030 | 4,382 | 0.01% |
| PayPal Holdings, Inc. | 10,000 | 4.40% | 1/6/2032 | 9,597 | 0.02% |
| PayPal Holdings, Inc. | 10,000 | 5.15% | 1/6/2034 | 9,941 | 0.02% |
| PayPal Holdings, Inc. | 15,000 | 3.25% | 1/6/2050 | 10,158 | 0.02% |
| PayPal Holdings, Inc. | 15,000 | 5.05% | 1/6/2052 | 13,838 | 0.03% |
| PepsiCo, Inc. | 10,000 | 2.85% | 24/2/2026 | 9,827 | 0.02% |
| PepsiCo, Inc. | 5,000 | 2.38% | 6/10/2026 | 4,830 | 0.01% |
| PepsiCo, Inc. | 15,000 | 3.00% | 15/10/2027 | 14,443 | 0.03% |
| PepsiCo, Inc. | 20,000 | 3.60% | 18/2/2028 | 19,448 | 0.04% |
| PepsiCo, Inc. | 10,000 | 2.63% | 29/7/2029 | 9,167 | 0.02% |
| PepsiCo, Inc. | 25,000 | 2.75% | 19/3/2030 | 22,709 | 0.05% |
| PepsiCo, Inc. | 15,000 | 1.63% | 1/5/2030 | 12,783 | 0.03% |
| PepsiCo, Inc. | 10,000 | 1.95% | 21/10/2031 | 8,313 | 0.02% |
| PepsiCo, Inc. | 15,000 | 3.90% | 18/7/2032 | 14,016 | 0.03% |
| PepsiCo, Inc. | 5,000 | 4.45% | 15/2/2033 | 4,956 | 0.01% |
| PepsiCo, Inc. | 10,000 | 2.63% | 21/10/2041 | 6,921 | 0.01% |
| PepsiCo, Inc. | 15,000 | 4.45% | 14/4/2046 | 12,969 | 0.03% |
| PepsiCo, Inc. | 5,000 | 3.45% | 6/10/2046 | 3,679 | 0.01% |
| PepsiCo, Inc. | 5,000 | 2.88% | 15/10/2049 | 3,253 | 0.01% |
| PepsiCo, Inc. | 15,000 | 3.63% | 19/3/2050 | 11,169 | 0.02% |
| PepsiCo, Inc. | 20,000 | 2.75% | 21/10/2051 | 12,443 | 0.03% |
| PepsiCo, Inc. | 5,000 | 5.25% | 17/7/2054 | 4,825 | 0.01% |
| Pfizer Investment Enterprises Pte Ltd. | 55,000 | 4.45% | 19/5/2026 | 54,925 | 0.12% |
| Pfizer Investment Enterprises Pte Ltd. | 45,000 | 4.45% | 19/5/2028 | 44,606 | 0.09% |
| Pfizer Investment Enterprises Pte Ltd. | 30,000 | 4.65% | 19/5/2030 | 29,685 | 0.06% |
| Pfizer Investment Enterprises Pte Ltd. | 60,000 | 4.75% | 19/5/2033 | 58,123 | 0.12% |
| Pfizer Investment Enterprises Pte Ltd. | 40,000 | 5.11% | 19/5/2043 | 37,536 | 0.08% |
| Pfizer Investment Enterprises Pte Ltd. | 65,000 | 5.30% | 19/5/2053 | 60,990 | 0.13% |
| Pfizer Investment Enterprises Pte Ltd. | 50,000 | 5.34% | 19/5/2063 | 45,889 | 0.10% |
| Pfizer, Inc. | 20,000 | 2.75% | 3/6/2026 | 19,535 | 0.04% |
| Pfizer, Inc. | 25,000 | 3.00% | 15/12/2026 | 24,327 | 0.05% |
| Pfizer, Inc. | 10,000 | 3.60% | 15/9/2028 | 9,677 | 0.02% |
| Pfizer, Inc. | 20,000 | 3.45% | 15/3/2029 | 19,069 | 0.04% |
| Pfizer, Inc. | 20,000 | 2.63% | 1/4/2030 | 17,942 | 0.04% |
| Pfizer, Inc. | 15,000 | 1.70% | 28/5/2030 | 12,765 | 0.03% |
| Pfizer, Inc. | 10,000 | 1.75% | 18/8/2031 | 8,234 | 0.02% |
| Pfizer, Inc. | 10,000 | 4.00% | 15/12/2036 | 8,906 | 0.02% |
| Pfizer, Inc. | 25,000 | 7.20% | 15/3/2039 | 29,214 | 0.06% |
| Pfizer, Inc. | 15,000 | 3.90% | 15/3/2039 | 12,681 | 0.03% |
| Pfizer, Inc. | 15,000 | 2.55% | 28/5/2040 | 10,387 | 0.02% |
| Pfizer, Inc. | 15,000 | 4.30% | 15/6/2043 | 12,776 | 0.03% |
| Pfizer, Inc. | 15,000 | 4.40% | 15/5/2044 | 12,960 | 0.03% |
| Pfizer, Inc. | 20,000 | 4.13% | 15/12/2046 | 16,086 | 0.03% |
| Pfizer, Inc. | 10,000 | 4.20% | 15/9/2048 | 8,121 | 0.02% |
| Pfizer, Inc. | 20,000 | 4.00% | 15/3/2049 | 15,677 | 0.03% |
| Pfizer, Inc. | 15,000 | 2.70% | 28/5/2050 | 9,241 | 0.02% |
| Pilgrim's Pride Corp. | 25,000 | 4.25% | 15/4/2031 | 22,990 | 0.05% |
| Pilgrim's Pride Corp. | 10,000 | 6.25% | 1/7/2033 | 10,202 | 0.02% |
| PNC Bank NA | 20,000 | 3.10% | 25/10/2027 | 19,172 | 0.04% |
| PNC Bank NA | 15,000 | 4.05% | 26/7/2028 | 14,493 | 0.03% |
| PNC Financial Services Group, Inc. | 15,000 | 5.81% | 12/6/2026 | 15,058 | 0.03% |
| PNC Financial Services Group, Inc. | 10,000 | 2.60% | 23/7/2026 | 9,690 | 0.02% |
| PNC Financial Services Group, Inc. | 15,000 | 4.76% | 26/1/2027 | 14,977 | 0.03% |
| PNC Financial Services Group, Inc. | 15,000 | 3.15% | 19/5/2027 | 14,472 | 0.03% |
| PNC Financial Services Group, Inc. | 15,000 | 5.10% | 23/7/2027 | 15,068 | 0.03% |
| PNC Financial Services Group, Inc. | 10,000 | 6.62% | 20/10/2027 | 10,299 | 0.02% |
| PNC Financial Services Group, Inc. | 10,000 | 5.35% | 2/12/2028 | 10,135 | 0.02% |
| PNC Financial Services Group, Inc. | 25,000 | 3.45% | 23/4/2029 | 23,654 | 0.05% |
| PNC Financial Services Group, Inc. | 35,000 | 5.58% | 12/6/2029 | 35,585 | 0.07% |
| PNC Financial Services Group, Inc. | 25,000 | 2.55% | 22/1/2030 | 22,202 | 0.05% |
| PNC Financial Services Group, Inc. | 30,000 | 5.49% | 14/5/2030 | 30,405 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| PNC Financial Services Group, Inc. | 20,000 | 2.31% | 23/4/2032 | 16,802 | 0.04% |
| PNC Financial Services Group, Inc. | 15,000 | 4.81% | 21/10/2032 | 14,608 | 0.03% |
| PNC Financial Services Group, Inc. | 15,000 | 4.63% | 6/6/2033 | 14,168 | 0.03% |
| PNC Financial Services Group, Inc. | 20,000 | 6.04% | 28/10/2033 | 20,700 | 0.04% |
| PNC Financial Services Group, Inc. | 15,000 | 5.07% | 24/1/2034 | 14,593 | 0.03% |
| PNC Financial Services Group, Inc. | 10,000 | 5.94% | 18/8/2034 | 10,287 | 0.02% |
| PNC Financial Services Group, Inc. | 35,000 | 6.88% | 20/10/2034 | 38,173 | 0.08% |
| PNC Financial Services Group, Inc. | 25,000 | 5.68% | 22/1/2035 | 25,268 | 0.05% |
| PNC Financial Services Group, Inc. | 15,000 | 5.40% | 23/7/2035 | 14,889 | 0.03% |
| PPL Electric Utilities Corp. | 15,000 | 5.25% | 15/5/2053 | 14,328 | 0.03% |
| Procter & Gamble Co. | 15,000 | 1.00% | 23/4/2026 | 14,386 | 0.03% |
| Procter & Gamble Co. | 10,000 | 1.90% | 1/2/2027 | 9,506 | 0.02% |
| Procter & Gamble Co. | 20,000 | 3.00% | 25/3/2030 | 18,452 | 0.04% |
| Procter & Gamble Co. | 15,000 | 1.20% | 29/10/2030 | 12,384 | 0.03% |
| Procter & Gamble Co. | 15,000 | 1.95% | 23/4/2031 | 12,785 | 0.03% |
| Procter & Gamble Co. | 10,000 | 2.30% | 1/2/2032 | 8,590 | 0.02% |
| Procter & Gamble Co. | 15,000 | 4.05% | 26/1/2033 | 14,302 | 0.03% |
| Procter & Gamble Co. | 10,000 | 4.55% | 29/1/2034 | 9,728 | 0.02% |
| Progressive Corp. | 10,000 | 4.13% | 15/4/2047 | 8,057 | 0.02% |
| Prologis LP | 10,000 | 4.88% | 15/6/2028 | 10,027 | 0.02% |
| Prologis LP | 10,000 | 2.25% | 15/4/2030 | 8,746 | 0.02% |
| Prologis LP | 15,000 | 1.25% | 15/10/2030 | 12,284 | 0.03% |
| Prologis LP | 5,000 | 4.75% | 15/6/2033 | 4,834 | 0.01% |
| Prologis LP | 10,000 | 5.13% | 15/1/2034 | 9,855 | 0.02% |
| Prologis LP | 15,000 | 5.00% | 15/3/2034 | 14,645 | 0.03% |
| Prologis LP | 10,000 | 5.25% | 15/6/2053 | 9,338 | 0.02% |
| Prologis LP | 10,000 | 5.25% | 15/3/2054 | 9,348 | 0.02% |
| Providence St Joseph Health Obligated Group | 15,000 | 2.70% | 1/10/2051 | 8,770 | 0.02% |
| Prudential Financial, Inc. | 10,000 | 5.70% | 14/12/2036 | 10,256 | 0.02% |
| Prudential Financial, Inc. | 5,000 | 4.60% | 15/5/2044 | 4,359 | 0.01% |
| Prudential Financial, Inc. | 10,000 | 4.50% | 15/9/2047 | 9,653 | 0.02% |
| Prudential Financial, Inc. | 15,000 | 3.91% | 7/12/2047 | 11,468 | 0.02% |
| Prudential Financial, Inc. | 10,000 | 5.70% | 15/9/2048 | 9,916 | 0.02% |
| Prudential Financial, Inc. | 15,000 | 3.94% | 7/12/2049 | 11,347 | 0.02% |
| Prudential Financial, Inc. | 15,000 | 4.35% | 25/2/2050 | 12,201 | 0.03% |
| Prudential Financial, Inc. | 5,000 | 3.70% | 1/10/2050 | 4,443 | 0.01% |
| Prudential Financial, Inc. | 15,000 | 3.70% | 13/3/2051 | 10,844 | 0.02% |
| Prudential Financial, Inc. | 20,000 | 5.13% | 1/3/2052 | 18,995 | 0.04% |
| Prudential Financial, Inc. | 10,000 | 6.00% | 1/9/2052 | 10,010 | 0.02% |
| Prudential Financial, Inc. | 12,000 | 6.50% | 15/3/2054 | 12,331 | 0.03% |
| Prudential Funding Asia plc | 10,000 | 3.13% | 14/4/2030 | 9,066 | 0.02% |
| Public Storage Operating Co. | 10,000 | 5.35% | 1/8/2053 | 9,524 | 0.02% |
| Qorvo, Inc. | 10,000 | 4.38% | 15/10/2029 | 9,383 | 0.02% |
| QUALCOMM, Inc. | 22,000 | 3.25% | 20/5/2027 | 21,399 | 0.05% |
| QUALCOMM, Inc. | 10,000 | 1.30% | 20/5/2028 | 8,969 | 0.02% |
| QUALCOMM, Inc. | 15,000 | 2.15% | 20/5/2030 | 13,165 | 0.03% |
| QUALCOMM, Inc. | 25,000 | 1.65% | 20/5/2032 | 19,931 | 0.04% |
| QUALCOMM, Inc. | 15,000 | 4.65% | 20/5/2035 | 14,497 | 0.03% |
| QUALCOMM, Inc. | 20,000 | 4.80% | 20/5/2045 | 18,035 | 0.04% |
| QUALCOMM, Inc. | 20,000 | 4.30% | 20/5/2047 | 16,530 | 0.03% |
| QUALCOMM, Inc. | 10,000 | 3.25% | 20/5/2050 | 6,819 | 0.01% |
| QUALCOMM, Inc. | 10,000 | 4.50% | 20/5/2052 | 8,370 | 0.02% |
| QUALCOMM, Inc. | 10,000 | 6.00% | 20/5/2053 | 10,440 | 0.02% |
| Quanta Services, Inc. | 10,000 | 2.90% | 1/10/2030 | 8,928 | 0.02% |
| Quest Diagnostics, Inc. | 10,000 | 2.95% | 30/6/2030 | 8,982 | 0.02% |
| Quest Diagnostics, Inc. | 10,000 | 6.40% | 30/11/2033 | 10,713 | 0.02% |
| Quest Diagnostics, Inc. | 10,000 | 5.00% | 15/12/2034 | 9,720 | 0.02% |
| Ralph Lauren Corp. | 5,000 | 2.95% | 15/6/2030 | 4,531 | 0.01% |
| Raymond James Financial, Inc. | 15,000 | 4.95% | 15/7/2046 | 13,459 | 0.03% |
| Raymond James Financial, Inc. | 5,000 | 3.75% | 1/4/2051 | 3,617 | 0.01% |
| Realty Income Corp. | 10,000 | 3.25% | 15/1/2031 | 9,024 | 0.02% |
| Realty Income Corp. | 10,000 | 5.63% | 13/10/2032 | 10,219 | 0.02% |
| Realty Income Corp. | 10,000 | 5.13% | 15/2/2034 | 9,804 | 0.02% |
| Regeneron Pharmaceuticals, Inc. | 25,000 | 1.75% | 15/9/2030 | 20,814 | 0.04% |
| Regeneron Pharmaceuticals, Inc. | 10,000 | 2.80% | 15/9/2050 | 5,883 | 0.01% |
| Regions Financial Corp. | 20,000 | 5.72% | 6/6/2030 | 20,258 | 0.04% |
| Regions Financial Corp. | 10,000 | 5.50% | 6/9/2035 | 9,761 | 0.02% |
| RenaissanceRe Holdings Ltd. | 5,000 | 5.75% | 5/6/2033 | 5,017 | 0.01% |
| Republic Services, Inc. | 10,000 | 3.95% | 15/5/2028 | 9,742 | 0.02% |
| Republic Services, Inc. | 10,000 | 4.88% | 1/4/2029 | 9,980 | 0.02% |
| Republic Services, Inc. | 10,000 | 1.75% | 15/2/2032 | 8,037 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Republic Services, Inc. | 10,000 | 5.00% | 1/4/2034 | 9,759 | 0.02% |
| Roper Technologies, Inc. | 10,000 | 4.20% | 15/9/2028 | 9,765 | 0.02% |
| Roper Technologies, Inc. | 15,000 | 1.75% | 15/2/2031 | 12,327 | 0.03% |
| Roper Technologies, Inc. | 15,000 | 4.90% | 15/10/2034 | 14,428 | 0.03% |
| Royalty Pharma plc | 5,000 | 2.20% | 2/9/2030 | 4,245 | 0.01% |
| Royalty Pharma plc | 10,000 | 3.30% | 2/9/2040 | 7,233 | 0.02% |
| Royalty Pharma plc | 20,000 | 3.55% | 2/9/2050 | 13,306 | 0.03% |
| S&P Global, Inc. | 5,000 | 2.45% | 1/3/2027 | 4,780 | 0.01% |
| S&P Global, Inc. | 20,000 | 2.70% | 1/3/2029 | 18,413 | 0.04% |
| S&P Global, Inc. | 15,000 | 4.25% | 1/5/2029 | 14,671 | 0.03% |
| S&P Global, Inc. | 15,000 | 2.90% | 1/3/2032 | 13,079 | 0.03% |
| S&P Global, Inc. | 15,000 | 3.70% | 1/3/2052 | 11,202 | 0.02% |
| Sabra Health Care LP | 10,000 | 3.20% | 1/12/2031 | 8,583 | 0.02% |
| Salesforce, Inc. | 15,000 | 3.70% | 11/4/2028 | 14,608 | 0.03% |
| Salesforce, Inc. | 15,000 | 1.50% | 15/7/2028 | 13,473 | 0.03% |
| Salesforce, Inc. | 15,000 | 1.95% | 15/7/2031 | 12,594 | 0.03% |
| Salesforce, Inc. | 10,000 | 2.70% | 15/7/2041 | 7,052 | 0.02% |
| Salesforce, Inc. | 35,000 | 2.90% | 15/7/2051 | 22,343 | 0.05% |
| Salesforce, Inc. | 10,000 | 3.05% | 15/7/2061 | 6,142 | 0.01% |
| ServiceNow, Inc. | 15,000 | 1.40% | 1/9/2030 | 12,457 | 0.03% |
| Sherwin-Williams Co. | 15,000 | 3.45% | 1/6/2027 | 14,587 | 0.03% |
| Sherwin-Williams Co. | 15,000 | 2.95% | 15/8/2029 | 13,767 | 0.03% |
| Shire Acquisitions Investments Ireland DAC | 27,000 | 3.20% | 23/9/2026 | 26,397 | 0.06% |
| Simon Property Group LP | 5,000 | 3.30% | 15/1/2026 | 4,931 | 0.01% |
| Simon Property Group LP | 5,000 | 3.25% | 30/11/2026 | 4,877 | 0.01% |
| Simon Property Group LP | 15,000 | 3.38% | 15/6/2027 | 14,581 | 0.03% |
| Simon Property Group LP | 15,000 | 3.38% | 1/12/2027 | 14,515 | 0.03% |
| Simon Property Group LP | 10,000 | 1.75% | 1/2/2028 | 9,151 | 0.02% |
| Simon Property Group LP | 10,000 | 2.45% | 13/9/2029 | 8,988 | 0.02% |
| Simon Property Group LP | 10,000 | 2.65% | 15/7/2030 | 8,897 | 0.02% |
| Simon Property Group LP | 10,000 | 4.75% | 26/9/2034 | 9,482 | 0.02% |
| Simon Property Group LP | 20,000 | 3.25% | 13/9/2049 | 13,413 | 0.03% |
| Simon Property Group LP | 10,000 | 3.80% | 15/7/2050 | 7,373 | 0.02% |
| Solventum Corp. | 5,000 | 5.45% | 25/2/2027 | 5,045 | 0.01% |
| Solventum Corp. | 15,000 | 5.40% | 1/3/2029 | 15,045 | 0.03% |
| Solventum Corp. | 25,000 | 5.45% | 13/3/2031 | 24,991 | 0.05% |
| Solventum Corp. | 20,000 | 5.60% | 23/3/2034 | 19,897 | 0.04% |
| Solventum Corp. | 5,000 | 5.90% | 30/4/2054 | 4,881 | 0.01% |
| Southwest Airlines Co. | 20,000 | 5.13% | 15/6/2027 | 20,104 | 0.04% |
| Sprint Capital Corp. | 35,000 | 6.88% | 15/11/2028 | 37,131 | 0.08% |
| Sprint Capital Corp. | 45,000 | 8.75% | 15/3/2032 | 53,801 | 0.11% |
| Sprint LLC | 15,000 | 7.63% | 1/3/2026 | 15,340 | 0.03% |
| Stanley Black & Decker, Inc. | 10,000 | 2.30% | 15/3/2030 | 8,671 | 0.02% |
| Stanley Black & Decker, Inc. | 5,000 | 2.75% | 15/11/2050 | 2,874 | 0.01% |
| Starbucks Corp. | 5,000 | 4.75% | 15/2/2026 | 5,012 | 0.01% |
| Starbucks Corp. | 5,000 | 4.85% | 8/2/2027 | 5,021 | 0.01% |
| Starbucks Corp. | 15,000 | 4.00% | 15/11/2028 | 14,538 | 0.03% |
| Starbucks Corp. | 15,000 | 3.55% | 15/8/2029 | 14,204 | 0.03% |
| Starbucks Corp. | 15,000 | 2.25% | 12/3/2030 | 13,146 | 0.03% |
| Starbucks Corp. | 25,000 | 2.55% | 15/11/2030 | 21,895 | 0.05% |
| Starbucks Corp. | 20,000 | 3.00% | 14/2/2032 | 17,482 | 0.04% |
| Starbucks Corp. | 10,000 | 4.50% | 15/11/2048 | 8,278 | 0.02% |
| Starbucks Corp. | 10,000 | 4.45% | 15/8/2049 | 8,190 | 0.02% |
| Starbucks Corp. | 15,000 | 3.50% | 15/11/2050 | 10,383 | 0.02% |
| State Street Corp. | 10,000 | 2.65% | 19/5/2026 | 9,755 | 0.02% |
| State Street Corp. | 25,000 | 5.27% | 3/8/2026 | 25,248 | 0.05% |
| State Street Corp. | 10,000 | 4.99% | 18/3/2027 | 10,083 | 0.02% |
| State Street Corp. | 15,000 | 4.33% | 22/10/2027 | 14,901 | 0.03% |
| State Street Corp. | 10,000 | 4.53% | 20/2/2029 | 9,886 | 0.02% |
| State Street Corp. | 10,000 | 5.68% | 21/11/2029 | 10,281 | 0.02% |
| State Street Corp. | 10,000 | 2.20% | 3/3/2031 | 8,493 | 0.02% |
| State Street Corp. | 20,000 | 4.68% | 22/10/2032 | 19,427 | 0.04% |
| State Street Corp. | 10,000 | 4.16% | 4/8/2033 | 9,330 | 0.02% |
| State Street Corp. | 10,000 | 4.82% | 26/1/2034 | 9,692 | 0.02% |
| State Street Corp. | 15,000 | 5.16% | 18/5/2034 | 14,884 | 0.03% |
| Stryker Corp. | 10,000 | 3.50% | 15/3/2026 | 9,866 | 0.02% |
| Stryker Corp. | 10,000 | 4.25% | 11/9/2029 | 9,728 | 0.02% |
| Stryker Corp. | 10,000 | 1.95% | 15/6/2030 | 8,596 | 0.02% |
| Stryker Corp. | 15,000 | 4.63% | 11/9/2034 | 14,302 | 0.03% |
| Stryker Corp. | 10,000 | 4.63% | 15/3/2046 | 8,686 | 0.02% |
| Sun Communities Operating LP | 15,000 | 2.70% | 15/7/2031 | 12,617 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Synchrony Financial | 10,000 | 3.95% | 1/12/2027 | 9,674 | 0.02% |
| Synchrony Financial | 10,000 | 5.94% | 2/8/2030 | 10,089 | 0.02% |
| Synchrony Financial | 5,000 | 2.88% | 28/10/2031 | 4,147 | 0.01% |
| Sysco Corp. | 20,000 | 3.30% | 15/7/2026 | 19,591 | 0.04% |
| Sysco Corp. | 25,000 | 3.25% | 15/7/2027 | 24,117 | 0.05% |
| Sysco Corp. | 10,000 | 5.95% | 1/4/2030 | 10,413 | 0.02% |
| Sysco Corp. | 15,000 | 6.60% | 1/4/2050 | 16,469 | 0.03% |
| Sysco Corp. | 5,000 | 3.15% | 14/12/2051 | 3,228 | 0.01% |
| Target Corp. | 20,000 | 2.50% | 15/4/2026 | 19,515 | 0.04% |
| Target Corp. | 15,000 | 1.95% | 15/1/2027 | 14,274 | 0.03% |
| Target Corp. | 10,000 | 3.38% | 15/4/2029 | 9,490 | 0.02% |
| Target Corp. | 15,000 | 4.50% | 15/9/2032 | 14,499 | 0.03% |
| Target Corp. | 15,000 | 4.50% | 15/9/2034 | 14,255 | 0.03% |
| Target Corp. | 20,000 | 4.00% | 1/7/2042 | 16,705 | 0.04% |
| Target Corp. | 10,000 | 2.95% | 15/1/2052 | 6,384 | 0.01% |
| Target Corp. | 15,000 | 4.80% | 15/1/2053 | 13,397 | 0.03% |
| Texas Instruments, Inc. | 10,000 | 2.25% | 4/9/2029 | 8,979 | 0.02% |
| Texas Instruments, Inc. | 10,000 | 1.75% | 4/5/2030 | 8,557 | 0.02% |
| Texas Instruments, Inc. | 5,000 | 4.90% | 14/3/2033 | 4,967 | 0.01% |
| Texas Instruments, Inc. | 20,000 | 4.15% | 15/5/2048 | 16,278 | 0.03% |
| Texas Instruments, Inc. | 15,000 | 5.15% | 8/2/2054 | 14,038 | 0.03% |
| Texas Instruments, Inc. | 20,000 | 5.05% | 18/5/2063 | 18,016 | 0.04% |
| The Campbell's Co. | 15,000 | 4.15% | 15/3/2028 | 14,635 | 0.03% |
| The Campbell's Co. | 10,000 | 5.40% | 21/3/2034 | 9,962 | 0.02% |
| The Campbell's Co. | 10,000 | 4.75% | 23/3/2035 | 9,434 | 0.02% |
| Thermo Fisher Scientific, Inc. | 15,000 | 5.00% | 5/12/2026 | 15,137 | 0.03% |
| Thermo Fisher Scientific, Inc. | 25,000 | 2.60% | 1/10/2029 | 22,727 | 0.05% |
| Thermo Fisher Scientific, Inc. | 5,000 | 4.98% | 10/8/2030 | 5,036 | 0.01% |
| Thermo Fisher Scientific, Inc. | 10,000 | 2.00% | 15/10/2031 | 8,320 | 0.02% |
| Thermo Fisher Scientific, Inc. | 10,000 | 5.09% | 10/8/2033 | 9,941 | 0.02% |
| Thermo Fisher Scientific, Inc. | 25,000 | 2.80% | 15/10/2041 | 17,585 | 0.04% |
| Thermo Fisher Scientific, Inc. | 15,000 | 4.10% | 15/8/2047 | 12,167 | 0.03% |
| Time Warner Cable Enterprises LLC | 10,000 | 8.38% | 15/7/2033 | 11,224 | 0.02% |
| Time Warner Cable LLC | 15,000 | 6.55% | 1/5/2037 | 14,456 | 0.03% |
| Time Warner Cable LLC | 20,000 | 7.30% | 1/7/2038 | 20,371 | 0.04% |
| Time Warner Cable LLC | 15,000 | 6.75% | 15/6/2039 | 14,708 | 0.03% |
| Time Warner Cable LLC | 20,000 | 5.88% | 15/11/2040 | 17,873 | 0.04% |
| Time Warner Cable LLC | 13,000 | 5.50% | 1/9/2041 | 11,049 | 0.02% |
| Time Warner Cable LLC | 15,000 | 4.50% | 15/9/2042 | 11,187 | 0.02% |
| TJX Cos, Inc. | 10,000 | 2.25% | 15/9/2026 | 9,641 | 0.02% |
| T-Mobile USA, Inc. | 25,000 | 2.25% | 15/2/2026 | 24,302 | 0.05% |
| T-Mobile USA, Inc. | 10,000 | 1.50% | 15/2/2026 | 9,645 | 0.02% |
| T-Mobile USA, Inc. | 15,000 | 2.63% | 15/4/2026 | 14,623 | 0.03% |
| T-Mobile USA, Inc. | 45,000 | 3.75% | 15/4/2027 | 43,963 | 0.09% |
| T-Mobile USA, Inc. | 15,000 | 4.75% | 1/2/2028 | 14,906 | 0.03% |
| T-Mobile USA, Inc. | 20,000 | 2.05% | 15/2/2028 | 18,368 | 0.04% |
| T-Mobile USA, Inc. | 20,000 | 4.95% | 15/3/2028 | 20,005 | 0.04% |
| T-Mobile USA, Inc. | 10,000 | 4.80% | 15/7/2028 | 9,945 | 0.02% |
| T-Mobile USA, Inc. | 5,000 | 4.85% | 15/1/2029 | 4,974 | 0.01% |
| T-Mobile USA, Inc. | 50,000 | 2.63% | 15/2/2029 | 45,487 | 0.10% |
| T-Mobile USA, Inc. | 20,000 | 3.38% | 15/4/2029 | 18,680 | 0.04% |
| T-Mobile USA, Inc. | 70,000 | 3.88% | 15/4/2030 | 65,875 | 0.14% |
| T-Mobile USA, Inc. | 35,000 | 2.55% | 15/2/2031 | 30,094 | 0.06% |
| T-Mobile USA, Inc. | 15,000 | 2.88% | 15/2/2031 | 13,155 | 0.03% |
| T-Mobile USA, Inc. | 20,000 | 3.50% | 15/4/2031 | 18,133 | 0.04% |
| T-Mobile USA, Inc. | 5,000 | 2.25% | 15/11/2031 | 4,153 | 0.01% |
| T-Mobile USA, Inc. | 10,000 | 2.70% | 15/3/2032 | 8,458 | 0.02% |
| T-Mobile USA, Inc. | 15,000 | 5.20% | 15/1/2033 | 14,850 | 0.03% |
| T-Mobile USA, Inc. | 25,000 | 5.05% | 15/7/2033 | 24,462 | 0.05% |
| T-Mobile USA, Inc. | 20,000 | 5.75% | 15/1/2034 | 20,504 | 0.04% |
| T-Mobile USA, Inc. | 15,000 | 5.15% | 15/4/2034 | 14,735 | 0.03% |
| T-Mobile USA, Inc. | 10,000 | 4.70% | 15/1/2035 | 9,446 | 0.02% |
| T-Mobile USA, Inc. | 25,000 | 4.38% | 15/4/2040 | 21,643 | 0.05% |
| T-Mobile USA, Inc. | 35,000 | 3.00% | 15/2/2041 | 24,943 | 0.05% |
| T-Mobile USA, Inc. | 40,000 | 4.50% | 15/4/2050 | 32,835 | 0.07% |
| T-Mobile USA, Inc. | 40,000 | 3.30% | 15/2/2051 | 26,393 | 0.06% |
| T-Mobile USA, Inc. | 30,000 | 3.40% | 15/10/2052 | 20,017 | 0.04% |
| T-Mobile USA, Inc. | 15,000 | 5.65% | 15/1/2053 | 14,507 | 0.03% |
| T-Mobile USA, Inc. | 20,000 | 5.75% | 15/1/2054 | 19,538 | 0.04% |
| T-Mobile USA, Inc. | 10,000 | 6.00% | 15/6/2054 | 10,131 | 0.02% |
| T-Mobile USA, Inc. | 10,000 | 5.50% | 15/1/2055 | 9,422 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| T-Mobile USA, Inc. | 10,000 | 5.25% | 15/6/2055 | 9,095 | 0.02% |
| T-Mobile USA, Inc. | 15,000 | 3.60% | 15/11/2060 | 9,909 | 0.02% |
| T-Mobile USA, Inc. | 10,000 | 5.80% | 15/9/2062 | 9,667 | 0.02% |
| Tractor Supply Co. | 10,000 | 5.25% | 15/5/2033 | 9,990 | 0.02% |
| Trane Technologies Financing Ltd. | 10,000 | 3.80% | 21/3/2029 | 9,587 | 0.02% |
| Travelers Cos, Inc. | 8,000 | 6.25% | 15/6/2037 | 8,607 | 0.02% |
| Travelers Cos, Inc. | 5,000 | 5.35% | 1/11/2040 | 4,902 | 0.01% |
| Travelers Cos, Inc. | 15,000 | 3.05% | 8/6/2051 | 9,792 | 0.02% |
| Travelers Cos, Inc. | 15,000 | 5.45% | 25/5/2053 | 14,626 | 0.03% |
| Trimble, Inc. | 5,000 | 6.10% | 15/3/2033 | 5,197 | 0.01% |
| Truist Bank | 15,000 | 2.25% | 11/3/2030 | 12,882 | 0.03% |
| Truist Financial Corp. | 15,000 | 1.27% | 2/3/2027 | 14,384 | 0.03% |
| Truist Financial Corp. | 30,000 | 6.05% | 8/6/2027 | 30,474 | 0.06% |
| Truist Financial Corp. | 10,000 | 1.13% | 3/8/2027 | 9,111 | 0.02% |
| Truist Financial Corp. | 5,000 | 4.12% | 6/6/2028 | 4,907 | 0.01% |
| Truist Financial Corp. | 20,000 | 4.87% | 26/1/2029 | 19,875 | 0.04% |
| Truist Financial Corp. | 30,000 | 1.89% | 7/6/2029 | 27,065 | 0.06% |
| Truist Financial Corp. | 20,000 | 7.16% | 30/10/2029 | 21,373 | 0.04% |
| Truist Financial Corp. | 25,000 | 5.44% | 24/1/2030 | 25,228 | 0.05% |
| Truist Financial Corp. | 10,000 | 1.95% | 5/6/2030 | 8,520 | 0.02% |
| Truist Financial Corp. | 20,000 | 5.15% | 5/8/2032 | 19,738 | 0.04% |
| Truist Financial Corp. | 15,000 | 4.92% | 28/7/2033 | 14,170 | 0.03% |
| Truist Financial Corp. | 10,000 | 6.12% | 28/10/2033 | 10,406 | 0.02% |
| Truist Financial Corp. | 20,000 | 5.12% | 26/1/2034 | 19,414 | 0.04% |
| Truist Financial Corp. | 5,000 | 5.87% | 8/6/2034 | 5,083 | 0.01% |
| Truist Financial Corp. | 25,000 | 5.71% | 24/1/2035 | 25,220 | 0.05% |
| TWDC Enterprises 18 Corp. | 15,000 | 3.00% | 13/2/2026 | 14,764 | 0.03% |
| TWDC Enterprises 18 Corp. | 10,000 | 1.85% | 30/7/2026 | 9,600 | 0.02% |
| TWDC Enterprises 18 Corp. | 10,000 | 2.95% | 15/6/2027 | 9,640 | 0.02% |
| TWDC Enterprises 18 Corp. | 15,000 | 4.13% | 1/6/2044 | 12,334 | 0.03% |
| Tyson Foods, Inc. | 10,000 | 4.00% | 1/3/2026 | 9,925 | 0.02% |
| Tyson Foods, Inc. | 15,000 | 3.55% | 2/6/2027 | 14,556 | 0.03% |
| Tyson Foods, Inc. | 15,000 | 4.35% | 1/3/2029 | 14,577 | 0.03% |
| Tyson Foods, Inc. | 10,000 | 5.70% | 15/3/2034 | 10,119 | 0.02% |
| Tyson Foods, Inc. | 15,000 | 4.55% | 2/6/2047 | 12,327 | 0.03% |
| Tyson Foods, Inc. | 15,000 | 5.10% | 28/9/2048 | 13,350 | 0.03% |
| Uber Technologies, Inc. | 20,000 | 4.30% | 15/1/2030 | 19,357 | 0.04% |
| Uber Technologies, Inc. | 10,000 | 4.80% | 15/9/2034 | 9,544 | 0.02% |
| Uber Technologies, Inc. | 20,000 | 5.35% | 15/9/2054 | 18,483 | 0.04% |
| United Airlines 2020-1 Class A Pass Through Trust | 31,845 | 5.88% | 15/10/2027 | 32,365 | 0.07% |
| United Airlines 2023-1 Class A Pass Through Trust | 14,665 | 5.80% | 15/1/2036 | 14,868 | 0.03% |
| United Airlines 2024-1 Class AA Pass Through Trust | 35,000 | 5.45% | 15/2/2037 | 34,753 | 0.07% |
| United Parcel Service, Inc. | 10,000 | 3.05% | 15/11/2027 | 9,616 | 0.02% |
| United Parcel Service, Inc. | 10,000 | 4.45% | 1/4/2030 | 9,881 | 0.02% |
| United Parcel Service, Inc. | 20,000 | 4.88% | 3/3/2033 | 19,777 | 0.04% |
| United Parcel Service, Inc. | 10,000 | 5.15% | 22/5/2034 | 9,980 | 0.02% |
| United Parcel Service, Inc. | 20,000 | 6.20% | 15/1/2038 | 21,423 | 0.05% |
| United Parcel Service, Inc. | 10,000 | 3.75% | 15/11/2047 | 7,575 | 0.02% |
| United Parcel Service, Inc. | 10,000 | 4.25% | 15/3/2049 | 8,142 | 0.02% |
| United Parcel Service, Inc. | 5,000 | 5.30% | 1/4/2050 | 4,789 | 0.01% |
| United Parcel Service, Inc. | 20,000 | 5.05% | 3/3/2053 | 18,320 | 0.04% |
| United Parcel Service, Inc. | 10,000 | 5.50% | 22/5/2054 | 9,762 | 0.02% |
| UnitedHealth Group, Inc. | 5,000 | 3.10% | 15/3/2026 | 4,927 | 0.01% |
| UnitedHealth Group, Inc. | 10,000 | 3.45% | 15/1/2027 | 9,792 | 0.02% |
| UnitedHealth Group, Inc. | 30,000 | 5.25% | 15/2/2028 | 30,467 | 0.06% |
| UnitedHealth Group, Inc. | 20,000 | 3.85% | 15/6/2028 | 19,442 | 0.04% |
| UnitedHealth Group, Inc. | 15,000 | 3.88% | 15/12/2028 | 14,507 | 0.03% |
| UnitedHealth Group, Inc. | 15,000 | 4.25% | 15/1/2029 | 14,703 | 0.03% |
| UnitedHealth Group, Inc. | 10,000 | 4.00% | 15/5/2029 | 9,661 | 0.02% |
| UnitedHealth Group, Inc. | 5,000 | 2.88% | 15/8/2029 | 4,597 | 0.01% |
| UnitedHealth Group, Inc. | 15,000 | 4.80% | 15/1/2030 | 14,930 | 0.03% |
| UnitedHealth Group, Inc. | 20,000 | 5.30% | 15/2/2030 | 20,322 | 0.04% |
| UnitedHealth Group, Inc. | 10,000 | 2.00% | 15/5/2030 | 8,612 | 0.02% |
| UnitedHealth Group, Inc. | 15,000 | 4.90% | 15/4/2031 | 14,921 | 0.03% |
| UnitedHealth Group, Inc. | 15,000 | 2.30% | 15/5/2031 | 12,756 | 0.03% |
| UnitedHealth Group, Inc. | 15,000 | 4.95% | 15/1/2032 | 14,820 | 0.03% |
| UnitedHealth Group, Inc. | 25,000 | 4.20% | 15/5/2032 | 23,555 | 0.05% |
| UnitedHealth Group, Inc. | 20,000 | 5.35% | 15/2/2033 | 20,125 | 0.04% |
| UnitedHealth Group, Inc. | 15,000 | 4.50% | 15/4/2033 | 14,233 | 0.03% |
| UnitedHealth Group, Inc. | 20,000 | 5.00% | 15/4/2034 | 19,510 | 0.04% |
| UnitedHealth Group, Inc. | 25,000 | 5.15% | 15/7/2034 | 24,652 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| UnitedHealth Group, Inc. | 20,000 | 4.63% | 15/7/2035 | 18,886 | 0.04% |
| UnitedHealth Group, Inc. | 10,000 | 5.80% | 15/3/2036 | 10,301 | 0.02% |
| UnitedHealth Group, Inc. | 10,000 | 6.88% | 15/2/2038 | 11,298 | 0.02% |
| UnitedHealth Group, Inc. | 20,000 | 3.50% | 15/8/2039 | 15,860 | 0.03% |
| UnitedHealth Group, Inc. | 10,000 | 2.75% | 15/5/2040 | 7,042 | 0.02% |
| UnitedHealth Group, Inc. | 15,000 | 3.05% | 15/5/2041 | 10,847 | 0.02% |
| UnitedHealth Group, Inc. | 10,000 | 4.25% | 15/3/2043 | 8,428 | 0.02% |
| UnitedHealth Group, Inc. | 15,000 | 5.50% | 15/7/2044 | 14,554 | 0.03% |
| UnitedHealth Group, Inc. | 25,000 | 4.75% | 15/7/2045 | 22,042 | 0.05% |
| UnitedHealth Group, Inc. | 10,000 | 4.20% | 15/1/2047 | 8,065 | 0.02% |
| UnitedHealth Group, Inc. | 5,000 | 3.75% | 15/10/2047 | 3,721 | 0.01% |
| UnitedHealth Group, Inc. | 20,000 | 4.25% | 15/6/2048 | 16,053 | 0.03% |
| UnitedHealth Group, Inc. | 20,000 | 4.45% | 15/12/2048 | 16,475 | 0.03% |
| UnitedHealth Group, Inc. | 20,000 | 3.70% | 15/8/2049 | 14,561 | 0.03% |
| UnitedHealth Group, Inc. | 10,000 | 2.90% | 15/5/2050 | 6,209 | 0.01% |
| UnitedHealth Group, Inc. | 30,000 | 3.25% | 15/5/2051 | 19,784 | 0.04% |
| UnitedHealth Group, Inc. | 20,000 | 4.75% | 15/5/2052 | 17,161 | 0.04% |
| UnitedHealth Group, Inc. | 21,000 | 5.88% | 15/2/2053 | 21,039 | 0.04% |
| UnitedHealth Group, Inc. | 30,000 | 5.05% | 15/4/2053 | 26,862 | 0.06% |
| UnitedHealth Group, Inc. | 25,000 | 5.38% | 15/4/2054 | 23,426 | 0.05% |
| UnitedHealth Group, Inc. | 30,000 | 5.63% | 15/7/2054 | 29,178 | 0.06% |
| UnitedHealth Group, Inc. | 15,000 | 3.88% | 15/8/2059 | 10,648 | 0.02% |
| UnitedHealth Group, Inc. | 15,000 | 3.13% | 15/5/2060 | 8,929 | 0.02% |
| UnitedHealth Group, Inc. | 10,000 | 4.95% | 15/5/2062 | 8,624 | 0.02% |
| UnitedHealth Group, Inc. | 15,000 | 6.05% | 15/2/2063 | 15,311 | 0.03% |
| UnitedHealth Group, Inc. | 20,000 | 5.20% | 15/4/2063 | 17,954 | 0.04% |
| UnitedHealth Group, Inc. | 20,000 | 5.50% | 15/4/2064 | 18,720 | 0.04% |
| UnitedHealth Group, Inc. | 25,000 | 5.75% | 15/7/2064 | 24,310 | 0.05% |
| US Bancorp | 20,000 | 3.10% | 27/4/2026 | 19,576 | 0.04% |
| US Bancorp | 10,000 | 2.38% | 22/7/2026 | 9,668 | 0.02% |
| US Bancorp | 15,000 | 3.15% | 27/4/2027 | 14,512 | 0.03% |
| US Bancorp | 5,000 | 6.79% | 26/10/2027 | 5,165 | 0.01% |
| US Bancorp | 40,000 | 2.22% | 27/1/2028 | 37,899 | 0.08% |
| US Bancorp | 15,000 | 3.90% | 26/4/2028 | 14,553 | 0.03% |
| US Bancorp | 35,000 | 4.55% | 22/7/2028 | 34,688 | 0.07% |
| US Bancorp | 20,000 | 4.65% | 1/2/2029 | 19,797 | 0.04% |
| US Bancorp | 20,000 | 5.78% | 12/6/2029 | 20,471 | 0.04% |
| US Bancorp | 10,000 | 3.00% | 30/7/2029 | 9,168 | 0.02% |
| US Bancorp | 15,000 | 5.38% | 23/1/2030 | 15,133 | 0.03% |
| US Bancorp | 20,000 | 1.38% | 22/7/2030 | 16,501 | 0.03% |
| US Bancorp | 10,000 | 5.10% | 23/7/2030 | 9,979 | 0.02% |
| US Bancorp | 20,000 | 2.68% | 27/1/2033 | 16,866 | 0.04% |
| US Bancorp | 15,000 | 4.97% | 22/7/2033 | 14,386 | 0.03% |
| US Bancorp | 20,000 | 5.85% | 21/10/2033 | 20,460 | 0.04% |
| US Bancorp | 25,000 | 4.84% | 1/2/2034 | 23,897 | 0.05% |
| US Bancorp | 20,000 | 5.84% | 12/6/2034 | 20,389 | 0.04% |
| US Bancorp | 25,000 | 5.68% | 23/1/2035 | 25,233 | 0.05% |
| US Bancorp | 25,000 | 2.49% | 3/11/2036 | 20,297 | 0.04% |
| US Treasury Bond | 8,000 | 4.25% | 15/8/2054 | 7,320 | 0.02% |
| US Treasury Note | 65,000 | 4.13% | 30/11/2029 | 64,284 | 0.13% |
| Utah Acquisition Sub, Inc. | 20,000 | 5.25% | 15/6/2046 | 16,788 | 0.04% |
| Ventas Realty LP | 15,000 | 4.40% | 15/1/2029 | 14,611 | 0.03% |
| VeriSign, Inc. | 5,000 | 2.70% | 15/6/2031 | 4,293 | 0.01% |
| Verizon Communications, Inc. | 45,000 | 4.13% | 16/3/2027 | 44,488 | 0.09% |
| Verizon Communications, Inc. | 15,000 | 3.00% | 22/3/2027 | 14,486 | 0.03% |
| Verizon Communications, Inc. | 30,000 | 2.10% | 22/3/2028 | 27,586 | 0.06% |
| Verizon Communications, Inc. | 50,000 | 4.33% | 21/9/2028 | 49,078 | 0.10% |
| Verizon Communications, Inc. | 60,000 | 4.02% | 3/12/2029 | 57,590 | 0.12% |
| Verizon Communications, Inc. | 15,000 | 3.15% | 22/3/2030 | 13,726 | 0.03% |
| Verizon Communications, Inc. | 10,000 | 1.50% | 18/9/2030 | 8,296 | 0.02% |
| Verizon Communications, Inc. | 5,000 | 1.68% | 30/10/2030 | 4,159 | 0.01% |
| Verizon Communications, Inc. | 25,000 | 1.75% | 20/1/2031 | 20,602 | 0.04% |
| Verizon Communications, Inc. | 44,000 | 2.55% | 21/3/2031 | 37,911 | 0.08% |
| Verizon Communications, Inc. | 70,000 | 2.36% | 15/3/2032 | 58,017 | 0.12% |
| Verizon Communications, Inc. | 15,000 | 5.05% | 9/5/2033 | 14,830 | 0.03% |
| Verizon Communications, Inc. | 25,000 | 4.50% | 10/8/2033 | 23,579 | 0.05% |
| Verizon Communications, Inc. | 30,000 | 4.40% | 1/11/2034 | 27,776 | 0.06% |
| Verizon Communications, Inc. | 25,000 | 4.78% | 15/2/2035 | 23,831 | 0.05% |
| Verizon Communications, Inc. | 15,000 | 4.27% | 15/1/2036 | 13,491 | 0.03% |
| Verizon Communications, Inc. | 15,000 | 5.25% | 16/3/2037 | 14,661 | 0.03% |
| Verizon Communications, Inc. | 15,000 | 4.81% | 15/3/2039 | 13,826 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Verizon Communications, Inc. | 75,000 | 2.65% | 20/11/2040 | 51,272 | 0.11% |
| Verizon Communications, Inc. | 50,000 | 3.40% | 22/3/2041 | 37,847 | 0.08% |
| Verizon Communications, Inc. | 14,000 | 2.85% | 3/9/2041 | 9,698 | 0.02% |
| Verizon Communications, Inc. | 5,000 | 6.55% | 15/9/2043 | 5,487 | 0.01% |
| Verizon Communications, Inc. | 10,000 | 4.13% | 15/8/2046 | 7,936 | 0.02% |
| Verizon Communications, Inc. | 35,000 | 4.86% | 21/8/2046 | 31,232 | 0.07% |
| Verizon Communications, Inc. | 27,000 | 4.52% | 15/9/2048 | 22,511 | 0.05% |
| Verizon Communications, Inc. | 15,000 | 4.00% | 22/3/2050 | 11,401 | 0.02% |
| Verizon Communications, Inc. | 35,000 | 2.88% | 20/11/2050 | 21,446 | 0.05% |
| Verizon Communications, Inc. | 60,000 | 3.55% | 22/3/2051 | 42,346 | 0.09% |
| Verizon Communications, Inc. | 10,000 | 3.88% | 1/3/2052 | 7,393 | 0.02% |
| Verizon Communications, Inc. | 10,000 | 5.50% | 23/2/2054 | 9,563 | 0.02% |
| Verizon Communications, Inc. | 10,000 | 5.01% | 21/8/2054 | 8,827 | 0.02% |
| Verizon Communications, Inc. | 42,000 | 2.99% | 30/10/2056 | 24,957 | 0.05% |
| Verizon Communications, Inc. | 20,000 | 3.00% | 20/11/2060 | 11,570 | 0.02% |
| Verizon Communications, Inc. | 35,000 | 3.70% | 22/3/2061 | 23,742 | 0.05% |
| Viatis, Inc. | 10,000 | 2.70% | 22/6/2030 | 8,674 | 0.02% |
| Viatis, Inc. | 15,000 | 3.85% | 22/6/2040 | 11,232 | 0.02% |
| Viatis, Inc. | 20,000 | 4.00% | 22/6/2050 | 13,638 | 0.03% |
| Visa, Inc. | 20,000 | 1.90% | 15/4/2027 | 18,909 | 0.04% |
| Visa, Inc. | 5,000 | 2.75% | 15/9/2027 | 4,785 | 0.01% |
| Visa, Inc. | 20,000 | 2.05% | 15/4/2030 | 17,488 | 0.04% |
| Visa, Inc. | 15,000 | 1.10% | 15/2/2031 | 12,140 | 0.03% |
| Visa, Inc. | 20,000 | 4.15% | 14/12/2035 | 18,495 | 0.04% |
| Visa, Inc. | 15,000 | 2.70% | 15/4/2040 | 10,942 | 0.02% |
| Visa, Inc. | 40,000 | 4.30% | 14/12/2045 | 34,229 | 0.07% |
| Visa, Inc. | 10,000 | 3.65% | 15/9/2047 | 7,648 | 0.02% |
| Visa, Inc. | 20,000 | 2.00% | 15/8/2050 | 10,819 | 0.02% |
| VMware LLC | 25,000 | 1.40% | 15/8/2026 | 23,683 | 0.05% |
| VMware LLC | 5,000 | 3.90% | 21/8/2027 | 4,887 | 0.01% |
| VMware LLC | 25,000 | 1.80% | 15/8/2028 | 22,429 | 0.05% |
| VMware LLC | 20,000 | 2.20% | 15/8/2031 | 16,593 | 0.03% |
| Vulcan Materials Co. | 15,000 | 3.50% | 1/6/2030 | 13,910 | 0.03% |
| Vulcan Materials Co. | 10,000 | 5.35% | 1/12/2034 | 9,980 | 0.02% |
| Vulcan Materials Co. | 10,000 | 5.70% | 1/12/2054 | 9,738 | 0.02% |
| Wachovia Corp. | 10,000 | 5.50% | 1/8/2035 | 9,996 | 0.02% |
| Walt Disney Co. | 15,000 | 1.75% | 13/1/2026 | 14,593 | 0.03% |
| Walt Disney Co. | 5,000 | 2.20% | 13/1/2028 | 4,669 | 0.01% |
| Walt Disney Co. | 30,000 | 2.00% | 1/9/2029 | 26,668 | 0.06% |
| Walt Disney Co. | 20,000 | 3.80% | 22/3/2030 | 19,144 | 0.04% |
| Walt Disney Co. | 35,000 | 2.65% | 13/1/2031 | 30,938 | 0.06% |
| Walt Disney Co. | 10,000 | 6.20% | 15/12/2034 | 10,890 | 0.02% |
| Walt Disney Co. | 10,000 | 6.40% | 15/12/2035 | 10,988 | 0.02% |
| Walt Disney Co. | 10,000 | 6.65% | 15/11/2037 | 11,142 | 0.02% |
| Walt Disney Co. | 15,000 | 4.63% | 23/3/2040 | 13,842 | 0.03% |
| Walt Disney Co. | 20,000 | 3.50% | 13/5/2040 | 16,020 | 0.03% |
| Walt Disney Co. | 25,000 | 2.75% | 1/9/2049 | 15,588 | 0.03% |
| Walt Disney Co. | 25,000 | 4.70% | 23/3/2050 | 22,214 | 0.05% |
| Walt Disney Co. | 30,000 | 3.60% | 13/1/2051 | 22,019 | 0.05% |
| Walt Disney Co. | 15,000 | 3.80% | 13/5/2060 | 10,884 | 0.02% |
| Warnermedia Holdings, Inc. | 50,000 | 3.76% | 15/3/2027 | 48,175 | 0.10% |
| Warnermedia Holdings, Inc. | 25,000 | 4.05% | 15/3/2029 | 23,258 | 0.05% |
| Warnermedia Holdings, Inc. | 60,000 | 4.28% | 15/3/2032 | 52,862 | 0.11% |
| Warnermedia Holdings, Inc. | 60,000 | 5.05% | 15/3/2042 | 48,155 | 0.10% |
| Warnermedia Holdings, Inc. | 95,000 | 5.14% | 15/3/2052 | 70,727 | 0.15% |
| Warnermedia Holdings, Inc. | 34,000 | 5.39% | 15/3/2062 | 25,024 | 0.05% |
| Waste Connections, Inc. | 5,000 | 4.20% | 15/1/2033 | 4,645 | 0.01% |
| Waste Connections, Inc. | 5,000 | 5.00% | 1/3/2034 | 4,879 | 0.01% |
| Waste Connections, Inc. | 15,000 | 2.95% | 15/1/2052 | 9,354 | 0.02% |
| Waste Management, Inc. | 5,000 | 3.15% | 15/11/2027 | 4,810 | 0.01% |
| Waste Management, Inc. | 20,000 | 4.50% | 15/3/2028 | 19,889 | 0.04% |
| Waste Management, Inc. | 10,000 | 4.88% | 15/2/2029 | 10,042 | 0.02% |
| Waste Management, Inc. | 10,000 | 4.63% | 15/2/2030 | 9,894 | 0.02% |
| Waste Management, Inc. | 15,000 | 4.80% | 15/3/2032 | 14,742 | 0.03% |
| Waste Management, Inc. | 15,000 | 4.15% | 15/4/2032 | 14,166 | 0.03% |
| Waste Management, Inc. | 15,000 | 4.88% | 15/2/2034 | 14,710 | 0.03% |
| Waste Management, Inc. | 15,000 | 4.95% | 15/3/2035 | 14,597 | 0.03% |
| Waste Management, Inc. | 15,000 | 5.35% | 15/10/2054 | 14,408 | 0.03% |
| Wells Fargo & Co. | 50,000 | 3.00% | 22/4/2026 | 48,909 | 0.10% |
| Wells Fargo & Co. | 25,000 | 4.10% | 3/6/2026 | 24,749 | 0.05% |
| Wells Fargo & Co. | 65,000 | 3.00% | 23/10/2026 | 63,026 | 0.13% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Wells Fargo & Co. | 30,000 | 3.20% | 17/6/2027 | 29,301 | 0.06% |
| Wells Fargo & Co. | 45,000 | 4.30% | 22/7/2027 | 44,418 | 0.09% |
| Wells Fargo & Co. | 40,000 | 3.53% | 24/3/2028 | 38,811 | 0.08% |
| Wells Fargo & Co. | 45,000 | 5.71% | 22/4/2028 | 45,732 | 0.10% |
| Wells Fargo & Co. | 30,000 | 3.58% | 22/5/2028 | 29,078 | 0.06% |
| Wells Fargo & Co. | 30,000 | 2.39% | 2/6/2028 | 28,252 | 0.06% |
| Wells Fargo & Co. | 30,000 | 4.81% | 25/7/2028 | 29,885 | 0.06% |
| Wells Fargo & Co. | 25,000 | 4.15% | 24/1/2029 | 24,245 | 0.05% |
| Wells Fargo & Co. | 55,000 | 5.57% | 25/7/2029 | 55,813 | 0.12% |
| Wells Fargo & Co. | 30,000 | 6.30% | 23/10/2029 | 31,188 | 0.07% |
| Wells Fargo & Co. | 30,000 | 5.20% | 23/1/2030 | 30,099 | 0.06% |
| Wells Fargo & Co. | 35,000 | 2.88% | 30/10/2030 | 31,584 | 0.07% |
| Wells Fargo & Co. | 45,000 | 2.57% | 11/2/2031 | 39,692 | 0.08% |
| Wells Fargo & Co. | 30,000 | 4.48% | 4/4/2031 | 29,033 | 0.06% |
| Wells Fargo & Co. | 60,000 | 3.35% | 2/3/2033 | 52,550 | 0.11% |
| Wells Fargo & Co. | 55,000 | 4.90% | 25/7/2033 | 53,147 | 0.11% |
| Wells Fargo & Co. | 40,000 | 5.39% | 24/4/2034 | 39,504 | 0.08% |
| Wells Fargo & Co. | 50,000 | 5.56% | 25/7/2034 | 49,884 | 0.10% |
| Wells Fargo & Co. | 45,000 | 6.49% | 23/10/2034 | 47,794 | 0.10% |
| Wells Fargo & Co. | 40,000 | 5.50% | 23/1/2035 | 39,762 | 0.08% |
| Wells Fargo & Co. | 30,000 | 5.21% | 3/12/2035 | 29,235 | 0.06% |
| Wells Fargo & Co. | 20,000 | 3.07% | 30/4/2041 | 14,529 | 0.03% |
| Wells Fargo & Co. | 30,000 | 5.38% | 2/11/2043 | 28,084 | 0.06% |
| Wells Fargo & Co. | 30,000 | 5.61% | 15/1/2044 | 28,734 | 0.06% |
| Wells Fargo & Co. | 25,000 | 4.65% | 4/11/2044 | 21,005 | 0.04% |
| Wells Fargo & Co. | 40,000 | 3.90% | 1/5/2045 | 31,022 | 0.07% |
| Wells Fargo & Co. | 30,000 | 4.90% | 17/11/2045 | 26,016 | 0.05% |
| Wells Fargo & Co. | 20,000 | 4.40% | 14/6/2046 | 16,074 | 0.03% |
| Wells Fargo & Co. | 25,000 | 4.75% | 7/12/2046 | 21,023 | 0.04% |
| Wells Fargo & Co. | 70,000 | 5.01% | 4/4/2051 | 62,409 | 0.13% |
| Wells Fargo & Co. | 40,000 | 4.61% | 25/4/2053 | 33,463 | 0.07% |
| Wells Fargo Bank NA | 75,000 | 5.45% | 7/8/2026 | 75,906 | 0.16% |
| Wells Fargo Bank NA | 20,000 | 5.25% | 11/12/2026 | 20,235 | 0.04% |
| Wells Fargo Bank NA | 20,000 | 5.85% | 1/2/2037 | 20,396 | 0.04% |
| Wells Fargo Bank NA | 10,000 | 6.60% | 15/1/2038 | 10,908 | 0.02% |
| Welltower OP LLC | 15,000 | 4.25% | 15/4/2028 | 14,691 | 0.03% |
| Welltower OP LLC | 10,000 | 3.10% | 15/1/2030 | 9,107 | 0.02% |
| Welltower OP LLC | 10,000 | 2.80% | 1/6/2031 | 8,701 | 0.02% |
| Westinghouse Air Brake Technologies Corp. | 25,000 | 4.70% | 15/9/2028 | 24,773 | 0.05% |
| Willis North America, Inc. | 5,000 | 4.65% | 15/6/2027 | 4,989 | 0.01% |
| Willis North America, Inc. | 10,000 | 5.35% | 15/5/2033 | 9,939 | 0.02% |
| Willis North America, Inc. | 10,000 | 5.90% | 5/3/2054 | 9,820 | 0.02% |
| Workday, Inc. | 5,000 | 3.50% | 1/4/2027 | 4,872 | 0.01% |
| Workday, Inc. ¹ | 15,000 | 3.70% | 1/4/2029 | 14,269 | 0.03% |
| Workday, Inc. | 15,000 | 3.80% | 1/4/2032 | 13,650 | 0.03% |
| WRKCo, Inc. | 20,000 | 4.90% | 15/3/2029 | 19,874 | 0.04% |
| WW Grainger, Inc. | 10,000 | 4.60% | 15/6/2045 | 8,924 | 0.02% |
| Wyeth LLC | 5,000 | 6.50% | 1/2/2034 | 5,441 | 0.01% |
| Wyeth LLC | 25,000 | 5.95% | 1/4/2037 | 26,107 | 0.05% |
| Xilinx, Inc. | 5,000 | 2.38% | 1/6/2030 | 4,408 | 0.01% |
| Zimmer Biomet Holdings, Inc. | 10,000 | 2.60% | 24/11/2031 | 8,532 | 0.02% |
| Zoetis, Inc. | 15,000 | 3.00% | 12/9/2027 | 14,377 | 0.03% |
| Zoetis, Inc. | 15,000 | 2.00% | 15/5/2030 | 12,906 | 0.03% |
| Zoetis, Inc. | 10,000 | 5.60% | 16/11/2032 | 10,303 | 0.02% |
| Zoetis, Inc. | 10,000 | 4.70% | 1/2/2043 | 8,893 | 0.02% |
| | | | | 39,255,024 | 81.99% |
| Total Fixed Income | | | | 47,166,432 | 98.52% |
| Total Transferable Securities | | | | 47,166,432 | 98.52% |

| | | | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets | |
|--|---|----------|---|-------------------------------|--|--|--------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2024: 0.00%) | | | | | | | |
| Futures (0.00%) (30 June 2024: 0.00%) | | | | | | | |
| US Treasury Note 2 Year March 2025 | | | | 1 | \$205,633 | (23) (0.00%) | |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | | | | (23) (0.00%) | |
| OTC Financial Derivative Instruments (0.39%) (30 June 2024: (0.20%)) | | | | | | | |
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| Hedge Share Class Level Forward Currency Exchange Contracts (0.39%) (30 June 2024: (0.20%)) | | | | | | | |
| USD | 735,223 | EUR | (700,266) | BNP Paribas | 3/1/2025 | 10,098 | 0.02% |
| USD | 454,246 | EUR | (433,345) | BNP Paribas | 3/1/2025 | 5,517 | 0.01% |
| USD | 357,198 | EUR | (339,981) | BNP Paribas | 3/1/2025 | 5,147 | 0.01% |
| USD | 44,147 | GBP | (34,655) | Toronto-Dominion Bank | 3/1/2025 | 745 | 0.00% |
| EUR | 5,795,342 | USD | (6,008,721) | State Street Bank & Trust Co. | 4/2/2025 | 239 | 0.00% |
| USD | 2,551 | GBP | (2,000) | Toronto-Dominion Bank | 3/1/2025 | 46 | 0.00% |
| USD | 68,210 | GBP | (54,478) | BNP Paribas | 4/2/2025 | 1 | 0.00% |
| USD | 6,001,077 | EUR | (5,795,342) | State Street Bank & Trust Co. | 3/1/2025 | — | 0.00% |
| USD | 4,077,089 | GBP | (3,255,421) | State Street Bank & Trust Co. | 3/1/2025 | — | 0.00% |
| USD | 106,592 | EUR | (102,806) | BNP Paribas | 4/2/2025 | (4) | (0.00%) |
| GBP | 3,255,421 | USD | (4,075,988) | State Street Bank & Trust Co. | 4/2/2025 | (22) | (0.00%) |
| GBP | 19,257 | USD | (24,489) | State Street Bank & Trust Co. | 3/1/2025 | (372) | (0.00%) |
| GBP | 23,043 | USD | (29,288) | Toronto-Dominion Bank | 3/1/2025 | (429) | (0.00%) |
| EUR | 28,945 | USD | (30,510) | BNP Paribas | 3/1/2025 | (537) | (0.00%) |
| EUR | 32,632 | USD | (34,513) | State Street Bank & Trust Co. | 3/1/2025 | (722) | (0.00%) |
| EUR | 113,433 | USD | (118,917) | BNP Paribas | 3/1/2025 | (1,457) | (0.00%) |
| EUR | 550,268 | USD | (581,903) | JPMorgan Chase Bank | 3/1/2025 | (12,100) | (0.02%) |
| EUR | 1,360,149 | USD | (1,427,742) | State Street Bank & Trust Co. | 3/1/2025 | (19,307) | (0.04%) |
| GBP | 3,249,776 | USD | (4,130,563) | State Street Bank & Trust Co. | 3/1/2025 | (60,544) | (0.13%) |
| EUR | 5,183,507 | USD | (5,482,326) | State Street Bank & Trust Co. | 3/1/2025 | (114,804) | (0.24%) |
| Total OTC Financial Derivative Instruments | | | | | | (188,505) (0.39%) | |
| Total Investments | | | | | | 46,977,904 98.13% | |
| | | | | | | Fair Value | % of Total |
| | | | | | | US Dollars (\$) | Net Assets |
| Other Assets and Liabilities | | | | | | 897,008 | 1.87% |
| Net Assets | | | | | | 47,874,912 | 100.00% |
| Analysis of Total Assets | | | | | | US Dollars (\$) | % of Total |
| (a) | Transferable securities admitted to an official stock exchange listing | | | | | 23,133,161 | 48.07% |
| (b) | Transferable securities dealt in on another regulated market | | | | | 24,033,271 | 49.94% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | | — | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | | | | | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | | | | | 21,793 | 0.05% |
| (f) | Other Assets | | | | | 940,416 | 1.94% |
| Total Assets | | | | | | 48,128,641 | 100.00% |

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

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|------------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 47,166,432 | 37,769,438 |
| Financial Derivative Instruments | 17 | 21,793 | 2,881 |
| Cash | | 90,214 | 197,177 |
| Receivables: | | | |
| Interest and Dividends | | 557,667 | 433,778 |
| Capital Shares Issued | | 4,055 | 2,497 |
| Investments Sold | | 288,396 | 136,017 |
| Margin Cash Due from Broker | | 84 | 191 |
| Total Current Assets | | 48,128,641 | 38,541,979 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 210,321 | 81,045 |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | 38,412 | 242,010 |
| Management Fees Payable | 12 | 4,996 | 3,513 |
| Total Current Liabilities | | 253,729 | 326,568 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 47,874,912 | 38,215,411 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|------------------------|--------------------|--------------------|
| EUR-Hedged Accumulating¹ | | | |
| US (\$) Equivalent | \$5,866,704 | \$3,860,460 | \$3,955,605 |
| Net Assets | €5,665,476 | €3,602,195 | €3,625,669 |
| Number of Shares Outstanding | 1,061,356 | 684,915 | 706,638 |
| Net Asset Value Per Share² | €5.34 | €5.26 | €5.13 |
| GBP-Hedged Accumulating¹ | | | |
| US (\$) Equivalent | \$3,984,788 | \$3,331,639 | \$6,903,841 |
| Net Assets | £3,181,853 | £2,635,660 | £5,430,323 |
| Number of Shares Outstanding | 579,083 | 490,238 | 1,048,855 |
| Net Asset Value Per Share² | £5.49 | £5.38 | £5.18 |
| USD Accumulating¹ | | | |
| Net Assets | \$29,133,275 | \$23,885,971 | \$21,849,704 |
| Number of Shares Outstanding | 5,204,259 | 4,374,579 | 4,184,520 |
| Net Asset Value Per Share² | \$5.60 | \$5.46 | \$5.22 |
| USD Distributing¹ | | | |
| Net Assets | \$8,890,145 | \$7,137,341 | \$6,142,522 |
| Number of Shares Outstanding | 1,764,257 | 1,415,987 | 1,210,456 |
| Net Asset Value Per Share² | \$5.04 | \$5.04 | \$5.07 |

¹ The share class launched on 15 November 2022.

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

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 1,116,893 | 1,042,405 |
| Other Income | | 4,164 | 3,614 |
| Net (Loss)/Gain on Financial Instruments | | (580,034) | 874,643 |
| Total Investment Income | | 541,023 | 1,920,662 |
| Expenses | | | |
| Management Fees | 12 | 26,183 | 24,113 |
| Transaction Fees and Commissions | | 68 | 12 |
| Total Expenses | | 26,251 | 24,125 |
| Finance Costs | | | |
| Interest Expense | | 4 | — |
| Distributions | 6 | 198,473 | 179,500 |
| Total Finance Costs | | 198,477 | 179,500 |
| Net Investment Income After Finance Costs | | 316,295 | 1,717,037 |
| Taxation | 5 | 118 | 166 |
| Net Increase in Net Assets | | 316,413 | 1,717,203 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 316,413 | 1,717,203 |
| Capital Transactions | | |
| Subscriptions | 18,421,353 | 4,013,871 |
| Redemptions | (9,078,265) | (2,610,016) |
| Total Capital Transactions | 9,343,088 | 1,403,855 |
| Total Increase for the Period | 9,659,501 | 3,121,058 |
| Net Assets | | |
| Beginning of Period | 38,215,411 | 38,851,672 |
| End of Period | 47,874,912 | 41,972,730 |

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

Vanguard EUR Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard EUR Corporate Bond UCITS ETF seeks to track the performance of the Bloomberg Euro-Aggregate: Corporates Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, euro-denominated, investment-grade corporate bonds with maturities greater than 1 year and a minimum issue size of €300 million.

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global bonds finished the period higher despite headwinds in October and December.
- The ETF's benchmark returned 4.17% for the six-month period.
- Among the largest markets in the index, Italy, Sweden and Germany outperformed. Among the underperformers were Spain, the United States and Switzerland.
- By sector, bonds issued by financial institutions and utility companies returned more than those issued by industrial companies.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. And by maturity, longer-dated bonds generally returned more than shorter-dated ones.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg Euro-Aggregate: Corporates Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR Accumulating | 4.06% | -0.22% | 0.53% |
| Benchmark | 4.17 | -0.08 | 0.66 |
| Tracking Difference* | -0.11 | | |
| EUR Distributing | 4.06% | -0.22% | 1.12% |
| Benchmark | 4.17 | -0.08 | 1.21 |
| Tracking Difference* | -0.11 | | |

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

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

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

¹ Since-inception returns: EUR Accumulating, 19 February 2019; EUR Distributing, 24 February 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal EUR (€) | Cost EUR (€) | | Principal EUR (€) | Proceeds EUR (€) |
|--|----------------------|-----------------|---|----------------------|---------------------|
| Purchases | | | Sales | | |
| ING Groep NV 3.75% 3/9/2035 | 5,400,000 | 5,416,886 | Nestle Finance International Ltd. 3.50% 13/12/2027 | 4,200,000 | 4,301,063 |
| HSBC Holdings plc 3.45% 25/9/2030 | 4,423,000 | 4,440,523 | Volkswagen Financial Services AG 3.88% 10/9/2030 | 3,200,000 | 3,214,019 |
| Morgan Stanley 0.41% 29/10/2027 | 4,400,000 | 4,177,637 | Citigroup, Inc. 1.50% 24/7/2026 | 3,000,000 | 2,937,900 |
| Wells Fargo & Co. 3.90% 22/7/2032 | 4,000,000 | 4,075,181 | Morgan Stanley 3.96% 21/3/2035 | 2,636,000 | 2,688,871 |
| Volkswagen Financial Services AG 3.88% 10/9/2030 | 3,950,000 | 3,974,922 | UBS Group AG 2.13% 12/10/2026 | 2,574,000 | 2,554,309 |
| Comcast Corp. 0.75% 20/2/2032 | 4,600,000 | 3,898,873 | Cooperatieve Rabobank UA 4.13% 14/7/2025 | 2,400,000 | 2,416,152 |
| Societe Generale SA 3.00% 12/2/2027 | 3,400,000 | 3,403,233 | Verizon Communications, Inc. 0.38% 22/3/2029 | 2,700,000 | 2,411,052 |
| PartnerRe Ireland Finance DAC 1.25% 15/9/2026 | 3,500,000 | 3,396,723 | Bank of America Corp. 1.66% 25/4/2028 | 2,460,000 | 2,377,911 |
| HSBC Holdings plc 3.83% 25/9/2035 | 3,300,000 | 3,345,084 | Nestle Finance International Ltd. 3.25% 23/1/2037 | 2,375,000 | 2,373,118 |
| CaixaBank SA 3.63% 19/9/2032 | 3,300,000 | 3,308,705 | Medtronic, Inc. 3.65% 15/10/2029 | 2,300,000 | 2,367,126 |
| Deutsche Bank AG 4.50% 12/7/2035 | 3,200,000 | 3,281,625 | Societe Generale SA 1.00% 24/11/2030 | 2,300,000 | 2,236,308 |
| Nestle Finance International Ltd. 1.25% 2/11/2029 | 3,500,000 | 3,270,326 | ASML Holding NV 3.50% 6/12/2025 | 2,200,000 | 2,216,192 |
| Cooperatieve Rabobank UA 3.91% 3/11/2026 | 3,100,000 | 3,176,771 | BP Capital Markets plc 2.21% 25/9/2026 | 2,200,000 | 2,180,244 |
| American Honda Finance Corp. 3.65% 23/4/2031 | 3,100,000 | 3,140,981 | Morgan Stanley 0.41% 29/10/2027 | 2,300,000 | 2,169,354 |
| Bank of America Corp. 1.78% 4/5/2027 | 3,200,000 | 3,139,619 | BNP Paribas SA 1.50% 17/11/2025 | 2,135,000 | 2,111,750 |
| American Tower Corp. 0.45% 15/1/2027 | 3,300,000 | 3,120,108 | ING Groep NV 3.75% 3/9/2035 | 2,100,000 | 2,111,169 |
| DSV Finance BV 3.25% 6/11/2030 | 3,100,000 | 3,106,184 | RELX Finance BV 3.75% 12/6/2031 | 2,000,000 | 2,073,220 |
| UniCredit SpA 2.20% 22/7/2027 | 3,148,000 | 3,104,881 | Enel Finance International NV 0.50% 17/11/2025 | 2,100,000 | 2,056,719 |
| Banque Federative du Credit Mutuel SA 0.25% 29/6/2028 | 3,400,000 | 3,087,248 | Viterra Finance BV 0.38% 24/9/2025 | 2,100,000 | 2,052,078 |
| NatWest Group plc 3.58% 12/9/2032 | 2,950,000 | 2,964,770 | Citigroup, Inc. 1.25% 6/7/2026 | 2,079,000 | 2,034,094 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Transferable Securities 98.43% (30 June 2024: 98.72%) | | | | | |
| Fixed Income 98.43% (30 June 2024: 98.72%) | | | | | |
| Australia 1.81% (30 June 2024: 1.84%) | | | | | |
| Amtcor UK Finance plc | 1,010,000 | 1.13% | 23/6/2027 | 963,914 | 0.02% |
| Amtcor UK Finance plc | 500,000 | 3.95% | 29/5/2032 | 509,005 | 0.01% |
| APA Infrastructure Ltd. | 2,425,000 | 2.00% | 22/3/2027 | 2,373,070 | 0.06% |
| APA Infrastructure Ltd. | 1,200,000 | 0.75% | 15/3/2029 | 1,084,641 | 0.03% |
| APA Infrastructure Ltd. | 850,000 | 2.00% | 15/7/2030 | 791,040 | 0.02% |
| APA Infrastructure Ltd. | 1,346,000 | 1.25% | 15/3/2033 | 1,122,302 | 0.03% |
| Aurizon Network Pty Ltd. | 600,000 | 3.13% | 1/6/2026 | 602,700 | 0.01% |
| Ausgrid Finance Pty Ltd. | 448,000 | 0.88% | 7/10/2031 | 377,638 | 0.01% |
| AusNet Services Holdings Pty Ltd. | 1,020,000 | 1.50% | 26/2/2027 | 992,303 | 0.02% |
| AusNet Services Holdings Pty Ltd. | 400,000 | 0.63% | 25/8/2030 | 349,720 | 0.01% |
| AusNet Services Holdings Pty Ltd. | 600,000 | 1.63% | 11/3/2081 | 578,402 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | 2,060,000 | 3.65% | 20/1/2026 | 2,078,156 | 0.05% |
| Australia & New Zealand Banking Group Ltd. | 1,000,000 | 0.75% | 29/9/2026 | 966,265 | 0.02% |
| Australia & New Zealand Banking Group Ltd. | 1,900,000 | 0.67% | 5/5/2031 | 1,835,056 | 0.05% |
| Australia & New Zealand Banking Group Ltd. | 300,000 | 5.10% | 3/2/2033 | 314,578 | 0.01% |
| Australia Pacific Airports Melbourne Pty Ltd. | 850,000 | 4.38% | 24/5/2033 | 898,379 | 0.02% |
| Australia Pacific Airports Melbourne Pty Ltd. | 600,000 | 4.00% | 7/6/2034 | 619,486 | 0.02% |
| BHP Billiton Finance Ltd. | 1,064,000 | 3.25% | 24/9/2027 | 1,078,077 | 0.03% |
| BHP Billiton Finance Ltd. | 1,400,000 | 1.50% | 29/4/2030 | 1,289,777 | 0.03% |
| BHP Billiton Finance Ltd. | 300,000 | 3.13% | 29/4/2033 | 298,244 | 0.01% |
| Brambles Finance plc | 900,000 | 1.50% | 4/10/2027 | 871,435 | 0.02% |
| Brambles Finance plc | 750,000 | 4.25% | 22/3/2031 | 792,831 | 0.02% |
| CIMIC Finance Ltd. | 500,000 | 1.50% | 28/5/2029 | 451,685 | 0.01% |
| Commonwealth Bank of Australia | 1,016,000 | 4.27% | 4/6/2034 | 1,047,715 | 0.03% |
| Computershare US, Inc. | 700,000 | 1.13% | 7/10/2031 | 590,165 | 0.01% |
| Glencore Capital Finance DAC | 1,200,000 | 1.13% | 10/3/2028 | 1,131,559 | 0.03% |
| Glencore Capital Finance DAC | 650,000 | 0.75% | 1/3/2029 | 590,119 | 0.01% |
| Glencore Capital Finance DAC | 800,000 | 4.15% | 29/4/2031 | 827,359 | 0.02% |
| Glencore Capital Finance DAC | 1,000,000 | 1.25% | 1/3/2033 | 835,001 | 0.02% |
| Glencore Finance Europe Ltd. | 750,000 | 3.75% | 1/4/2026 | 755,903 | 0.02% |
| Glencore Finance Europe Ltd. | 500,000 | 1.50% | 15/10/2026 | 487,257 | 0.01% |
| Goodman Australia Finance Pty Ltd. | 1,000,000 | 4.25% | 3/5/2030 | 1,049,144 | 0.03% |
| Macquarie Bank Ltd. | 2,100,000 | 3.20% | 17/9/2029 | 2,118,180 | 0.05% |
| Macquarie Group Ltd. | 1,100,000 | 0.35% | 3/3/2028 | 1,014,987 | 0.03% |
| Macquarie Group Ltd. | 1,600,000 | 0.94% | 19/1/2029 | 1,467,761 | 0.04% |
| Macquarie Group Ltd. | 1,700,000 | 4.75% | 23/1/2030 | 1,820,389 | 0.05% |
| Macquarie Group Ltd. | 900,000 | 0.95% | 21/5/2031 | 781,702 | 0.02% |
| National Australia Bank Ltd. | 1,250,000 | 1.25% | 18/5/2026 | 1,227,438 | 0.03% |
| National Australia Bank Ltd. | 2,200,000 | 2.13% | 24/5/2028 | 2,152,285 | 0.05% |
| National Australia Bank Ltd. | 1,400,000 | 1.38% | 30/8/2028 | 1,331,736 | 0.03% |
| National Australia Bank Ltd. | 1,900,000 | 3.13% | 28/2/2030 | 1,913,363 | 0.05% |
| Origin Energy Finance Ltd. | 900,000 | 1.00% | 17/9/2029 | 806,512 | 0.02% |
| Scentre Group Trust 1/Scentre Group Trust 2 | 400,000 | 1.75% | 11/4/2028 | 385,530 | 0.01% |
| Scentre Group Trust 1/Scentre Group Trust 2 | 348,000 | 1.45% | 28/3/2029 | 325,926 | 0.01% |
| Stockland Trust | 1,000,000 | 1.63% | 27/4/2026 | 976,261 | 0.02% |
| Sydney Airport Finance Co. Pty Ltd. | 600,000 | 1.75% | 26/4/2028 | 578,635 | 0.01% |
| Sydney Airport Finance Co. Pty Ltd. | 400,000 | 3.75% | 30/4/2032 | 411,347 | 0.01% |
| Sydney Airport Finance Co. Pty Ltd. | 1,800,000 | 4.38% | 3/5/2033 | 1,906,348 | 0.05% |
| Sydney Airport Finance Co. Pty Ltd. | 1,000,000 | 4.13% | 30/4/2036 | 1,041,551 | 0.03% |
| Telstra Corp., Ltd. | 600,000 | 1.13% | 14/4/2026 | 589,088 | 0.01% |
| Telstra Corp., Ltd. | 3,015,000 | 1.38% | 26/3/2029 | 2,840,997 | 0.07% |
| Telstra Corp., Ltd. | 2,100,000 | 1.00% | 23/4/2030 | 1,905,592 | 0.05% |
| Telstra Group Ltd. | 1,300,000 | 3.75% | 4/5/2031 | 1,356,402 | 0.03% |
| Telstra Group Ltd. | 600,000 | 3.50% | 3/9/2036 | 610,063 | 0.02% |
| Toyota Finance Australia Ltd. | 1,000,000 | 3.43% | 18/6/2026 | 1,010,016 | 0.02% |
| Toyota Finance Australia Ltd. | 700,000 | 2.28% | 21/10/2027 | 689,287 | 0.02% |
| Toyota Finance Australia Ltd. | 683,000 | 0.44% | 13/1/2028 | 636,332 | 0.02% |
| Toyota Finance Australia Ltd. | 2,700,000 | 3.39% | 18/3/2030 | 2,734,749 | 0.07% |
| Transurban Finance Co. Pty Ltd. | 600,000 | 1.75% | 29/3/2028 | 577,779 | 0.01% |
| Transurban Finance Co. Pty Ltd. | 1,000,000 | 1.45% | 16/5/2029 | 933,620 | 0.02% |
| Transurban Finance Co. Pty Ltd. | 1,600,000 | 3.00% | 8/4/2030 | 1,589,397 | 0.04% |
| Transurban Finance Co. Pty Ltd. | 1,700,000 | 4.23% | 26/4/2033 | 1,791,996 | 0.04% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Vicinity Centres Trust | 868,000 | 1.13% | 7/11/2029 | 779,013 | 0.02% |
| Wesfarmers Ltd. | 926,000 | 0.95% | 21/10/2033 | 759,089 | 0.02% |
| Westpac Banking Corp. | 1,830,000 | 3.70% | 16/1/2026 | 1,848,857 | 0.05% |
| Westpac Banking Corp. | 275,000 | 0.88% | 17/4/2027 | 264,499 | 0.01% |
| Westpac Banking Corp. | 1,100,000 | 1.13% | 5/9/2027 | 1,056,186 | 0.03% |
| Westpac Banking Corp. | 1,400,000 | 1.45% | 17/7/2028 | 1,332,653 | 0.03% |
| Westpac Banking Corp. | 100,000 | 0.77% | 13/5/2031 | 96,587 | 0.00% |
| Woolworths Group Ltd. | 400,000 | 0.38% | 15/11/2028 | 356,898 | 0.01% |
| Worley US Finance Sub Ltd. | 400,000 | 0.88% | 9/6/2026 | 388,257 | 0.01% |
| | | | | 72,960,234 | 1.81% |
| Austria 1.14% (30 June 2024: 1.16%) | | | | | |
| A1 Towers Holding GmbH | 300,000 | 5.25% | 13/7/2028 | 319,246 | 0.01% |
| BAWAG Group AG | 700,000 | 6.75% | 24/2/2034 | 760,819 | 0.02% |
| BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG | 800,000 | 4.13% | 18/1/2027 | 817,598 | 0.02% |
| BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG | 500,000 | 0.38% | 3/9/2027 | 465,463 | 0.01% |
| BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG | 1,700,000 | 3.13% | 3/10/2029 | 1,705,202 | 0.04% |
| CA Immobilien Anlagen AG | 100,000 | 0.88% | 5/2/2027 | 94,199 | 0.00% |
| CA Immobilien Anlagen AG | 500,000 | 4.25% | 30/4/2030 | 499,820 | 0.01% |
| Erste Group Bank AG | 600,000 | 1.50% | 7/4/2026 | 590,270 | 0.01% |
| Erste Group Bank AG | 600,000 | 0.88% | 22/5/2026 | 584,653 | 0.01% |
| Erste Group Bank AG | 200,000 | 0.88% | 13/5/2027 | 191,387 | 0.01% |
| Erste Group Bank AG | 700,000 | 0.13% | 17/5/2028 | 641,413 | 0.02% |
| Erste Group Bank AG | 1,500,000 | 0.10% | 16/11/2028 | 1,382,297 | 0.03% |
| Erste Group Bank AG | 1,000,000 | 0.25% | 14/9/2029 | 884,108 | 0.02% |
| Erste Group Bank AG | 1,400,000 | 4.25% | 30/5/2030 | 1,466,065 | 0.04% |
| Erste Group Bank AG | 600,000 | 4.00% | 16/1/2031 | 626,508 | 0.02% |
| Erste Group Bank AG | 600,000 | 1.63% | 8/9/2031 | 585,557 | 0.01% |
| Erste Group Bank AG | 1,500,000 | 3.25% | 27/8/2032 | 1,503,475 | 0.04% |
| Erste Group Bank AG | 1,000,000 | 0.88% | 15/11/2032 | 930,778 | 0.02% |
| Erste Group Bank AG | 300,000 | 4.00% | 7/6/2033 | 302,069 | 0.01% |
| Erste Group Bank AG | 1,000,000 | 4.00% | 15/1/2035 | 1,002,539 | 0.03% |
| JAB Holdings BV | 900,000 | 2.50% | 17/4/2027 | 893,624 | 0.02% |
| JAB Holdings BV | 200,000 | 3.38% | 17/4/2035 | 194,110 | 0.01% |
| Mondi Finance Europe GmbH | 1,400,000 | 2.38% | 1/4/2028 | 1,379,315 | 0.03% |
| OMV AG | 1,800,000 | 2.50% | Perpetual | 1,761,978 | 0.04% |
| OMV AG | 1,700,000 | 2.88% | Perpetual | 1,606,600 | 0.04% |
| OMV AG | 800,000 | 1.00% | 14/12/2026 | 775,964 | 0.02% |
| OMV AG | 686,000 | 2.00% | 9/4/2028 | 672,664 | 0.02% |
| OMV AG | 1,249,000 | 1.88% | 4/12/2028 | 1,205,478 | 0.03% |
| OMV AG | 1,300,000 | 0.75% | 16/6/2030 | 1,165,217 | 0.03% |
| OMV AG | 900,000 | 3.25% | 4/9/2031 | 904,289 | 0.02% |
| OMV AG | 800,000 | 2.38% | 9/4/2032 | 772,077 | 0.02% |
| OMV AG | 550,000 | 1.00% | 3/7/2034 | 445,767 | 0.01% |
| OMV AG | 1,000,000 | 3.75% | 4/9/2036 | 999,040 | 0.03% |
| Raiffeisen Bank International AG | 1,900,000 | 0.38% | 25/9/2026 | 1,823,375 | 0.05% |
| Raiffeisen Bank International AG | 900,000 | 4.75% | 26/1/2027 | 917,417 | 0.02% |
| Raiffeisen Bank International AG | 800,000 | 0.05% | 1/9/2027 | 742,847 | 0.02% |
| Raiffeisen Bank International AG | 900,000 | 5.75% | 27/1/2028 | 969,071 | 0.02% |
| Raiffeisen Bank International AG | 400,000 | 6.00% | 15/9/2028 | 427,614 | 0.01% |
| Raiffeisen Bank International AG | 1,600,000 | 4.63% | 21/8/2029 | 1,655,281 | 0.04% |
| Raiffeisen Bank International AG | 1,200,000 | 3.88% | 3/1/2030 | 1,220,074 | 0.03% |
| Raiffeisen Bank International AG | 900,000 | 4.50% | 31/5/2030 | 938,751 | 0.02% |
| Raiffeisen Bank International AG | 700,000 | 2.88% | 18/6/2032 | 674,417 | 0.02% |
| Raiffeisen Bank International AG | 600,000 | 7.38% | 20/12/2032 | 648,034 | 0.02% |
| Raiffeisen Bank International AG | 1,000,000 | 1.38% | 17/6/2033 | 912,674 | 0.02% |
| Raiffeisen Bank International AG | 700,000 | 5.25% | 2/1/2035 | 718,222 | 0.02% |
| Telekom Finanzmanagement GmbH | 300,000 | 1.50% | 7/12/2026 | 294,072 | 0.01% |
| UNIQA Insurance Group AG | 1,300,000 | 1.38% | 9/7/2030 | 1,197,616 | 0.03% |
| UNIQA Insurance Group AG | 200,000 | 2.38% | 9/12/2041 | 175,998 | 0.00% |
| UNIQA Insurance Group AG | 500,000 | 6.00% | 27/7/2046 | 517,469 | 0.01% |
| Vienna Insurance Group AG Wiener Versicherung Gruppe | 300,000 | 1.00% | 26/3/2036 | 231,266 | 0.01% |
| Vienna Insurance Group AG Wiener Versicherung Gruppe | 400,000 | 4.88% | 15/6/2042 | 420,110 | 0.01% |
| Volksbank Wien AG | 600,000 | 0.88% | 23/3/2026 | 582,338 | 0.01% |
| Volksbank Wien AG | 600,000 | 4.75% | 15/3/2027 | 622,083 | 0.02% |
| Volksbank Wien AG | 1,700,000 | 5.75% | 21/6/2034 | 1,760,244 | 0.04% |
| Wienerberger AG | 400,000 | 4.88% | 4/10/2028 | 420,318 | 0.01% |
| | | | | 45,998,880 | 1.14% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Belgium 2.21% (30 June 2024: 2.13%) | | | | | |
| Aedifica SA | 200,000 | 0.75% | 9/9/2031 | 165,652 | 0.00% |
| AG Insurance SA | 800,000 | 3.50% | 30/6/2047 | 801,707 | 0.02% |
| Ageas SA | 500,000 | 3.25% | 2/7/2049 | 493,443 | 0.01% |
| Ageas SA | 300,000 | 1.88% | 24/11/2051 | 266,150 | 0.01% |
| Aliaxis Finance SA | 900,000 | 0.88% | 8/11/2028 | 823,841 | 0.02% |
| Anheuser-Busch InBev SA | 520,000 | 2.70% | 31/3/2026 | 522,234 | 0.01% |
| Anheuser-Busch InBev SA | 3,285,000 | 1.15% | 22/1/2027 | 3,192,861 | 0.08% |
| Anheuser-Busch InBev SA | 3,650,000 | 1.13% | 1/7/2027 | 3,520,656 | 0.09% |
| Anheuser-Busch InBev SA | 1,620,000 | 2.13% | 2/12/2027 | 1,597,696 | 0.04% |
| Anheuser-Busch InBev SA | 3,612,000 | 2.00% | 17/3/2028 | 3,553,403 | 0.09% |
| Anheuser-Busch InBev SA | 1,375,000 | 1.50% | 18/4/2030 | 1,293,018 | 0.03% |
| Anheuser-Busch InBev SA | 2,500,000 | 1.65% | 28/3/2031 | 2,316,681 | 0.06% |
| Anheuser-Busch InBev SA | 634,000 | 3.45% | 22/9/2031 | 649,461 | 0.02% |
| Anheuser-Busch InBev SA | 3,550,000 | 2.88% | 2/4/2032 | 3,499,563 | 0.09% |
| Anheuser-Busch InBev SA | 850,000 | 3.25% | 24/1/2033 | 857,408 | 0.02% |
| Anheuser-Busch InBev SA | 4,550,000 | 2.75% | 17/3/2036 | 4,301,256 | 0.11% |
| Anheuser-Busch InBev SA | 3,100,000 | 3.75% | 22/3/2037 | 3,164,579 | 0.08% |
| Anheuser-Busch InBev SA | 1,400,000 | 3.70% | 2/4/2040 | 1,407,714 | 0.04% |
| Anheuser-Busch InBev SA | 2,519,000 | 3.95% | 22/3/2044 | 2,562,775 | 0.06% |
| Argenta Spaarbank NV | 800,000 | 1.00% | 29/1/2027 | 767,522 | 0.02% |
| Argenta Spaarbank NV | 1,100,000 | 5.38% | 29/11/2027 | 1,144,367 | 0.03% |
| Argenta Spaarbank NV | 2,300,000 | 1.38% | 8/2/2029 | 2,172,956 | 0.05% |
| Barry Callebaut Services NV | 800,000 | 4.00% | 14/6/2029 | 813,960 | 0.02% |
| Cofinimmo SA | 600,000 | 1.00% | 24/1/2028 | 559,989 | 0.01% |
| Cofinimmo SA | 1,700,000 | 0.88% | 2/12/2030 | 1,452,872 | 0.04% |
| Crelan SA | 800,000 | 5.75% | 26/1/2028 | 858,003 | 0.02% |
| Crelan SA | 1,700,000 | 6.00% | 28/2/2030 | 1,869,504 | 0.05% |
| Crelan SA | 1,300,000 | 5.25% | 23/1/2032 | 1,411,271 | 0.04% |
| Crelan SA | 1,100,000 | 5.38% | 30/4/2035 | 1,153,416 | 0.03% |
| Elia Group SA | 400,000 | 1.50% | 5/9/2028 | 381,841 | 0.01% |
| Elia Group SA | 900,000 | 3.88% | 11/6/2031 | 909,673 | 0.02% |
| Elia Transmission Belgium SA | 1,100,000 | 1.38% | 14/1/2026 | 1,086,154 | 0.03% |
| Elia Transmission Belgium SA | 2,900,000 | 3.25% | 4/4/2028 | 2,926,976 | 0.07% |
| Elia Transmission Belgium SA | 400,000 | 3.00% | 7/4/2029 | 401,056 | 0.01% |
| Elia Transmission Belgium SA | 1,700,000 | 0.88% | 28/4/2030 | 1,521,820 | 0.04% |
| Elia Transmission Belgium SA | 100,000 | 3.63% | 18/1/2033 | 102,390 | 0.00% |
| Elia Transmission Belgium SA | 1,200,000 | 3.75% | 16/1/2036 | 1,219,311 | 0.03% |
| Euroclear Bank SA | 900,000 | 3.63% | 13/10/2027 | 920,307 | 0.02% |
| Euroclear Holding NV | 1,400,000 | 1.13% | 7/12/2026 | 1,359,000 | 0.03% |
| Euroclear Holding NV | 900,000 | 1.50% | 11/4/2030 | 841,737 | 0.02% |
| Euroclear Holding NV | 800,000 | 2.63% | 11/4/2048 | 778,078 | 0.02% |
| Groupe Bruxelles Lambert NV | 100,000 | 3.13% | 6/9/2029 | 101,565 | 0.00% |
| Groupe Bruxelles Lambert NV | 1,500,000 | 0.13% | 28/1/2031 | 1,260,550 | 0.03% |
| Groupe Bruxelles Lambert NV | 600,000 | 4.00% | 15/5/2033 | 630,902 | 0.02% |
| KBC Group NV | 1,000,000 | 0.25% | 1/3/2027 | 971,811 | 0.02% |
| KBC Group NV | 2,100,000 | 0.38% | 16/6/2027 | 2,031,124 | 0.05% |
| KBC Group NV | 1,700,000 | 4.38% | 23/11/2027 | 1,747,164 | 0.04% |
| KBC Group NV | 100,000 | 0.13% | 14/1/2029 | 91,977 | 0.00% |
| KBC Group NV | 800,000 | 4.25% | 28/11/2029 | 833,537 | 0.02% |
| KBC Group NV | 700,000 | 0.75% | 24/1/2030 | 627,014 | 0.02% |
| KBC Group NV | 2,400,000 | 4.38% | 19/4/2030 | 2,518,880 | 0.06% |
| KBC Group NV | 1,100,000 | 3.00% | 25/8/2030 | 1,094,711 | 0.03% |
| KBC Group NV | 2,000,000 | 4.38% | 6/12/2031 | 2,132,603 | 0.05% |
| KBC Group NV | 1,000,000 | 0.63% | 7/12/2031 | 953,917 | 0.02% |
| KBC Group NV | 800,000 | 3.75% | 27/3/2032 | 822,950 | 0.02% |
| KBC Group NV | 700,000 | 4.88% | 25/4/2033 | 726,958 | 0.02% |
| KBC Group NV | 1,200,000 | 4.75% | 17/4/2035 | 1,246,927 | 0.03% |
| Lonza Finance International NV | 300,000 | 1.63% | 21/4/2027 | 293,139 | 0.01% |
| Lonza Finance International NV | 1,300,000 | 3.88% | 25/5/2033 | 1,343,281 | 0.03% |
| Lonza Finance International NV | 900,000 | 3.50% | 4/9/2034 | 900,994 | 0.02% |
| Shurgard Luxembourg Sarl | 2,000,000 | 3.63% | 22/10/2034 | 1,985,733 | 0.05% |
| Silfin NV | 300,000 | 2.88% | 11/4/2027 | 296,131 | 0.01% |
| Silfin NV | 500,000 | 5.13% | 17/7/2030 | 520,659 | 0.01% |
| Solvay SA | 400,000 | 3.88% | 3/4/2028 | 408,299 | 0.01% |
| Solvay SA | 1,500,000 | 4.25% | 3/10/2031 | 1,544,923 | 0.04% |
| Syensqo SA | 300,000 | 2.50% | Perpetual | 295,881 | 0.01% |
| Syensqo SA | 1,400,000 | 2.75% | 2/12/2027 | 1,400,595 | 0.04% |
| VGP NV | 600,000 | 1.63% | 17/1/2027 | 580,149 | 0.01% |
| VGP NV | 900,000 | 1.50% | 8/4/2029 | 820,230 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| VGP NV | 1,200,000 | 2.25% | 17/1/2030 | 1,095,718 | 0.03% |
| | | | | 88,920,623 | 2.21% |
| Bermuda 0.12% (30 June 2024: 0.05%) | | | | | |
| Athora Holding Ltd. | 726,000 | 5.88% | 10/9/2034 | 751,634 | 0.02% |
| PartnerRe Ireland Finance DAC | 4,000,000 | 1.25% | 15/9/2026 | 3,886,914 | 0.10% |
| | | | | 4,638,548 | 0.12% |
| Canada 0.62% (30 June 2024: 0.65%) | | | | | |
| Alimentation Couche-Tard, Inc. | 160,000 | 1.88% | 6/5/2026 | 158,004 | 0.00% |
| Alimentation Couche-Tard, Inc. | 1,400,000 | 3.65% | 12/5/2031 | 1,409,956 | 0.03% |
| Alimentation Couche-Tard, Inc. | 700,000 | 4.01% | 12/2/2036 | 708,458 | 0.02% |
| Bank of Montreal | 300,000 | 2.75% | 15/6/2027 | 300,204 | 0.01% |
| Bank of Montreal | 1,900,000 | 3.75% | 10/7/2030 | 1,937,429 | 0.05% |
| Bank of Nova Scotia | 600,000 | 0.13% | 4/9/2026 | 575,118 | 0.01% |
| Bank of Nova Scotia | 1,875,000 | 0.25% | 1/11/2028 | 1,692,354 | 0.04% |
| Bank of Nova Scotia | 250,000 | 3.50% | 17/4/2029 | 254,220 | 0.01% |
| Fairfax Financial Holdings Ltd. | 1,000,000 | 2.75% | 29/3/2028 | 986,833 | 0.02% |
| Great-West Lifeco, Inc. | 500,000 | 1.75% | 7/12/2026 | 491,106 | 0.01% |
| Great-West Lifeco, Inc. | 200,000 | 4.70% | 16/11/2029 | 216,154 | 0.01% |
| Magna International, Inc. | 400,000 | 1.50% | 25/9/2027 | 385,954 | 0.01% |
| Magna International, Inc. | 600,000 | 4.38% | 17/3/2032 | 634,588 | 0.02% |
| National Bank of Canada | 260,000 | 3.75% | 25/1/2028 | 266,041 | 0.01% |
| National Bank of Canada | 600,000 | 3.75% | 2/5/2029 | 617,043 | 0.02% |
| Royal Bank of Canada | 1,300,000 | 4.13% | 5/7/2028 | 1,354,775 | 0.03% |
| Royal Bank of Canada | 1,375,000 | 2.13% | 26/4/2029 | 1,332,250 | 0.03% |
| Royal Bank of Canada | 1,350,000 | 4.38% | 2/10/2030 | 1,444,862 | 0.04% |
| Toronto-Dominion Bank | 600,000 | 0.50% | 18/1/2027 | 573,733 | 0.01% |
| Toronto-Dominion Bank | 1,104,000 | 2.55% | 3/8/2027 | 1,095,674 | 0.03% |
| Toronto-Dominion Bank | 3,750,000 | 3.63% | 13/12/2029 | 3,817,531 | 0.09% |
| Toronto-Dominion Bank | 1,200,000 | 1.95% | 8/4/2030 | 1,125,509 | 0.03% |
| Toronto-Dominion Bank | 2,425,000 | 3.56% | 16/4/2031 | 2,453,242 | 0.06% |
| Toronto-Dominion Bank | 1,350,000 | 3.13% | 3/8/2032 | 1,321,080 | 0.03% |
| | | | | 25,152,118 | 0.62% |
| China 0.10% (30 June 2024: 0.12%) | | | | | |
| Prosus NV | 700,000 | 1.54% | 3/8/2028 | 653,723 | 0.02% |
| Prosus NV | 2,000,000 | 1.29% | 13/7/2029 | 1,804,950 | 0.04% |
| Prosus NV | 500,000 | 2.03% | 3/8/2032 | 435,504 | 0.01% |
| Prosus NV | 1,200,000 | 1.99% | 13/7/2033 | 1,021,591 | 0.03% |
| | | | | 3,915,768 | 0.10% |
| Croatia 0.02% (30 June 2024: 0.02%) | | | | | |
| Erste&Steiermaerkische Banka d.d. | 500,000 | 0.75% | 6/7/2028 | 466,452 | 0.01% |
| Raiffeisenbank Austria d.d. | 500,000 | 7.88% | 5/6/2027 | 530,702 | 0.01% |
| | | | | 997,154 | 0.02% |
| Czech Republic 0.31% (30 June 2024: 0.20%) | | | | | |
| Ceska sporitelna A.S. | 600,000 | 5.94% | 29/6/2027 | 625,589 | 0.02% |
| Ceska sporitelna A.S. | 600,000 | 5.74% | 8/3/2028 | 630,234 | 0.02% |
| Ceska sporitelna A.S. | 700,000 | 4.82% | 15/1/2030 | 733,960 | 0.02% |
| Ceska sporitelna A.S. | 900,000 | 4.57% | 3/7/2031 | 939,333 | 0.02% |
| Czech Gas Networks Investments Sarl | 1,300,000 | 1.00% | 16/7/2027 | 1,235,241 | 0.03% |
| Czech Gas Networks Investments Sarl | 1,200,000 | 0.88% | 31/3/2031 | 1,023,457 | 0.02% |
| EP Infrastructure A.S. | 1,550,000 | 1.70% | 30/7/2026 | 1,503,887 | 0.04% |
| EP Infrastructure A.S. | 1,000,000 | 1.82% | 2/3/2031 | 875,217 | 0.02% |
| EPH Financing International A.S. | 2,550,000 | 6.65% | 13/11/2028 | 2,748,632 | 0.07% |
| EPH Financing International A.S. | 590,000 | 5.88% | 30/11/2029 | 629,029 | 0.02% |
| Raiffeisenbank A.S. | 200,000 | 1.00% | 9/6/2028 | 187,074 | 0.00% |
| Raiffeisenbank A.S. | 1,200,000 | 4.96% | 5/6/2030 | 1,241,914 | 0.03% |
| | | | | 12,373,567 | 0.31% |
| Denmark 1.70% (30 June 2024: 1.73%) | | | | | |
| AP Moller-Maersk A/S | 1,300,000 | 1.75% | 16/3/2026 | 1,285,363 | 0.03% |
| AP Moller-Maersk A/S | 967,000 | 0.75% | 25/11/2031 | 826,641 | 0.02% |
| AP Moller-Maersk A/S | 700,000 | 4.13% | 5/3/2036 | 739,076 | 0.02% |
| Carlsberg Breweries A/S | 850,000 | 3.50% | 26/11/2026 | 863,080 | 0.02% |
| Carlsberg Breweries A/S | 1,200,000 | 0.38% | 30/6/2027 | 1,133,446 | 0.03% |
| Carlsberg Breweries A/S | 1,025,000 | 4.00% | 5/10/2028 | 1,065,285 | 0.03% |
| Carlsberg Breweries A/S | 700,000 | 0.88% | 1/7/2029 | 639,782 | 0.02% |
| Carlsberg Breweries A/S | 1,700,000 | 4.25% | 5/10/2033 | 1,807,456 | 0.04% |
| Danfoss Finance I BV | 1,300,000 | 0.13% | 28/4/2026 | 1,257,647 | 0.03% |
| Danfoss Finance I BV | 700,000 | 0.38% | 28/10/2028 | 633,944 | 0.02% |
| Danfoss Finance II BV | 400,000 | 4.13% | 2/12/2029 | 417,894 | 0.01% |
| Danfoss Finance II BV | 1,250,000 | 0.75% | 28/4/2031 | 1,075,837 | 0.03% |
| Danske Bank A/S | 800,000 | 4.00% | 12/1/2027 | 809,478 | 0.02% |
| Danske Bank A/S | 500,000 | 1.38% | 17/2/2027 | 491,890 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Danske Bank A/S | 1,450,000 | 4.50% | 9/11/2028 | 1,510,774 | 0.04% |
| Danske Bank A/S | 1,850,000 | 4.75% | 21/6/2030 | 1,972,992 | 0.05% |
| Danske Bank A/S | 1,950,000 | 4.13% | 10/1/2031 | 2,050,942 | 0.05% |
| Danske Bank A/S | 1,725,000 | 1.00% | 15/5/2031 | 1,678,665 | 0.04% |
| Danske Bank A/S | 1,400,000 | 3.88% | 9/1/2032 | 1,439,969 | 0.04% |
| Danske Bank A/S | 1,340,000 | 4.63% | 14/5/2034 | 1,392,134 | 0.03% |
| Danske Bank A/S | 800,000 | 3.75% | 19/11/2036 | 796,531 | 0.02% |
| DSV A/S | 1,060,000 | 0.38% | 26/2/2027 | 1,010,363 | 0.02% |
| DSV Finance BV | 300,000 | 2.88% | 6/11/2026 | 301,206 | 0.01% |
| DSV Finance BV | 500,000 | 3.50% | 26/6/2029 | 512,265 | 0.01% |
| DSV Finance BV | 1,500,000 | 1.38% | 16/3/2030 | 1,387,887 | 0.03% |
| DSV Finance BV | 3,100,000 | 3.25% | 6/11/2030 | 3,131,904 | 0.08% |
| DSV Finance BV | 700,000 | 0.50% | 3/3/2031 | 601,207 | 0.01% |
| DSV Finance BV | 800,000 | 3.38% | 6/11/2032 | 810,059 | 0.02% |
| DSV Finance BV | 2,100,000 | 3.38% | 6/11/2034 | 2,101,119 | 0.05% |
| H Lundbeck A/S | 200,000 | 0.88% | 14/10/2027 | 188,624 | 0.00% |
| ISS Global A/S | 400,000 | 0.88% | 18/6/2026 | 389,207 | 0.01% |
| ISS Global A/S | 750,000 | 1.50% | 31/8/2027 | 722,733 | 0.02% |
| ISS Global A/S | 661,000 | 3.88% | 5/6/2029 | 677,094 | 0.02% |
| Jyske Bank A/S | 600,000 | 5.50% | 16/11/2027 | 627,395 | 0.02% |
| Jyske Bank A/S | 322,000 | 0.25% | 17/2/2028 | 305,159 | 0.01% |
| Jyske Bank A/S | 800,000 | 5.00% | 26/10/2028 | 838,479 | 0.02% |
| Jyske Bank A/S | 1,500,000 | 2.88% | 5/5/2029 | 1,494,605 | 0.04% |
| Jyske Bank A/S | 600,000 | 4.88% | 10/11/2029 | 632,397 | 0.02% |
| Jyske Bank A/S | 400,000 | 4.13% | 6/9/2030 | 410,289 | 0.01% |
| Jyske Bank A/S | 1,200,000 | 5.13% | 1/5/2035 | 1,267,037 | 0.03% |
| Novo Nordisk Finance Netherlands BV | 1,850,000 | 3.38% | 21/5/2026 | 1,868,056 | 0.05% |
| Novo Nordisk Finance Netherlands BV | 225,000 | 1.13% | 30/9/2027 | 216,874 | 0.00% |
| Novo Nordisk Finance Netherlands BV | 1,300,000 | 0.13% | 4/6/2028 | 1,194,302 | 0.03% |
| Novo Nordisk Finance Netherlands BV | 1,900,000 | 3.13% | 21/1/2029 | 1,926,638 | 0.05% |
| Novo Nordisk Finance Netherlands BV | 1,500,000 | 3.25% | 21/1/2031 | 1,529,446 | 0.04% |
| Novo Nordisk Finance Netherlands BV | 3,059,000 | 3.38% | 21/5/2034 | 3,105,558 | 0.08% |
| Nykredit Realkredit A/S | 904,000 | 0.25% | 13/1/2026 | 880,380 | 0.02% |
| Nykredit Realkredit A/S | 720,000 | 0.75% | 20/1/2027 | 689,423 | 0.02% |
| Nykredit Realkredit A/S | 600,000 | 3.88% | 5/7/2027 | 612,676 | 0.01% |
| Nykredit Realkredit A/S | 400,000 | 1.38% | 12/7/2027 | 386,312 | 0.01% |
| Nykredit Realkredit A/S | 1,300,000 | 0.38% | 17/1/2028 | 1,197,363 | 0.03% |
| Nykredit Realkredit A/S | 800,000 | 4.00% | 17/7/2028 | 821,224 | 0.02% |
| Nykredit Realkredit A/S | 1,300,000 | 4.63% | 19/1/2029 | 1,363,381 | 0.03% |
| Nykredit Realkredit A/S | 300,000 | 3.88% | 9/7/2029 | 306,749 | 0.01% |
| Nykredit Realkredit A/S | 1,700,000 | 3.50% | 10/7/2031 | 1,695,818 | 0.04% |
| Nykredit Realkredit A/S | 2,600,000 | 0.88% | 28/7/2031 | 2,511,169 | 0.06% |
| Nykredit Realkredit A/S | 300,000 | 5.50% | 29/12/2032 | 314,232 | 0.01% |
| Pandora A/S | 1,000,000 | 4.50% | 10/4/2028 | 1,043,514 | 0.03% |
| Pandora A/S | 950,000 | 3.88% | 31/5/2030 | 970,302 | 0.02% |
| Scandinavian Tobacco Group A/S | 1,040,000 | 4.88% | 12/9/2029 | 1,061,262 | 0.03% |
| Sydbank A/S | 700,000 | 5.13% | 6/9/2028 | 732,973 | 0.02% |
| TDC Net A/S | 200,000 | 5.06% | 31/5/2028 | 208,439 | 0.00% |
| TDC Net A/S | 600,000 | 5.62% | 6/2/2030 | 637,504 | 0.02% |
| TDC Net A/S | 900,000 | 6.50% | 1/6/2031 | 1,001,473 | 0.02% |
| Vestas Wind Systems A/S | 400,000 | 4.13% | 15/6/2026 | 406,142 | 0.01% |
| Vestas Wind Systems A/S | 600,000 | 4.13% | 15/6/2031 | 616,936 | 0.01% |
| | | | | 68,596,001 | 1.70% |
| Estonia 0.00% (30 June 2024: 0.02%) | | | | | |
| LHV Group A.S. | 200,000 | 5.38% | 24/5/2028 | 204,611 | 0.00% |
| | | | | 204,611 | 0.00% |
| Finland 1.35% (30 June 2024: 1.53%) | | | | | |
| Balder Finland OYJ | 600,000 | 1.00% | 18/1/2027 | 573,439 | 0.01% |
| Balder Finland OYJ | 1,100,000 | 2.00% | 18/1/2031 | 984,439 | 0.02% |
| Castellum Helsinki Finance Holding Abp | 500,000 | 0.88% | 17/9/2029 | 438,451 | 0.01% |
| Citycon Treasury BV | 500,000 | 5.00% | 11/3/2030 | 502,852 | 0.01% |
| Elenia Verkko OYJ | 450,000 | 0.38% | 6/2/2027 | 426,291 | 0.01% |
| Elisa OYJ | 500,000 | 1.13% | 26/2/2026 | 491,476 | 0.01% |
| Elisa OYJ | 100,000 | 0.25% | 15/9/2027 | 93,332 | 0.00% |
| Elisa OYJ | 200,000 | 4.00% | 27/1/2029 | 206,546 | 0.01% |
| Hemso Treasury OYJ | 600,000 | 0.00% | 19/1/2028 | 545,417 | 0.01% |
| Kojamo OYJ | 500,000 | 1.88% | 27/5/2027 | 485,389 | 0.01% |
| Kojamo OYJ | 600,000 | 0.88% | 28/5/2029 | 544,063 | 0.01% |
| Mandatum Life Insurance Co., Ltd. | 300,000 | 4.50% | 4/12/2039 | 305,003 | 0.01% |
| Metso OYJ | 710,000 | 4.88% | 7/12/2027 | 743,526 | 0.02% |
| Metso OYJ | 608,000 | 0.88% | 26/5/2028 | 564,157 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Metso OYJ | 300,000 | 4.38% | 22/11/2030 | 313,502 | 0.01% |
| Neste OYJ | 600,000 | 0.75% | 25/3/2028 | 556,115 | 0.01% |
| Neste OYJ | 450,000 | 3.88% | 16/3/2029 | 460,573 | 0.01% |
| Neste OYJ | 500,000 | 3.88% | 21/5/2031 | 508,438 | 0.01% |
| Neste OYJ | 900,000 | 4.25% | 16/3/2033 | 923,668 | 0.02% |
| Nokia OYJ | 300,000 | 2.00% | 11/3/2026 | 296,426 | 0.01% |
| Nokia OYJ | 616,000 | 4.38% | 21/8/2031 | 643,736 | 0.02% |
| Nordea Bank Abp | 582,000 | 0.38% | 28/5/2026 | 564,070 | 0.01% |
| Nordea Bank Abp | 750,000 | 1.13% | 16/2/2027 | 723,945 | 0.02% |
| Nordea Bank Abp | 2,400,000 | 0.50% | 14/5/2027 | 2,278,937 | 0.06% |
| Nordea Bank Abp | 1,900,000 | 1.13% | 27/9/2027 | 1,821,657 | 0.05% |
| Nordea Bank Abp | 2,300,000 | 4.13% | 5/5/2028 | 2,384,067 | 0.06% |
| Nordea Bank Abp | 1,200,000 | 0.50% | 2/11/2028 | 1,092,261 | 0.03% |
| Nordea Bank Abp | 950,000 | 2.50% | 23/5/2029 | 930,710 | 0.02% |
| Nordea Bank Abp | 2,400,000 | 3.38% | 11/6/2029 | 2,456,260 | 0.06% |
| Nordea Bank Abp | 725,000 | 0.50% | 19/3/2031 | 619,745 | 0.02% |
| Nordea Bank Abp | 2,310,000 | 0.63% | 18/8/2031 | 2,218,209 | 0.05% |
| Nordea Bank Abp | 2,400,000 | 2.88% | 24/8/2032 | 2,344,408 | 0.06% |
| Nordea Bank Abp | 600,000 | 4.88% | 23/2/2034 | 631,352 | 0.02% |
| Nordea Bank Abp | 1,400,000 | 3.63% | 15/3/2034 | 1,419,889 | 0.04% |
| Nordea Bank Abp | 1,200,000 | 4.13% | 29/5/2035 | 1,230,531 | 0.03% |
| OP Corporate Bank plc | 550,000 | 0.25% | 24/3/2026 | 532,763 | 0.01% |
| OP Corporate Bank plc | 600,000 | 4.13% | 18/4/2027 | 617,825 | 0.02% |
| OP Corporate Bank plc | 1,000,000 | 0.63% | 27/7/2027 | 942,430 | 0.02% |
| OP Corporate Bank plc | 1,100,000 | 0.10% | 16/11/2027 | 1,019,018 | 0.03% |
| OP Corporate Bank plc | 1,100,000 | 4.00% | 13/6/2028 | 1,140,176 | 0.03% |
| OP Corporate Bank plc | 200,000 | 0.38% | 16/6/2028 | 182,481 | 0.00% |
| OP Corporate Bank plc | 1,800,000 | 0.38% | 8/12/2028 | 1,616,544 | 0.04% |
| OP Corporate Bank plc | 300,000 | 0.63% | 12/11/2029 | 265,690 | 0.01% |
| OP Corporate Bank plc | 1,950,000 | 2.88% | 27/11/2029 | 1,939,457 | 0.05% |
| OP Corporate Bank plc | 350,000 | 0.75% | 24/3/2031 | 301,102 | 0.01% |
| Sampo OYJ | 600,000 | 2.25% | 27/9/2030 | 580,467 | 0.01% |
| Sampo OYJ | 600,000 | 3.38% | 23/5/2049 | 592,134 | 0.01% |
| Sampo OYJ | 1,600,000 | 2.50% | 3/9/2052 | 1,454,009 | 0.04% |
| SATO OYJ | 200,000 | 1.38% | 24/2/2028 | 186,814 | 0.00% |
| Stora Enso OYJ | 600,000 | 4.00% | 1/6/2026 | 608,205 | 0.01% |
| Stora Enso OYJ | 700,000 | 2.50% | 7/6/2027 | 692,406 | 0.02% |
| Stora Enso OYJ | 400,000 | 2.50% | 21/3/2028 | 391,164 | 0.01% |
| Stora Enso OYJ | 2,000,000 | 4.25% | 1/9/2029 | 2,068,568 | 0.05% |
| Stora Enso OYJ | 300,000 | 0.63% | 2/12/2030 | 255,805 | 0.01% |
| Teollisuuden Voima OYJ | 700,000 | 1.13% | 9/3/2026 | 685,483 | 0.02% |
| Teollisuuden Voima OYJ | 1,200,000 | 2.63% | 31/3/2027 | 1,190,882 | 0.03% |
| Teollisuuden Voima OYJ | 700,000 | 4.75% | 1/6/2030 | 743,926 | 0.02% |
| Teollisuuden Voima OYJ | 1,034,000 | 4.25% | 22/5/2031 | 1,063,178 | 0.03% |
| Tornator OYJ | 300,000 | 3.75% | 17/10/2031 | 303,330 | 0.01% |
| Transmission Finance DAC | 1,475,000 | 0.38% | 18/6/2028 | 1,341,787 | 0.03% |
| UPM-Kymmene OYJ | 850,000 | 0.13% | 19/11/2028 | 764,951 | 0.02% |
| UPM-Kymmene OYJ | 800,000 | 0.50% | 22/3/2031 | 683,132 | 0.02% |
| UPM-Kymmene OYJ | 1,000,000 | 3.38% | 29/8/2034 | 996,386 | 0.02% |
| | | | | 54,482,993 | 1.35% |
| France 19.40% (30 June 2024: 19.87%) | | | | | |
| ABELLE VIE SA d'Assurances Vie et de Capitalisation SA | 400,000 | 6.25% | 9/9/2033 | 455,679 | 0.01% |
| Accor SA | 200,000 | 1.75% | 4/2/2026 | 197,660 | 0.01% |
| Accor SA | 600,000 | 2.38% | 29/11/2028 | 582,359 | 0.01% |
| Accor SA | 1,300,000 | 3.88% | 11/3/2031 | 1,326,806 | 0.03% |
| Air Liquide Finance SA | 1,400,000 | 1.00% | 8/3/2027 | 1,351,102 | 0.03% |
| Air Liquide Finance SA | 900,000 | 1.38% | 2/4/2030 | 831,471 | 0.02% |
| Air Liquide Finance SA | 1,400,000 | 0.63% | 20/6/2030 | 1,237,417 | 0.03% |
| Air Liquide Finance SA | 600,000 | 2.88% | 16/9/2032 | 589,650 | 0.01% |
| Airbus SE | 550,000 | 0.88% | 13/5/2026 | 536,414 | 0.01% |
| Airbus SE | 1,700,000 | 1.38% | 9/6/2026 | 1,669,688 | 0.04% |
| Airbus SE | 775,000 | 2.00% | 7/4/2028 | 762,253 | 0.02% |
| Airbus SE | 800,000 | 2.13% | 29/10/2029 | 782,409 | 0.02% |
| Airbus SE | 2,550,000 | 1.63% | 9/6/2030 | 2,386,375 | 0.06% |
| Airbus SE | 2,100,000 | 1.38% | 13/5/2031 | 1,923,921 | 0.05% |
| Airbus SE | 1,100,000 | 2.38% | 7/4/2032 | 1,058,214 | 0.03% |
| Airbus SE | 1,100,000 | 2.38% | 9/6/2040 | 948,830 | 0.02% |
| Alstom SA | 700,000 | 0.25% | 14/10/2026 | 669,707 | 0.02% |
| Alstom SA | 300,000 | 0.13% | 27/7/2027 | 280,407 | 0.01% |
| Alstom SA | 900,000 | 0.00% | 11/1/2029 | 796,765 | 0.02% |
| Alstom SA | 900,000 | 0.50% | 27/7/2030 | 780,391 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Altarea SCA | 500,000 | 1.75% | 16/1/2030 | 436,484 | 0.01% |
| Altarea SCA | 400,000 | 5.50% | 2/10/2031 | 410,401 | 0.01% |
| APRR SA | 900,000 | 1.13% | 9/1/2026 | 885,931 | 0.02% |
| APRR SA | 200,000 | 1.25% | 6/1/2027 | 194,392 | 0.00% |
| APRR SA | 1,600,000 | 1.25% | 18/1/2028 | 1,530,763 | 0.04% |
| APRR SA | 1,100,000 | 0.00% | 19/6/2028 | 999,673 | 0.02% |
| APRR SA | 500,000 | 1.88% | 3/1/2029 | 480,173 | 0.01% |
| APRR SA | 700,000 | 0.13% | 18/1/2029 | 627,205 | 0.02% |
| APRR SA | 1,000,000 | 3.13% | 24/1/2030 | 1,002,712 | 0.02% |
| APRR SA | 200,000 | 1.50% | 25/1/2030 | 185,699 | 0.00% |
| APRR SA | 1,900,000 | 1.50% | 17/1/2033 | 1,681,661 | 0.04% |
| APRR SA | 1,400,000 | 3.13% | 6/1/2034 | 1,365,278 | 0.03% |
| ARGAN SA | 400,000 | 1.01% | 17/11/2026 | 383,067 | 0.01% |
| Arkema SA | 300,000 | 4.80% | Perpetual | 309,000 | 0.01% |
| Arkema SA | 300,000 | 1.50% | Perpetual | 291,372 | 0.01% |
| Arkema SA | 400,000 | 0.13% | 14/10/2026 | 382,513 | 0.01% |
| Arkema SA | 1,100,000 | 1.50% | 20/4/2027 | 1,070,562 | 0.03% |
| Arkema SA | 100,000 | 0.75% | 3/12/2029 | 89,768 | 0.00% |
| Arkema SA | 1,300,000 | 4.25% | 20/5/2030 | 1,362,283 | 0.03% |
| Arkema SA | 1,700,000 | 3.50% | 23/1/2031 | 1,717,158 | 0.04% |
| Arkema SA | 500,000 | 3.50% | 12/9/2034 | 495,487 | 0.01% |
| Arval Service Lease SA | 1,200,000 | 3.38% | 4/1/2026 | 1,203,706 | 0.03% |
| Arval Service Lease SA | 500,000 | 4.13% | 13/4/2026 | 505,998 | 0.01% |
| Arval Service Lease SA | 2,800,000 | 4.00% | 22/9/2026 | 2,837,949 | 0.07% |
| Arval Service Lease SA | 1,200,000 | 4.75% | 22/5/2027 | 1,245,588 | 0.03% |
| Autoroutes du Sud de la France SA | 1,200,000 | 1.13% | 20/4/2026 | 1,177,979 | 0.03% |
| Autoroutes du Sud de la France SA | 1,000,000 | 1.00% | 13/5/2026 | 979,415 | 0.02% |
| Autoroutes du Sud de la France SA | 1,000,000 | 1.25% | 18/1/2027 | 974,460 | 0.02% |
| Autoroutes du Sud de la France SA | 2,000,000 | 1.38% | 27/6/2028 | 1,906,178 | 0.05% |
| Autoroutes du Sud de la France SA | 600,000 | 1.38% | 22/1/2030 | 559,352 | 0.01% |
| Autoroutes du Sud de la France SA | 1,000,000 | 1.38% | 21/2/2031 | 904,753 | 0.02% |
| Autoroutes du Sud de la France SA | 2,100,000 | 2.75% | 2/9/2032 | 2,026,396 | 0.05% |
| Autoroutes du Sud de la France SA | 1,400,000 | 3.25% | 19/1/2033 | 1,396,305 | 0.03% |
| AXA SA | 1,162,000 | 3.75% | 12/10/2030 | 1,212,612 | 0.03% |
| AXA SA | 700,000 | 3.63% | 10/1/2033 | 730,167 | 0.02% |
| AXA SA | 1,787,000 | 3.38% | 31/5/2034 | 1,804,401 | 0.04% |
| AXA SA | 1,450,000 | 1.38% | 7/10/2041 | 1,257,020 | 0.03% |
| AXA SA | 2,200,000 | 1.88% | 10/7/2042 | 1,916,630 | 0.05% |
| AXA SA | 2,400,000 | 4.25% | 10/3/2043 | 2,438,118 | 0.06% |
| AXA SA | 2,136,000 | 5.50% | 11/7/2043 | 2,337,097 | 0.06% |
| AXA SA | 2,575,000 | 3.38% | 6/7/2047 | 2,582,252 | 0.06% |
| AXA SA | 3,000,000 | 3.25% | 28/5/2049 | 2,967,878 | 0.07% |
| Ayvens SA | 1,100,000 | 1.25% | 2/3/2026 | 1,078,755 | 0.03% |
| Ayvens SA | 900,000 | 4.25% | 18/1/2027 | 922,638 | 0.02% |
| Ayvens SA | 500,000 | 4.00% | 5/7/2027 | 512,038 | 0.01% |
| Ayvens SA | 500,000 | 3.88% | 24/1/2028 | 511,437 | 0.01% |
| Ayvens SA | 2,000,000 | 4.88% | 6/10/2028 | 2,107,980 | 0.05% |
| Ayvens SA | 1,600,000 | 3.88% | 16/7/2029 | 1,637,630 | 0.04% |
| Ayvens SA | 1,100,000 | 4.00% | 24/1/2031 | 1,134,296 | 0.03% |
| Banque Federative du Credit Mutuel SA | 2,100,000 | 1.63% | 19/1/2026 | 2,076,143 | 0.05% |
| Banque Federative du Credit Mutuel SA | 600,000 | 2.38% | 24/3/2026 | 594,492 | 0.01% |
| Banque Federative du Credit Mutuel SA | 2,200,000 | 0.01% | 11/5/2026 | 2,117,439 | 0.05% |
| Banque Federative du Credit Mutuel SA | 2,200,000 | 0.75% | 8/6/2026 | 2,134,749 | 0.05% |
| Banque Federative du Credit Mutuel SA | 700,000 | 2.13% | 12/9/2026 | 688,497 | 0.02% |
| Banque Federative du Credit Mutuel SA | 400,000 | 1.88% | 4/11/2026 | 391,333 | 0.01% |
| Banque Federative du Credit Mutuel SA | 1,500,000 | 2.63% | 31/3/2027 | 1,479,367 | 0.04% |
| Banque Federative du Credit Mutuel SA | 1,300,000 | 1.25% | 26/5/2027 | 1,251,050 | 0.03% |
| Banque Federative du Credit Mutuel SA | 2,200,000 | 3.13% | 14/9/2027 | 2,209,632 | 0.05% |
| Banque Federative du Credit Mutuel SA | 2,100,000 | 0.10% | 8/10/2027 | 1,943,563 | 0.05% |
| Banque Federative du Credit Mutuel SA | 600,000 | 1.63% | 15/11/2027 | 572,405 | 0.01% |
| Banque Federative du Credit Mutuel SA | 300,000 | 0.63% | 19/11/2027 | 280,182 | 0.01% |
| Banque Federative du Credit Mutuel SA | 3,000,000 | 3.88% | 26/1/2028 | 3,059,873 | 0.08% |
| Banque Federative du Credit Mutuel SA | 1,100,000 | 3.88% | 14/2/2028 | 1,131,774 | 0.03% |
| Banque Federative du Credit Mutuel SA | 300,000 | 2.50% | 25/5/2028 | 291,580 | 0.01% |
| Banque Federative du Credit Mutuel SA | 4,300,000 | 0.25% | 29/6/2028 | 3,914,482 | 0.10% |
| Banque Federative du Credit Mutuel SA | 600,000 | 1.38% | 16/7/2028 | 568,062 | 0.01% |
| Banque Federative du Credit Mutuel SA | 200,000 | 0.25% | 19/7/2028 | 180,305 | 0.00% |
| Banque Federative du Credit Mutuel SA | 2,600,000 | 0.63% | 3/11/2028 | 2,355,949 | 0.06% |
| Banque Federative du Credit Mutuel SA | 2,200,000 | 4.13% | 13/3/2029 | 2,289,017 | 0.06% |
| Banque Federative du Credit Mutuel SA | 1,200,000 | 1.75% | 15/3/2029 | 1,126,429 | 0.03% |
| Banque Federative du Credit Mutuel SA | 400,000 | 1.88% | 18/6/2029 | 372,632 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Banque Federative du Credit Mutuel SA | 1,400,000 | 2.63% | 6/11/2029 | 1,351,565 | 0.03% |
| Banque Federative du Credit Mutuel SA | 1,600,000 | 4.00% | 21/11/2029 | 1,659,284 | 0.04% |
| Banque Federative du Credit Mutuel SA | 2,200,000 | 0.75% | 17/1/2030 | 1,932,057 | 0.05% |
| Banque Federative du Credit Mutuel SA | 3,200,000 | 4.38% | 2/5/2030 | 3,339,762 | 0.08% |
| Banque Federative du Credit Mutuel SA | 1,600,000 | 1.25% | 3/6/2030 | 1,428,580 | 0.04% |
| Banque Federative du Credit Mutuel SA | 800,000 | 4.13% | 18/9/2030 | 836,326 | 0.02% |
| Banque Federative du Credit Mutuel SA | 1,500,000 | 0.63% | 21/2/2031 | 1,259,580 | 0.03% |
| Banque Federative du Credit Mutuel SA | 700,000 | 3.50% | 15/5/2031 | 709,055 | 0.02% |
| Banque Federative du Credit Mutuel SA | 2,100,000 | 3.25% | 17/10/2031 | 2,094,205 | 0.05% |
| Banque Federative du Credit Mutuel SA | 2,500,000 | 4.75% | 10/11/2031 | 2,662,732 | 0.07% |
| Banque Federative du Credit Mutuel SA | 1,800,000 | 1.13% | 19/11/2031 | 1,497,836 | 0.04% |
| Banque Federative du Credit Mutuel SA | 2,200,000 | 3.88% | 16/6/2032 | 2,202,774 | 0.05% |
| Banque Federative du Credit Mutuel SA | 900,000 | 3.63% | 14/9/2032 | 921,302 | 0.02% |
| Banque Federative du Credit Mutuel SA | 2,600,000 | 5.13% | 13/1/2033 | 2,760,123 | 0.07% |
| Banque Federative du Credit Mutuel SA | 600,000 | 4.00% | 26/1/2033 | 616,242 | 0.02% |
| Banque Federative du Credit Mutuel SA | 2,500,000 | 3.75% | 1/2/2033 | 2,566,943 | 0.06% |
| Banque Federative du Credit Mutuel SA | 1,100,000 | 4.13% | 14/6/2033 | 1,159,717 | 0.03% |
| Banque Federative du Credit Mutuel SA | 1,800,000 | 4.38% | 11/1/2034 | 1,804,426 | 0.04% |
| Banque Federative du Credit Mutuel SA | 1,800,000 | 3.75% | 3/2/2034 | 1,828,181 | 0.05% |
| Banque Stellantis France SACA | 100,000 | 3.88% | 19/1/2026 | 100,880 | 0.00% |
| Banque Stellantis France SACA | 800,000 | 4.00% | 21/1/2027 | 815,270 | 0.02% |
| Banque Stellantis France SACA | 1,000,000 | 3.50% | 19/7/2027 | 1,011,213 | 0.03% |
| BNP Paribas SA | 925,000 | 2.75% | 27/1/2026 | 923,344 | 0.02% |
| BNP Paribas SA | 1,137,000 | 1.63% | 23/2/2026 | 1,125,050 | 0.03% |
| BNP Paribas SA | 2,200,000 | 1.13% | 11/6/2026 | 2,146,473 | 0.05% |
| BNP Paribas SA | 4,800,000 | 0.13% | 4/9/2026 | 4,583,342 | 0.11% |
| BNP Paribas SA | 1,450,000 | 2.88% | 1/10/2026 | 1,444,827 | 0.04% |
| BNP Paribas SA | 900,000 | 2.25% | 11/1/2027 | 884,527 | 0.02% |
| BNP Paribas SA | 1,200,000 | 2.13% | 23/1/2027 | 1,189,130 | 0.03% |
| BNP Paribas SA | 1,800,000 | 0.25% | 13/4/2027 | 1,738,511 | 0.04% |
| BNP Paribas SA | 800,000 | 0.38% | 14/10/2027 | 763,677 | 0.02% |
| BNP Paribas SA | 3,600,000 | 0.50% | 19/2/2028 | 3,404,204 | 0.08% |
| BNP Paribas SA | 1,037,000 | 1.50% | 23/5/2028 | 984,400 | 0.02% |
| BNP Paribas SA | 2,150,000 | 1.50% | 25/5/2028 | 2,066,713 | 0.05% |
| BNP Paribas SA | 500,000 | 0.50% | 30/5/2028 | 469,711 | 0.01% |
| BNP Paribas SA | 2,300,000 | 2.75% | 25/7/2028 | 2,277,124 | 0.06% |
| BNP Paribas SA | 2,100,000 | 0.50% | 1/9/2028 | 1,959,073 | 0.05% |
| BNP Paribas SA | 2,000,000 | 4.38% | 13/1/2029 | 2,069,974 | 0.05% |
| BNP Paribas SA | 1,700,000 | 3.88% | 23/2/2029 | 1,745,176 | 0.04% |
| BNP Paribas SA | 1,100,000 | 1.13% | 17/4/2029 | 1,029,709 | 0.03% |
| BNP Paribas SA | 1,300,000 | 1.38% | 28/5/2029 | 1,199,932 | 0.03% |
| BNP Paribas SA | 1,200,000 | 3.63% | 1/9/2029 | 1,220,263 | 0.03% |
| BNP Paribas SA | 1,400,000 | 0.50% | 19/1/2030 | 1,250,236 | 0.03% |
| BNP Paribas SA | 1,700,000 | 0.88% | 11/7/2030 | 1,522,956 | 0.04% |
| BNP Paribas SA | 1,700,000 | 3.88% | 10/1/2031 | 1,756,366 | 0.04% |
| BNP Paribas SA | 900,000 | 4.25% | 13/4/2031 | 937,670 | 0.02% |
| BNP Paribas SA | 2,200,000 | 1.63% | 2/7/2031 | 1,936,925 | 0.05% |
| BNP Paribas SA | 800,000 | 4.04% | 10/1/2032 | 820,740 | 0.02% |
| BNP Paribas SA | 2,300,000 | 1.13% | 15/1/2032 | 2,187,021 | 0.05% |
| BNP Paribas SA | 1,800,000 | 2.50% | 31/3/2032 | 1,751,954 | 0.04% |
| BNP Paribas SA | 2,400,000 | 2.10% | 7/4/2032 | 2,179,745 | 0.05% |
| BNP Paribas SA | 2,100,000 | 4.13% | 26/9/2032 | 2,206,824 | 0.05% |
| BNP Paribas SA | 2,600,000 | 4.75% | 13/11/2032 | 2,773,086 | 0.07% |
| BNP Paribas SA | 2,000,000 | 0.63% | 3/12/2032 | 1,600,286 | 0.04% |
| BNP Paribas SA | 1,800,000 | 4.13% | 24/5/2033 | 1,898,606 | 0.05% |
| BNP Paribas SA | 1,900,000 | 0.88% | 31/8/2033 | 1,706,696 | 0.04% |
| BNP Paribas SA | 2,700,000 | 4.10% | 13/2/2034 | 2,772,645 | 0.07% |
| BNP Paribas SA | 800,000 | 4.16% | 28/8/2034 | 806,036 | 0.02% |
| Bouygues SA | 2,600,000 | 1.38% | 7/6/2027 | 2,526,584 | 0.06% |
| Bouygues SA | 500,000 | 1.13% | 24/7/2028 | 472,938 | 0.01% |
| Bouygues SA | 400,000 | 2.25% | 29/6/2029 | 390,511 | 0.01% |
| Bouygues SA | 1,700,000 | 0.50% | 11/2/2030 | 1,501,954 | 0.04% |
| Bouygues SA | 2,400,000 | 3.88% | 17/7/2031 | 2,489,960 | 0.06% |
| Bouygues SA | 2,100,000 | 4.63% | 7/6/2032 | 2,270,452 | 0.06% |
| Bouygues SA | 1,700,000 | 3.25% | 30/6/2037 | 1,641,328 | 0.04% |
| Bouygues SA | 1,000,000 | 5.38% | 30/6/2042 | 1,167,336 | 0.03% |
| BPCE SA | 1,300,000 | 0.25% | 15/1/2026 | 1,265,239 | 0.03% |
| BPCE SA | 1,600,000 | 0.38% | 2/2/2026 | 1,556,801 | 0.04% |
| BPCE SA | 1,300,000 | 1.38% | 23/3/2026 | 1,276,157 | 0.03% |
| BPCE SA | 2,200,000 | 3.63% | 17/4/2026 | 2,220,729 | 0.06% |
| BPCE SA | 800,000 | 2.88% | 22/4/2026 | 797,172 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| BPCE SA | 1,700,000 | 0.01% | 14/1/2027 | 1,606,638 | 0.04% |
| BPCE SA | 2,200,000 | 0.50% | 24/2/2027 | 2,086,305 | 0.05% |
| BPCE SA | 1,800,000 | 0.50% | 15/9/2027 | 1,723,080 | 0.04% |
| BPCE SA | 800,000 | 0.50% | 14/1/2028 | 758,969 | 0.02% |
| BPCE SA | 1,700,000 | 3.50% | 25/1/2028 | 1,726,471 | 0.04% |
| BPCE SA | 500,000 | 4.13% | 10/7/2028 | 519,846 | 0.01% |
| BPCE SA | 2,300,000 | 4.38% | 13/7/2028 | 2,387,807 | 0.06% |
| BPCE SA | 300,000 | 1.00% | 5/10/2028 | 279,713 | 0.01% |
| BPCE SA | 2,000,000 | 3.88% | 11/1/2029 | 2,042,167 | 0.05% |
| BPCE SA | 800,000 | 1.63% | 2/3/2029 | 759,299 | 0.02% |
| BPCE SA | 500,000 | 0.63% | 15/1/2030 | 444,176 | 0.01% |
| BPCE SA | 300,000 | 4.63% | 2/3/2030 | 313,953 | 0.01% |
| BPCE SA | 3,600,000 | 0.25% | 14/1/2031 | 3,022,953 | 0.08% |
| BPCE SA | 600,000 | 0.75% | 3/3/2031 | 508,616 | 0.01% |
| BPCE SA | 1,400,000 | 1.00% | 14/1/2032 | 1,177,988 | 0.03% |
| BPCE SA | 500,000 | 2.25% | 2/3/2032 | 484,864 | 0.01% |
| BPCE SA | 700,000 | 2.38% | 26/4/2032 | 659,490 | 0.02% |
| BPCE SA | 1,700,000 | 4.00% | 29/11/2032 | 1,774,572 | 0.04% |
| BPCE SA | 2,600,000 | 4.50% | 13/1/2033 | 2,729,394 | 0.07% |
| BPCE SA | 2,100,000 | 4.13% | 8/3/2033 | 2,147,283 | 0.05% |
| BPCE SA | 1,100,000 | 5.75% | 1/6/2033 | 1,167,031 | 0.03% |
| BPCE SA | 1,400,000 | 1.75% | 2/2/2034 | 1,285,140 | 0.03% |
| BPCE SA | 900,000 | 4.75% | 14/6/2034 | 960,602 | 0.02% |
| BPCE SA | 2,000,000 | 4.25% | 11/1/2035 | 2,067,836 | 0.05% |
| BPCE SA | 2,200,000 | 5.13% | 25/1/2035 | 2,300,108 | 0.06% |
| BPCE SA | 2,200,000 | 3.88% | 25/1/2036 | 2,258,947 | 0.06% |
| BPCE SA | 1,400,000 | 4.88% | 26/2/2036 | 1,448,077 | 0.04% |
| Bureau Veritas SA | 700,000 | 3.13% | 15/11/2031 | 699,155 | 0.02% |
| Bureau Veritas SA | 900,000 | 3.50% | 22/5/2036 | 897,392 | 0.02% |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama | 400,000 | 6.00% | 23/1/2027 | 421,169 | 0.01% |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama | 300,000 | 0.75% | 7/7/2028 | 274,818 | 0.01% |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama | 1,000,000 | 3.38% | 24/9/2028 | 994,536 | 0.02% |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama | 800,000 | 2.13% | 16/9/2029 | 752,069 | 0.02% |
| Capgemini SE | 1,000,000 | 1.63% | 15/4/2026 | 987,427 | 0.02% |
| Capgemini SE | 1,300,000 | 1.75% | 18/4/2028 | 1,258,732 | 0.03% |
| Capgemini SE | 1,400,000 | 1.13% | 23/6/2030 | 1,268,632 | 0.03% |
| Capgemini SE | 2,900,000 | 2.38% | 15/4/2032 | 2,752,878 | 0.07% |
| Carmila SA | 400,000 | 2.13% | 7/3/2028 | 390,020 | 0.01% |
| Carmila SA | 600,000 | 5.50% | 9/10/2028 | 641,934 | 0.02% |
| Carmila SA | 300,000 | 1.63% | 1/4/2029 | 278,907 | 0.01% |
| Carmila SA | 1,100,000 | 3.88% | 25/1/2032 | 1,106,502 | 0.03% |
| Carrefour Banque SA | 500,000 | 4.08% | 5/5/2027 | 508,939 | 0.01% |
| Carrefour SA | 300,000 | 1.75% | 4/5/2026 | 296,195 | 0.01% |
| Carrefour SA | 2,100,000 | 1.88% | 30/10/2026 | 2,065,918 | 0.05% |
| Carrefour SA | 200,000 | 2.63% | 15/12/2027 | 198,233 | 0.01% |
| Carrefour SA | 1,700,000 | 4.13% | 12/10/2028 | 1,762,217 | 0.04% |
| Carrefour SA | 700,000 | 2.38% | 30/10/2029 | 677,934 | 0.02% |
| Carrefour SA | 800,000 | 3.75% | 10/10/2030 | 815,929 | 0.02% |
| Carrefour SA | 1,400,000 | 4.38% | 14/11/2031 | 1,475,284 | 0.04% |
| Carrefour SA | 1,100,000 | 3.63% | 17/10/2032 | 1,098,503 | 0.03% |
| CCR RE SA | 300,000 | 2.88% | 15/7/2040 | 276,242 | 0.01% |
| Cie de Saint-Gobain SA | 600,000 | 1.13% | 23/3/2026 | 589,096 | 0.01% |
| Cie de Saint-Gobain SA | 2,200,000 | 3.75% | 29/11/2026 | 2,241,183 | 0.06% |
| Cie de Saint-Gobain SA | 1,000,000 | 1.38% | 14/6/2027 | 970,371 | 0.02% |
| Cie de Saint-Gobain SA | 2,100,000 | 2.13% | 10/6/2028 | 2,053,184 | 0.05% |
| Cie de Saint-Gobain SA | 300,000 | 1.88% | 21/9/2028 | 289,814 | 0.01% |
| Cie de Saint-Gobain SA | 1,200,000 | 3.50% | 18/1/2029 | 1,224,589 | 0.03% |
| Cie de Saint-Gobain SA | 2,200,000 | 3.38% | 8/4/2030 | 2,224,866 | 0.06% |
| Cie de Saint-Gobain SA | 1,600,000 | 3.88% | 29/11/2030 | 1,659,825 | 0.04% |
| Cie de Saint-Gobain SA | 1,300,000 | 1.88% | 15/3/2031 | 1,206,260 | 0.03% |
| Cie de Saint-Gobain SA | 900,000 | 2.63% | 10/8/2032 | 863,012 | 0.02% |
| Cie de Saint-Gobain SA | 1,000,000 | 3.63% | 8/4/2034 | 1,011,925 | 0.03% |
| Cie de Saint-Gobain SA | 1,100,000 | 3.63% | 9/8/2036 | 1,094,676 | 0.03% |
| Cie Generale des Etablissements Michelin SCA | 1,600,000 | 0.00% | 2/11/2028 | 1,434,711 | 0.04% |
| Cie Generale des Etablissements Michelin SCA | 2,000,000 | 1.75% | 3/9/2030 | 1,877,282 | 0.05% |
| Cie Generale des Etablissements Michelin SCA | 700,000 | 3.13% | 16/5/2031 | 702,384 | 0.02% |
| Cie Generale des Etablissements Michelin SCA | 700,000 | 0.25% | 2/11/2032 | 558,298 | 0.01% |
| Cie Generale des Etablissements Michelin SCA | 600,000 | 3.38% | 16/5/2036 | 596,307 | 0.01% |
| Cie Generale des Etablissements Michelin SCA | 800,000 | 2.50% | 3/9/2038 | 713,107 | 0.02% |
| Cie Generale des Etablissements Michelin SCA | 300,000 | 0.63% | 2/11/2040 | 191,874 | 0.00% |
| Coface SA | 300,000 | 5.75% | 28/11/2033 | 336,099 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|-------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Cofiroute SA | 700,000 | 1.13% | 13/10/2027 | 674,801 | 0.02% |
| Cofiroute SA | 1,100,000 | 0.75% | 9/9/2028 | 1,026,486 | 0.03% |
| Cofiroute SA | 1,000,000 | 1.00% | 19/5/2031 | 878,900 | 0.02% |
| Covivio Hotels SACA | 900,000 | 1.00% | 27/7/2029 | 808,409 | 0.02% |
| Covivio Hotels SACA | 700,000 | 4.13% | 23/5/2033 | 710,080 | 0.02% |
| Covivio SA | 700,000 | 1.88% | 20/5/2026 | 692,471 | 0.02% |
| Covivio SA | 2,600,000 | 1.63% | 23/6/2030 | 2,375,036 | 0.06% |
| Covivio SA | 900,000 | 1.13% | 17/9/2031 | 782,540 | 0.02% |
| Covivio SA | 600,000 | 4.63% | 5/6/2032 | 636,812 | 0.02% |
| Credit Agricole Assurances SA | 1,500,000 | 2.00% | 17/7/2030 | 1,375,036 | 0.03% |
| Credit Agricole Assurances SA | 2,100,000 | 1.50% | 6/10/2031 | 1,807,501 | 0.04% |
| Credit Agricole Assurances SA | 1,300,000 | 5.88% | 25/10/2033 | 1,449,170 | 0.04% |
| Credit Agricole Assurances SA | 1,900,000 | 4.50% | 17/12/2034 | 1,938,205 | 0.05% |
| Credit Agricole Assurances SA | 1,700,000 | 2.63% | 29/1/2048 | 1,646,698 | 0.04% |
| Credit Agricole Assurances SA | 400,000 | 4.75% | 27/9/2048 | 414,747 | 0.01% |
| Credit Agricole SA | 1,300,000 | 3.13% | 5/2/2026 | 1,308,430 | 0.03% |
| Credit Agricole SA | 2,200,000 | 1.25% | 14/4/2026 | 2,158,595 | 0.05% |
| Credit Agricole SA | 1,800,000 | 1.88% | 20/12/2026 | 1,762,556 | 0.04% |
| Credit Agricole SA | 1,600,000 | 2.63% | 17/3/2027 | 1,586,995 | 0.04% |
| Credit Agricole SA | 2,500,000 | 1.88% | 22/4/2027 | 2,468,156 | 0.06% |
| Credit Agricole SA | 3,300,000 | 1.38% | 3/5/2027 | 3,192,015 | 0.08% |
| Credit Agricole SA | 1,200,000 | 3.38% | 28/7/2027 | 1,215,429 | 0.03% |
| Credit Agricole SA | 2,500,000 | 0.13% | 9/12/2027 | 2,300,999 | 0.06% |
| Credit Agricole SA | 1,100,000 | 0.63% | 12/1/2028 | 1,048,778 | 0.03% |
| Credit Agricole SA | 1,300,000 | 0.38% | 20/4/2028 | 1,191,312 | 0.03% |
| Credit Agricole SA | 1,200,000 | 3.13% | 26/1/2029 | 1,197,351 | 0.03% |
| Credit Agricole SA | 1,300,000 | 1.13% | 24/2/2029 | 1,208,790 | 0.03% |
| Credit Agricole SA | 900,000 | 1.75% | 5/3/2029 | 847,620 | 0.02% |
| Credit Agricole SA | 1,700,000 | 2.00% | 25/3/2029 | 1,604,912 | 0.04% |
| Credit Agricole SA | 1,700,000 | 1.00% | 3/7/2029 | 1,561,043 | 0.04% |
| Credit Agricole SA | 1,600,000 | 4.25% | 11/7/2029 | 1,654,104 | 0.04% |
| Credit Agricole SA | 900,000 | 2.50% | 29/8/2029 | 880,525 | 0.02% |
| Credit Agricole SA | 2,100,000 | 4.13% | 7/3/2030 | 2,203,878 | 0.05% |
| Credit Agricole SA | 700,000 | 3.75% | 23/1/2031 | 710,215 | 0.02% |
| Credit Agricole SA | 1,900,000 | 3.88% | 20/4/2031 | 1,968,909 | 0.05% |
| Credit Agricole SA | 1,900,000 | 0.88% | 14/1/2032 | 1,596,517 | 0.04% |
| Credit Agricole SA | 300,000 | 1.13% | 12/7/2032 | 253,031 | 0.01% |
| Credit Agricole SA | 1,300,000 | 4.00% | 18/1/2033 | 1,359,954 | 0.03% |
| Credit Agricole SA | 1,700,000 | 5.50% | 28/8/2033 | 1,798,152 | 0.04% |
| Credit Agricole SA | 2,000,000 | 4.38% | 27/11/2033 | 2,110,903 | 0.05% |
| Credit Agricole SA | 2,500,000 | 3.75% | 22/1/2034 | 2,551,722 | 0.06% |
| Credit Agricole SA | 700,000 | 2.50% | 22/4/2034 | 637,549 | 0.02% |
| Credit Agricole SA | 1,000,000 | 3.50% | 26/9/2034 | 983,759 | 0.02% |
| Credit Agricole SA | 1,400,000 | 3.88% | 28/11/2034 | 1,453,852 | 0.04% |
| Credit Agricole SA | 2,600,000 | 4.13% | 26/2/2036 | 2,674,270 | 0.07% |
| Credit Agricole SA | 1,200,000 | 4.38% | 15/4/2036 | 1,217,369 | 0.03% |
| Credit Logement SA | 400,000 | 1.08% | 15/2/2034 | 361,429 | 0.01% |
| Credit Mutuel Arkea SA | 900,000 | 0.01% | 28/1/2026 | 873,426 | 0.02% |
| Credit Mutuel Arkea SA | 1,000,000 | 1.63% | 15/4/2026 | 983,559 | 0.02% |
| Credit Mutuel Arkea SA | 300,000 | 3.25% | 1/6/2026 | 300,299 | 0.01% |
| Credit Mutuel Arkea SA | 1,900,000 | 0.88% | 7/5/2027 | 1,811,845 | 0.05% |
| Credit Mutuel Arkea SA | 2,200,000 | 3.38% | 19/9/2027 | 2,229,806 | 0.06% |
| Credit Mutuel Arkea SA | 2,200,000 | 3.88% | 22/5/2028 | 2,267,218 | 0.06% |
| Credit Mutuel Arkea SA | 100,000 | 0.38% | 3/10/2028 | 90,950 | 0.00% |
| Credit Mutuel Arkea SA | 700,000 | 3.50% | 9/2/2029 | 700,864 | 0.02% |
| Credit Mutuel Arkea SA | 500,000 | 1.13% | 23/5/2029 | 461,059 | 0.01% |
| Credit Mutuel Arkea SA | 300,000 | 1.25% | 11/6/2029 | 280,694 | 0.01% |
| Credit Mutuel Arkea SA | 2,500,000 | 0.75% | 18/1/2030 | 2,226,765 | 0.06% |
| Credit Mutuel Arkea SA | 1,100,000 | 3.38% | 11/3/2031 | 1,071,320 | 0.03% |
| Credit Mutuel Arkea SA | 400,000 | 4.13% | 2/4/2031 | 420,193 | 0.01% |
| Credit Mutuel Arkea SA | 600,000 | 0.88% | 25/10/2031 | 504,917 | 0.01% |
| Credit Mutuel Arkea SA | 1,000,000 | 4.25% | 1/12/2032 | 1,043,992 | 0.03% |
| Credit Mutuel Arkea SA | 700,000 | 0.88% | 11/3/2033 | 568,445 | 0.01% |
| Credit Mutuel Arkea SA | 900,000 | 3.63% | 3/10/2033 | 915,142 | 0.02% |
| Credit Mutuel Arkea SA | 1,400,000 | 4.13% | 1/2/2034 | 1,474,254 | 0.04% |
| Credit Mutuel Arkea SA | 600,000 | 4.81% | 15/5/2035 | 619,179 | 0.02% |
| Danone SA | 3,400,000 | 1.21% | 3/11/2028 | 3,225,499 | 0.08% |
| Danone SA | 500,000 | 0.40% | 10/6/2029 | 452,510 | 0.01% |
| Danone SA | 2,800,000 | 3.71% | 13/11/2029 | 2,894,512 | 0.07% |
| Danone SA | 1,200,000 | 3.48% | 3/5/2030 | 1,228,155 | 0.03% |
| Danone SA | 300,000 | 0.52% | 9/11/2030 | 261,315 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Danone SA | 800,000 | 3.47% | 22/5/2031 | 817,848 | 0.02% |
| Danone SA | 500,000 | 3.20% | 12/9/2031 | 504,096 | 0.01% |
| Danone SA | 1,200,000 | 3.07% | 7/9/2032 | 1,193,440 | 0.03% |
| Dassault Systemes SE | 2,300,000 | 0.13% | 16/9/2026 | 2,201,405 | 0.05% |
| Dassault Systemes SE | 1,400,000 | 0.38% | 16/9/2029 | 1,248,353 | 0.03% |
| Edenred SE | 800,000 | 1.88% | 6/3/2026 | 790,859 | 0.02% |
| Edenred SE | 1,100,000 | 3.63% | 13/12/2026 | 1,115,881 | 0.03% |
| Edenred SE | 500,000 | 1.88% | 30/3/2027 | 491,007 | 0.01% |
| Edenred SE | 200,000 | 1.38% | 18/6/2029 | 188,156 | 0.00% |
| Edenred SE | 400,000 | 3.63% | 13/6/2031 | 403,296 | 0.01% |
| Edenred SE | 700,000 | 3.63% | 5/8/2032 | 704,035 | 0.02% |
| Elis SA | 1,000,000 | 1.63% | 3/4/2028 | 950,691 | 0.02% |
| Elis SA | 400,000 | 3.75% | 21/3/2030 | 406,421 | 0.01% |
| Engie SA | 1,600,000 | 5.13% | Perpetual | 1,671,918 | 0.04% |
| Engie SA | 1,600,000 | 1.50% | Perpetual | 1,476,264 | 0.04% |
| Engie SA | 1,100,000 | 4.75% | Perpetual | 1,140,333 | 0.03% |
| Engie SA | 900,000 | 1.88% | Perpetual | 792,174 | 0.02% |
| Engie SA | 400,000 | 1.00% | 13/3/2026 | 393,216 | 0.01% |
| Engie SA | 2,200,000 | 2.38% | 19/5/2026 | 2,192,313 | 0.05% |
| Engie SA | 1,900,000 | 3.63% | 6/12/2026 | 1,930,300 | 0.05% |
| Engie SA | 800,000 | 0.00% | 4/3/2027 | 754,356 | 0.02% |
| Engie SA | 2,000,000 | 0.38% | 11/6/2027 | 1,889,502 | 0.05% |
| Engie SA | 2,000,000 | 0.38% | 21/6/2027 | 1,888,489 | 0.05% |
| Engie SA | 1,400,000 | 3.75% | 6/9/2027 | 1,431,296 | 0.04% |
| Engie SA | 700,000 | 1.75% | 27/3/2028 | 674,950 | 0.02% |
| Engie SA | 100,000 | 1.50% | 27/3/2028 | 95,859 | 0.00% |
| Engie SA | 500,000 | 1.38% | 22/6/2028 | 476,027 | 0.01% |
| Engie SA | 1,700,000 | 1.38% | 28/2/2029 | 1,600,752 | 0.04% |
| Engie SA | 700,000 | 3.50% | 27/9/2029 | 713,492 | 0.02% |
| Engie SA | 1,200,000 | 0.38% | 26/10/2029 | 1,060,049 | 0.03% |
| Engie SA | 1,100,000 | 3.63% | 11/1/2030 | 1,125,277 | 0.03% |
| Engie SA | 2,600,000 | 0.50% | 24/10/2030 | 2,240,201 | 0.06% |
| Engie SA | 1,100,000 | 3.88% | 6/1/2031 | 1,135,073 | 0.03% |
| Engie SA | 1,000,000 | 3.63% | 6/3/2031 | 1,020,123 | 0.03% |
| Engie SA | 300,000 | 2.13% | 30/3/2032 | 278,280 | 0.01% |
| Engie SA | 700,000 | 1.88% | 19/9/2033 | 626,585 | 0.02% |
| Engie SA | 1,300,000 | 3.88% | 6/12/2033 | 1,337,205 | 0.03% |
| Engie SA | 1,400,000 | 4.25% | 6/9/2034 | 1,465,377 | 0.04% |
| Engie SA | 1,900,000 | 4.00% | 11/1/2035 | 1,964,802 | 0.05% |
| Engie SA | 1,200,000 | 1.50% | 13/3/2035 | 986,929 | 0.02% |
| Engie SA | 400,000 | 3.88% | 6/3/2036 | 407,423 | 0.01% |
| Engie SA | 800,000 | 1.00% | 26/10/2036 | 598,123 | 0.01% |
| Engie SA | 900,000 | 2.00% | 28/9/2037 | 738,518 | 0.02% |
| Engie SA | 1,500,000 | 1.38% | 21/6/2039 | 1,074,307 | 0.03% |
| Engie SA | 1,300,000 | 1.25% | 24/10/2041 | 865,249 | 0.02% |
| Engie SA | 1,500,000 | 4.50% | 6/9/2042 | 1,578,605 | 0.04% |
| Engie SA | 1,100,000 | 4.25% | 11/1/2043 | 1,125,383 | 0.03% |
| Engie SA | 1,100,000 | 4.25% | 6/3/2044 | 1,123,222 | 0.03% |
| Engie SA | 115,000 | 5.95% | 16/3/2111 | 142,328 | 0.00% |
| EssilorLuxottica SA | 1,500,000 | 0.38% | 5/1/2026 | 1,466,575 | 0.04% |
| EssilorLuxottica SA | 1,700,000 | 0.38% | 27/11/2027 | 1,592,901 | 0.04% |
| EssilorLuxottica SA | 600,000 | 0.50% | 5/6/2028 | 558,143 | 0.01% |
| EssilorLuxottica SA | 2,000,000 | 2.88% | 5/3/2029 | 2,006,976 | 0.05% |
| EssilorLuxottica SA | 1,700,000 | 0.75% | 27/11/2031 | 1,472,091 | 0.04% |
| EssilorLuxottica SA | 900,000 | 3.00% | 5/3/2032 | 897,869 | 0.02% |
| Gecina SA | 600,000 | 1.38% | 30/6/2027 | 583,454 | 0.01% |
| Gecina SA | 1,700,000 | 1.38% | 26/1/2028 | 1,630,320 | 0.04% |
| Gecina SA | 600,000 | 1.00% | 30/1/2029 | 557,252 | 0.01% |
| Gecina SA | 1,000,000 | 1.63% | 14/3/2030 | 938,987 | 0.02% |
| Gecina SA | 400,000 | 2.00% | 30/6/2032 | 369,153 | 0.01% |
| Gecina SA | 1,300,000 | 0.88% | 25/1/2033 | 1,089,511 | 0.03% |
| Gecina SA | 700,000 | 1.63% | 29/5/2034 | 611,786 | 0.02% |
| Gecina SA | 500,000 | 0.88% | 30/6/2036 | 373,906 | 0.01% |
| GELF Bond Issuer I SA | 400,000 | 1.13% | 18/7/2029 | 365,212 | 0.01% |
| GELF Bond Issuer I SA | 540,000 | 3.63% | 27/11/2031 | 540,315 | 0.01% |
| Groupe des Assurances du Credit Mutuel SADIR | 1,400,000 | 3.75% | 30/4/2029 | 1,428,533 | 0.04% |
| Groupe des Assurances du Credit Mutuel SADIR | 1,400,000 | 1.85% | 21/4/2042 | 1,201,118 | 0.03% |
| Groupe des Assurances du Credit Mutuel SADIR | 500,000 | 5.00% | 30/10/2044 | 516,786 | 0.01% |
| Groupe VYV | 700,000 | 1.63% | 2/7/2029 | 648,290 | 0.02% |
| Holding d'Infrastructures de Transport SASU | 100,000 | 2.50% | 4/5/2027 | 98,915 | 0.00% |
| Holding d'Infrastructures de Transport SASU | 400,000 | 1.63% | 27/11/2027 | 385,051 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Holding d'Infrastructures de Transport SASU | 800,000 | 0.63% | 14/9/2028 | 729,684 | 0.02% |
| Holding d'Infrastructures de Transport SASU | 1,100,000 | 1.63% | 18/9/2029 | 1,018,855 | 0.03% |
| Holding d'Infrastructures de Transport SASU | 900,000 | 4.25% | 18/3/2030 | 935,002 | 0.02% |
| Holding d'Infrastructures de Transport SASU | 800,000 | 1.48% | 18/1/2031 | 711,015 | 0.02% |
| HSBC Continental Europe SA | 3,100,000 | 0.10% | 3/9/2027 | 2,898,033 | 0.07% |
| HSBC Continental Europe SA | 600,000 | 1.38% | 4/9/2028 | 569,801 | 0.01% |
| ICADE | 800,000 | 1.75% | 10/6/2026 | 786,618 | 0.02% |
| ICADE | 1,200,000 | 1.50% | 13/9/2027 | 1,150,845 | 0.03% |
| ICADE | 1,600,000 | 1.63% | 28/2/2028 | 1,521,844 | 0.04% |
| ICADE | 1,300,000 | 1.00% | 19/1/2030 | 1,143,561 | 0.03% |
| ICADE | 400,000 | 0.63% | 18/1/2031 | 333,122 | 0.01% |
| Imerys SA | 800,000 | 1.50% | 15/1/2027 | 776,940 | 0.02% |
| Imerys SA | 700,000 | 1.88% | 31/3/2028 | 676,140 | 0.02% |
| Imerys SA | 800,000 | 4.75% | 29/11/2029 | 841,642 | 0.02% |
| Indigo Group SAS | 500,000 | 1.63% | 19/4/2028 | 475,973 | 0.01% |
| Indigo Group SAS | 1,800,000 | 4.50% | 18/4/2030 | 1,890,828 | 0.05% |
| In'li SA | 600,000 | 1.13% | 2/7/2029 | 548,783 | 0.01% |
| JCDecaux SE | 500,000 | 2.63% | 24/4/2028 | 495,061 | 0.01% |
| JCDecaux SE | 1,400,000 | 1.63% | 7/2/2030 | 1,284,552 | 0.03% |
| Kering SA | 400,000 | 1.25% | 10/5/2026 | 392,053 | 0.01% |
| Kering SA | 1,400,000 | 1.50% | 5/4/2027 | 1,362,824 | 0.03% |
| Kering SA | 1,400,000 | 3.63% | 5/9/2027 | 1,425,972 | 0.04% |
| Kering SA | 500,000 | 0.75% | 13/5/2028 | 466,342 | 0.01% |
| Kering SA | 600,000 | 3.25% | 27/2/2029 | 605,363 | 0.02% |
| Kering SA | 300,000 | 1.88% | 5/5/2030 | 282,696 | 0.01% |
| Kering SA | 2,600,000 | 3.63% | 5/9/2031 | 2,634,374 | 0.07% |
| Kering SA | 1,500,000 | 3.38% | 11/3/2032 | 1,490,496 | 0.04% |
| Kering SA | 1,100,000 | 3.38% | 27/2/2033 | 1,081,659 | 0.03% |
| Kering SA | 900,000 | 3.63% | 21/11/2034 | 893,812 | 0.02% |
| Kering SA | 2,100,000 | 3.88% | 5/9/2035 | 2,118,677 | 0.05% |
| Kering SA | 600,000 | 3.63% | 11/3/2036 | 590,367 | 0.01% |
| Klepierre SA | 600,000 | 1.88% | 19/2/2026 | 593,935 | 0.01% |
| Klepierre SA | 500,000 | 1.38% | 16/2/2027 | 486,950 | 0.01% |
| Klepierre SA | 1,300,000 | 2.00% | 12/5/2029 | 1,254,688 | 0.03% |
| Klepierre SA | 1,600,000 | 0.63% | 1/7/2030 | 1,403,334 | 0.03% |
| Klepierre SA | 700,000 | 0.88% | 17/2/2031 | 609,505 | 0.02% |
| Klepierre SA | 200,000 | 1.25% | 29/9/2031 | 175,513 | 0.00% |
| Klepierre SA | 800,000 | 1.63% | 13/12/2032 | 712,345 | 0.02% |
| Klepierre SA | 1,600,000 | 3.88% | 23/9/2033 | 1,640,512 | 0.04% |
| La Francaise des Jeux SACA | 100,000 | 3.00% | 21/11/2030 | 98,853 | 0.00% |
| La Francaise des Jeux SACA | 1,400,000 | 3.38% | 21/11/2033 | 1,381,865 | 0.03% |
| La Francaise des Jeux SACA | 600,000 | 3.63% | 21/11/2036 | 593,064 | 0.01% |
| La Mondiale SAM | 700,000 | 0.75% | 20/4/2026 | 680,921 | 0.02% |
| La Mondiale SAM | 1,500,000 | 2.13% | 23/6/2031 | 1,364,303 | 0.03% |
| Legrand SA | 1,000,000 | 1.88% | 16/12/2027 | 984,844 | 0.02% |
| Legrand SA | 1,300,000 | 3.50% | 29/5/2029 | 1,331,285 | 0.03% |
| Legrand SA | 1,300,000 | 0.75% | 20/5/2030 | 1,161,919 | 0.03% |
| Legrand SA | 500,000 | 0.38% | 6/10/2031 | 420,221 | 0.01% |
| Legrand SA | 1,400,000 | 3.50% | 26/6/2034 | 1,428,321 | 0.04% |
| L'Oreal SA | 2,700,000 | 0.88% | 29/6/2026 | 2,635,430 | 0.07% |
| L'Oreal SA | 1,000,000 | 3.38% | 23/1/2027 | 1,017,106 | 0.03% |
| L'Oreal SA | 1,000,000 | 2.50% | 6/11/2027 | 999,016 | 0.02% |
| L'Oreal SA | 1,400,000 | 2.88% | 19/5/2028 | 1,410,840 | 0.04% |
| L'Oreal SA | 2,000,000 | 2.88% | 6/11/2031 | 2,001,353 | 0.05% |
| LVMH Moet Hennessy Louis Vuitton SE | 1,500,000 | 0.00% | 11/2/2026 | 1,459,135 | 0.04% |
| LVMH Moet Hennessy Louis Vuitton SE | 2,500,000 | 0.13% | 11/2/2028 | 2,315,079 | 0.06% |
| LVMH Moet Hennessy Louis Vuitton SE | 3,100,000 | 3.25% | 7/9/2029 | 3,158,608 | 0.08% |
| LVMH Moet Hennessy Louis Vuitton SE | 1,100,000 | 3.38% | 5/2/2030 | 1,127,197 | 0.03% |
| LVMH Moet Hennessy Louis Vuitton SE | 1,100,000 | 0.38% | 11/2/2031 | 953,678 | 0.02% |
| LVMH Moet Hennessy Louis Vuitton SE | 1,400,000 | 3.13% | 7/11/2032 | 1,407,355 | 0.04% |
| LVMH Moet Hennessy Louis Vuitton SE | 1,700,000 | 3.50% | 7/9/2033 | 1,741,100 | 0.04% |
| LVMH Moet Hennessy Louis Vuitton SE | 1,800,000 | 3.50% | 5/10/2034 | 1,848,459 | 0.05% |
| Mercialys SA | 200,000 | 1.80% | 27/2/2026 | 196,907 | 0.00% |
| Mercialys SA | 600,000 | 2.50% | 28/2/2029 | 587,386 | 0.01% |
| Mercialys SA | 1,300,000 | 4.00% | 10/9/2031 | 1,307,161 | 0.03% |
| MMS USA Holdings, Inc. | 3,300,000 | 1.25% | 13/6/2028 | 3,123,411 | 0.08% |
| MMS USA Holdings, Inc. | 2,200,000 | 1.75% | 13/6/2031 | 2,031,862 | 0.05% |
| Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal | 1,500,000 | 0.63% | 21/6/2027 | 1,410,583 | 0.04% |
| Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal | 1,000,000 | 2.13% | 21/6/2052 | 840,862 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|-------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Nerval SAS | 400,000 | 3.63% | 20/7/2028 | 402,519 | 0.01% |
| Nerval SAS | 800,000 | 2.88% | 14/4/2032 | 755,765 | 0.02% |
| Orange SA | 1,900,000 | 5.00% | Perpetual | 1,948,251 | 0.05% |
| Orange SA | 1,900,000 | 1.75% | Perpetual | 1,817,322 | 0.05% |
| Orange SA | 1,500,000 | 5.38% | Perpetual | 1,595,226 | 0.04% |
| Orange SA | 1,400,000 | 1.38% | Perpetual | 1,262,875 | 0.03% |
| Orange SA | 800,000 | 4.50% | Perpetual | 819,466 | 0.02% |
| Orange SA | 3,100,000 | 0.00% | 29/6/2026 | 2,982,097 | 0.07% |
| Orange SA | 1,400,000 | 0.00% | 4/9/2026 | 1,340,171 | 0.03% |
| Orange SA | 1,500,000 | 0.88% | 3/2/2027 | 1,447,311 | 0.04% |
| Orange SA | 600,000 | 1.25% | 7/7/2027 | 580,822 | 0.01% |
| Orange SA | 300,000 | 1.50% | 9/9/2027 | 291,458 | 0.01% |
| Orange SA | 1,700,000 | 1.38% | 20/3/2028 | 1,630,947 | 0.04% |
| Orange SA | 1,600,000 | 2.00% | 15/1/2029 | 1,554,729 | 0.04% |
| Orange SA | 2,300,000 | 1.38% | 16/1/2030 | 2,150,792 | 0.05% |
| Orange SA | 700,000 | 1.88% | 12/9/2030 | 663,078 | 0.02% |
| Orange SA | 2,000,000 | 3.63% | 16/11/2031 | 2,070,806 | 0.05% |
| Orange SA | 1,800,000 | 1.63% | 7/4/2032 | 1,635,668 | 0.04% |
| Orange SA | 1,400,000 | 2.38% | 18/5/2032 | 1,339,176 | 0.03% |
| Orange SA | 1,400,000 | 0.50% | 4/9/2032 | 1,155,242 | 0.03% |
| Orange SA | 1,360,000 | 8.13% | 28/1/2033 | 1,841,411 | 0.05% |
| Orange SA | 1,100,000 | 0.63% | 16/12/2033 | 882,215 | 0.02% |
| Orange SA | 1,400,000 | 0.75% | 29/6/2034 | 1,119,116 | 0.03% |
| Orange SA | 1,400,000 | 3.25% | 17/1/2035 | 1,390,458 | 0.03% |
| Orange SA | 1,300,000 | 3.88% | 11/9/2035 | 1,360,360 | 0.03% |
| Orange SA | 800,000 | 1.38% | 4/9/2049 | 560,245 | 0.01% |
| Pernod Ricard SA | 1,600,000 | 3.75% | 15/9/2027 | 1,638,218 | 0.04% |
| Pernod Ricard SA | 2,500,000 | 3.25% | 2/11/2028 | 2,525,835 | 0.06% |
| Pernod Ricard SA | 400,000 | 1.38% | 7/4/2029 | 374,820 | 0.01% |
| Pernod Ricard SA | 400,000 | 0.13% | 4/10/2029 | 350,711 | 0.01% |
| Pernod Ricard SA | 1,000,000 | 1.75% | 8/4/2030 | 938,566 | 0.02% |
| Pernod Ricard SA | 900,000 | 3.38% | 7/11/2030 | 910,254 | 0.02% |
| Pernod Ricard SA | 500,000 | 0.88% | 24/10/2031 | 431,353 | 0.01% |
| Pernod Ricard SA | 600,000 | 3.75% | 2/11/2032 | 616,009 | 0.02% |
| Pernod Ricard SA | 500,000 | 3.75% | 15/9/2033 | 508,502 | 0.01% |
| Pernod Ricard SA | 1,800,000 | 3.63% | 7/5/2034 | 1,809,673 | 0.05% |
| Praemia Healthcare SACA | 200,000 | 5.50% | 19/9/2028 | 213,516 | 0.01% |
| Praemia Healthcare SACA | 900,000 | 0.88% | 4/11/2029 | 795,702 | 0.02% |
| Praemia Healthcare SACA | 500,000 | 1.38% | 17/9/2030 | 438,335 | 0.01% |
| PSA Tresorerie GIE | 400,000 | 6.00% | 19/9/2033 | 452,518 | 0.01% |
| RCI Banque SA | 450,000 | 1.75% | 10/4/2026 | 442,028 | 0.01% |
| RCI Banque SA | 1,400,000 | 1.63% | 26/5/2026 | 1,372,203 | 0.03% |
| RCI Banque SA | 700,000 | 4.63% | 13/7/2026 | 712,775 | 0.02% |
| RCI Banque SA | 1,410,000 | 4.63% | 2/10/2026 | 1,439,879 | 0.04% |
| RCI Banque SA | 1,800,000 | 1.13% | 15/1/2027 | 1,730,932 | 0.04% |
| RCI Banque SA | 739,000 | 4.50% | 6/4/2027 | 756,770 | 0.02% |
| RCI Banque SA | 2,000,000 | 4.75% | 6/7/2027 | 2,063,686 | 0.05% |
| RCI Banque SA | 1,350,000 | 3.75% | 4/10/2027 | 1,365,060 | 0.03% |
| RCI Banque SA | 1,200,000 | 4.88% | 14/6/2028 | 1,253,915 | 0.03% |
| RCI Banque SA | 960,000 | 4.88% | 21/9/2028 | 1,002,960 | 0.03% |
| RCI Banque SA | 1,043,000 | 3.88% | 12/1/2029 | 1,056,594 | 0.03% |
| RCI Banque SA | 2,500,000 | 4.88% | 2/10/2029 | 2,632,184 | 0.07% |
| RCI Banque SA | 960,000 | 3.88% | 30/9/2030 | 963,489 | 0.02% |
| RCI Banque SA | 1,600,000 | 4.13% | 4/4/2031 | 1,621,630 | 0.04% |
| Roquette Freres SA | 500,000 | 3.77% | 25/11/2031 | 496,328 | 0.01% |
| Safran SA | 1,300,000 | 0.13% | 16/3/2026 | 1,260,723 | 0.03% |
| Safran SA | 200,000 | 0.75% | 17/3/2031 | 174,446 | 0.00% |
| SANEF SA | 500,000 | 1.88% | 16/3/2026 | 494,048 | 0.01% |
| SANEF SA | 200,000 | 0.95% | 19/10/2028 | 186,017 | 0.00% |
| Sanofi SA | 1,200,000 | 1.00% | 21/3/2026 | 1,177,632 | 0.03% |
| Sanofi SA | 400,000 | 1.13% | 5/4/2028 | 383,560 | 0.01% |
| Schneider Electric SE | 500,000 | 0.88% | 13/12/2026 | 484,282 | 0.01% |
| Schneider Electric SE | 700,000 | 1.00% | 9/4/2027 | 675,632 | 0.02% |
| Schneider Electric SE | 400,000 | 1.38% | 21/6/2027 | 388,897 | 0.01% |
| Schneider Electric SE | 1,000,000 | 3.25% | 9/11/2027 | 1,016,829 | 0.03% |
| Schneider Electric SE | 200,000 | 3.13% | 13/10/2029 | 203,475 | 0.01% |
| Schneider Electric SE | 800,000 | 3.38% | 13/4/2034 | 819,668 | 0.02% |
| Schneider Electric SE | 1,100,000 | 3.25% | 10/10/2035 | 1,106,955 | 0.03% |
| SCOR SE | 1,100,000 | 3.00% | 8/6/2046 | 1,092,877 | 0.03% |
| SCOR SE | 800,000 | 3.63% | 27/5/2048 | 797,601 | 0.02% |
| SCOR SE | 200,000 | 1.38% | 17/9/2051 | 169,689 | 0.00% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Societe Fonciere Lyonnaise SA | 700,000 | 1.50% | 5/6/2027 | 676,155 | 0.02% |
| Societe Fonciere Lyonnaise SA | 500,000 | 0.50% | 21/4/2028 | 467,099 | 0.01% |
| Societe Generale SA | 1,100,000 | 0.13% | 24/2/2026 | 1,067,802 | 0.03% |
| Societe Generale SA | 1,200,000 | 0.88% | 1/7/2026 | 1,162,000 | 0.03% |
| Societe Generale SA | 2,300,000 | 4.25% | 28/9/2026 | 2,353,115 | 0.06% |
| Societe Generale SA | 2,200,000 | 0.75% | 25/1/2027 | 2,095,992 | 0.05% |
| Societe Generale SA | 3,400,000 | 3.00% | 12/2/2027 | 3,395,011 | 0.08% |
| Societe Generale SA | 2,300,000 | 4.13% | 2/6/2027 | 2,363,610 | 0.06% |
| Societe Generale SA | 1,600,000 | 0.25% | 8/7/2027 | 1,494,410 | 0.04% |
| Societe Generale SA | 2,000,000 | 4.00% | 16/11/2027 | 2,054,806 | 0.05% |
| Societe Generale SA | 1,700,000 | 0.63% | 2/12/2027 | 1,617,725 | 0.04% |
| Societe Generale SA | 900,000 | 0.13% | 18/2/2028 | 823,411 | 0.02% |
| Societe Generale SA | 1,000,000 | 0.88% | 22/9/2028 | 939,829 | 0.02% |
| Societe Generale SA | 1,800,000 | 2.13% | 27/9/2028 | 1,726,030 | 0.04% |
| Societe Generale SA | 2,600,000 | 4.13% | 21/11/2028 | 2,701,095 | 0.07% |
| Societe Generale SA | 500,000 | 1.75% | 22/3/2029 | 466,568 | 0.01% |
| Societe Generale SA | 800,000 | 2.63% | 30/5/2029 | 788,923 | 0.02% |
| Societe Generale SA | 1,000,000 | 0.50% | 12/6/2029 | 905,251 | 0.02% |
| Societe Generale SA | 100,000 | 0.88% | 24/9/2029 | 88,782 | 0.00% |
| Societe Generale SA | 2,600,000 | 4.75% | 28/9/2029 | 2,717,084 | 0.07% |
| Societe Generale SA | 2,900,000 | 1.25% | 12/6/2030 | 2,566,239 | 0.06% |
| Societe Generale SA | 1,600,000 | 3.63% | 13/11/2030 | 1,595,143 | 0.04% |
| Societe Generale SA | 3,300,000 | 4.25% | 6/12/2030 | 3,378,038 | 0.08% |
| Societe Generale SA | 2,400,000 | 1.13% | 30/6/2031 | 2,314,980 | 0.06% |
| Societe Generale SA | 2,200,000 | 4.88% | 21/11/2031 | 2,326,389 | 0.06% |
| Societe Generale SA | 200,000 | 5.25% | 6/9/2032 | 207,504 | 0.01% |
| Societe Generale SA | 1,700,000 | 4.25% | 16/11/2032 | 1,806,220 | 0.04% |
| Societe Generale SA | 1,300,000 | 5.63% | 2/6/2033 | 1,400,255 | 0.03% |
| Sodexo SA | 200,000 | 0.75% | 14/4/2027 | 191,178 | 0.00% |
| Sodexo SA | 1,700,000 | 1.00% | 17/7/2028 | 1,594,396 | 0.04% |
| Sodexo SA | 623,000 | 1.00% | 27/4/2029 | 574,053 | 0.01% |
| Sogecap SA | 1,700,000 | 4.13% | Perpetual | 1,704,872 | 0.04% |
| Sogecap SA | 1,200,000 | 6.50% | 16/5/2044 | 1,338,357 | 0.03% |
| Sogecap SA | 800,000 | 5.00% | 3/4/2045 | 811,995 | 0.02% |
| Suez SACA | 1,400,000 | 1.88% | 24/5/2027 | 1,362,823 | 0.03% |
| Suez SACA | 1,000,000 | 4.63% | 3/11/2028 | 1,051,038 | 0.03% |
| Suez SACA | 800,000 | 2.38% | 24/5/2030 | 765,529 | 0.02% |
| Suez SACA | 1,300,000 | 5.00% | 3/11/2032 | 1,420,782 | 0.04% |
| Suez SACA | 200,000 | 4.50% | 13/11/2033 | 212,488 | 0.01% |
| Suez SACA | 1,800,000 | 2.88% | 24/5/2034 | 1,692,367 | 0.04% |
| TDF Infrastructure SASU | 300,000 | 2.50% | 7/4/2026 | 298,857 | 0.01% |
| TDF Infrastructure SASU | 1,400,000 | 5.63% | 21/7/2028 | 1,487,571 | 0.04% |
| TDF Infrastructure SASU | 2,700,000 | 1.75% | 1/12/2029 | 2,455,000 | 0.06% |
| TDF Infrastructure SASU | 800,000 | 4.13% | 23/10/2031 | 796,906 | 0.02% |
| Technip Energies NV | 400,000 | 1.13% | 28/5/2028 | 373,103 | 0.01% |
| Teleperformance SE | 1,000,000 | 5.25% | 22/11/2028 | 1,055,261 | 0.03% |
| Teleperformance SE | 1,100,000 | 3.75% | 24/6/2029 | 1,108,171 | 0.03% |
| Teleperformance SE | 700,000 | 5.75% | 22/11/2031 | 748,600 | 0.02% |
| Terega SA | 900,000 | 0.88% | 17/9/2030 | 783,183 | 0.02% |
| Terega SA | 700,000 | 4.00% | 17/9/2034 | 706,010 | 0.02% |
| Terega SASU | 300,000 | 0.63% | 27/2/2028 | 276,798 | 0.01% |
| Thales SA | 800,000 | 0.00% | 26/3/2026 | 770,952 | 0.02% |
| Thales SA | 1,300,000 | 0.25% | 29/1/2027 | 1,230,323 | 0.03% |
| Thales SA | 1,200,000 | 1.00% | 15/5/2028 | 1,123,559 | 0.03% |
| Thales SA | 700,000 | 4.13% | 18/10/2028 | 725,885 | 0.02% |
| Thales SA | 400,000 | 3.63% | 14/6/2029 | 408,283 | 0.01% |
| Thales SA | 1,200,000 | 4.25% | 18/10/2031 | 1,264,721 | 0.03% |
| Tikehau Capital SCA | 900,000 | 2.25% | 14/10/2026 | 884,568 | 0.02% |
| Tikehau Capital SCA | 500,000 | 1.63% | 31/3/2029 | 463,265 | 0.01% |
| Tikehau Capital SCA | 400,000 | 6.63% | 14/3/2030 | 447,459 | 0.01% |
| TotalEnergies Capital Canada Ltd. | 3,300,000 | 2.13% | 18/9/2029 | 3,193,641 | 0.08% |
| TotalEnergies Capital International SA | 500,000 | 2.50% | 25/3/2026 | 499,274 | 0.01% |
| TotalEnergies Capital International SA | 700,000 | 1.02% | 4/3/2027 | 677,364 | 0.02% |
| TotalEnergies Capital International SA | 2,400,000 | 1.49% | 8/4/2027 | 2,338,016 | 0.06% |
| TotalEnergies Capital International SA | 2,000,000 | 0.70% | 31/5/2028 | 1,867,602 | 0.05% |
| TotalEnergies Capital International SA | 900,000 | 0.75% | 12/7/2028 | 845,379 | 0.02% |
| TotalEnergies Capital International SA | 1,400,000 | 1.38% | 4/10/2029 | 1,317,203 | 0.03% |
| TotalEnergies Capital International SA | 1,000,000 | 1.49% | 4/9/2030 | 923,298 | 0.02% |
| TotalEnergies Capital International SA | 1,000,000 | 0.95% | 18/5/2031 | 880,663 | 0.02% |
| TotalEnergies Capital International SA | 1,100,000 | 1.99% | 8/4/2032 | 1,027,071 | 0.03% |
| TotalEnergies Capital International SA | 300,000 | 1.54% | 31/5/2039 | 233,117 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| TotalEnergies Capital International SA | 900,000 | 1.62% | 18/5/2040 | 690,525 | 0.02% |
| TotalEnergies SE | 3,900,000 | 2.00% | Perpetual | 3,633,442 | 0.09% |
| TotalEnergies SE | 3,500,000 | 3.37% | Perpetual | 3,494,290 | 0.09% |
| TotalEnergies SE | 2,400,000 | 4.50% | Perpetual | 2,443,506 | 0.06% |
| TotalEnergies SE | 2,360,000 | 2.13% | Perpetual | 2,041,259 | 0.05% |
| TotalEnergies SE | 1,850,000 | 1.63% | Perpetual | 1,738,488 | 0.04% |
| TotalEnergies SE | 700,000 | 4.12% | Perpetual | 707,797 | 0.02% |
| TotalEnergies SE | 400,000 | 3.25% | Perpetual | 357,876 | 0.01% |
| Unibail-Rodamco-Westfield SE | 2,200,000 | 2.88% | Perpetual | 2,165,195 | 0.05% |
| Unibail-Rodamco-Westfield SE | 1,400,000 | 7.25% | Perpetual | 1,529,008 | 0.04% |
| Unibail-Rodamco-Westfield SE | 1,600,000 | 1.38% | 9/3/2026 | 1,574,837 | 0.04% |
| Unibail-Rodamco-Westfield SE | 750,000 | 2.50% | 4/6/2026 | 746,697 | 0.02% |
| Unibail-Rodamco-Westfield SE | 400,000 | 1.00% | 27/2/2027 | 386,346 | 0.01% |
| Unibail-Rodamco-Westfield SE | 746,000 | 1.13% | 28/4/2027 | 721,030 | 0.02% |
| Unibail-Rodamco-Westfield SE | 3,600,000 | 0.63% | 4/5/2027 | 3,419,006 | 0.08% |
| Unibail-Rodamco-Westfield SE | 300,000 | 1.50% | 22/2/2028 | 289,145 | 0.01% |
| Unibail-Rodamco-Westfield SE | 1,400,000 | 0.75% | 25/10/2028 | 1,287,602 | 0.03% |
| Unibail-Rodamco-Westfield SE | 935,000 | 1.50% | 29/5/2029 | 870,285 | 0.02% |
| Unibail-Rodamco-Westfield SE | 700,000 | 3.50% | 11/9/2029 | 705,842 | 0.02% |
| Unibail-Rodamco-Westfield SE | 400,000 | 2.63% | 9/4/2030 | 396,648 | 0.01% |
| Unibail-Rodamco-Westfield SE | 1,475,000 | 1.38% | 15/4/2030 | 1,343,256 | 0.03% |
| Unibail-Rodamco-Westfield SE | 1,400,000 | 4.13% | 11/12/2030 | 1,451,196 | 0.04% |
| Unibail-Rodamco-Westfield SE | 1,500,000 | 1.88% | 15/1/2031 | 1,372,357 | 0.03% |
| Unibail-Rodamco-Westfield SE | 1,700,000 | 1.38% | 4/12/2031 | 1,474,557 | 0.04% |
| Unibail-Rodamco-Westfield SE | 600,000 | 0.88% | 29/3/2032 | 501,199 | 0.01% |
| Unibail-Rodamco-Westfield SE | 1,000,000 | 2.00% | 29/6/2032 | 893,023 | 0.02% |
| Unibail-Rodamco-Westfield SE | 800,000 | 1.38% | 25/5/2033 | 667,776 | 0.02% |
| Unibail-Rodamco-Westfield SE | 900,000 | 1.75% | 27/2/2034 | 767,264 | 0.02% |
| Unibail-Rodamco-Westfield SE | 600,000 | 3.88% | 11/9/2034 | 598,009 | 0.01% |
| Unibail-Rodamco-Westfield SE | 1,350,000 | 2.00% | 28/4/2036 | 1,115,360 | 0.03% |
| Unibail-Rodamco-Westfield SE | 520,000 | 2.00% | 29/5/2037 | 419,045 | 0.01% |
| Unibail-Rodamco-Westfield SE | 300,000 | 2.25% | 14/5/2038 | 249,705 | 0.01% |
| Unibail-Rodamco-Westfield SE | 600,000 | 1.75% | 1/7/2049 | 380,232 | 0.01% |
| Veolia Environnement SA | 800,000 | 1.63% | Perpetual | 772,593 | 0.02% |
| Veolia Environnement SA | 300,000 | 0.00% | 9/6/2026 | 288,774 | 0.01% |
| Veolia Environnement SA | 900,000 | 1.50% | 30/11/2026 | 880,681 | 0.02% |
| Veolia Environnement SA | 400,000 | 0.00% | 14/1/2027 | 379,152 | 0.01% |
| Veolia Environnement SA | 1,400,000 | 1.25% | 2/4/2027 | 1,352,231 | 0.03% |
| Veolia Environnement SA | 400,000 | 1.59% | 10/1/2028 | 385,872 | 0.01% |
| Veolia Environnement SA | 700,000 | 1.25% | 15/4/2028 | 666,723 | 0.02% |
| Veolia Environnement SA | 800,000 | 1.25% | 19/5/2028 | 762,462 | 0.02% |
| Veolia Environnement SA | 900,000 | 0.93% | 4/1/2029 | 837,717 | 0.02% |
| Veolia Environnement SA | 1,200,000 | 1.94% | 7/1/2030 | 1,139,051 | 0.03% |
| Veolia Environnement SA | 1,100,000 | 1.63% | 17/9/2030 | 1,013,813 | 0.03% |
| Veolia Environnement SA | 2,400,000 | 0.66% | 15/1/2031 | 2,069,498 | 0.05% |
| Veolia Environnement SA | 2,200,000 | 0.50% | 14/10/2031 | 1,837,929 | 0.05% |
| Veolia Environnement SA | 1,200,000 | 0.80% | 15/1/2032 | 1,012,872 | 0.03% |
| Veolia Environnement SA | 600,000 | 1.63% | 21/9/2032 | 535,717 | 0.01% |
| Veolia Environnement SA | 300,000 | 6.13% | 25/11/2033 | 364,913 | 0.01% |
| Veolia Environnement SA | 500,000 | 3.57% | 9/9/2034 | 502,138 | 0.01% |
| Veolia Environnement SA | 800,000 | 1.25% | 14/5/2035 | 646,582 | 0.02% |
| Verallia SA | 1,000,000 | 1.63% | 14/5/2028 | 953,624 | 0.02% |
| Verallia SA | 400,000 | 1.88% | 10/11/2031 | 359,047 | 0.01% |
| Verallia SA | 1,200,000 | 3.88% | 4/11/2032 | 1,193,812 | 0.03% |
| Vinci SA | 1,400,000 | 0.00% | 27/11/2028 | 1,262,492 | 0.03% |
| Vinci SA | 1,700,000 | 1.63% | 18/1/2029 | 1,620,767 | 0.04% |
| Vinci SA | 2,900,000 | 1.75% | 26/9/2030 | 2,708,628 | 0.07% |
| Vinci SA | 600,000 | 0.50% | 9/1/2032 | 500,685 | 0.01% |
| Vinci SA | 700,000 | 3.38% | 17/10/2032 | 705,049 | 0.02% |
| Wendel SE | 800,000 | 2.50% | 9/2/2027 | 795,569 | 0.02% |
| Wendel SE | 500,000 | 4.50% | 19/6/2030 | 526,749 | 0.01% |
| Wendel SE | 200,000 | 1.00% | 1/6/2031 | 174,131 | 0.00% |
| Wendel SE | 200,000 | 1.38% | 18/1/2034 | 166,128 | 0.00% |
| Worldline SA | 400,000 | 4.13% | 12/9/2028 | 395,452 | 0.01% |
| Worldline SA | 500,000 | 5.25% | 27/11/2029 | 509,376 | 0.01% |
| | | | | 781,524,482 | 19.40% |
| Germany 13.31% (30 June 2024: 12.26%) | | | | | |
| Aareal Bank AG | 200,000 | 5.88% | 29/5/2026 | 204,793 | 0.01% |
| Aareal Bank AG | 900,000 | 0.05% | 2/9/2026 | 854,727 | 0.02% |
| Aareal Bank AG | 300,000 | 0.50% | 7/4/2027 | 281,429 | 0.01% |
| Aareal Bank AG | 700,000 | 0.25% | 23/11/2027 | 635,644 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Aareal Bank AG | 500,000 | 0.75% | 18/4/2028 | 456,312 | 0.01% |
| Adidas AG | 400,000 | 0.00% | 5/10/2028 | 362,595 | 0.01% |
| Adidas AG | 500,000 | 3.13% | 21/11/2029 | 505,607 | 0.01% |
| Adidas AG | 700,000 | 0.63% | 10/9/2035 | 535,468 | 0.01% |
| Allianz Finance II BV | 700,000 | 0.88% | 15/1/2026 | 688,697 | 0.02% |
| Allianz Finance II BV | 2,700,000 | 0.00% | 22/11/2026 | 2,574,068 | 0.06% |
| Allianz Finance II BV | 800,000 | 0.88% | 6/12/2027 | 765,580 | 0.02% |
| Allianz Finance II BV | 1,700,000 | 3.00% | 13/3/2028 | 1,731,287 | 0.04% |
| Allianz Finance II BV | 900,000 | 3.25% | 4/12/2029 | 922,093 | 0.02% |
| Allianz Finance II BV | 900,000 | 1.50% | 15/1/2030 | 846,276 | 0.02% |
| Allianz Finance II BV | 1,100,000 | 0.50% | 14/1/2031 | 959,492 | 0.02% |
| Allianz Finance II BV | 500,000 | 1.38% | 21/4/2031 | 457,824 | 0.01% |
| Allianz Finance II BV | 500,000 | 0.50% | 22/11/2033 | 400,956 | 0.01% |
| Allianz SE | 1,500,000 | 4.60% | 7/9/2038 | 1,561,194 | 0.04% |
| Allianz SE | 1,900,000 | 3.10% | 6/7/2047 | 1,896,905 | 0.05% |
| Allianz SE | 1,900,000 | 1.30% | 25/9/2049 | 1,722,919 | 0.04% |
| Allianz SE | 1,300,000 | 2.12% | 8/7/2050 | 1,211,481 | 0.03% |
| Allianz SE | 2,600,000 | 4.25% | 5/7/2052 | 2,670,639 | 0.07% |
| Allianz SE | 2,300,000 | 5.82% | 25/7/2053 | 2,598,821 | 0.06% |
| Allianz SE | 1,700,000 | 4.85% | 26/7/2054 | 1,819,906 | 0.05% |
| Amprion GmbH | 1,300,000 | 3.45% | 22/9/2027 | 1,319,765 | 0.03% |
| Amprion GmbH | 1,400,000 | 3.88% | 7/9/2028 | 1,439,474 | 0.04% |
| Amprion GmbH | 700,000 | 3.13% | 27/8/2030 | 697,203 | 0.02% |
| Amprion GmbH | 600,000 | 3.63% | 21/5/2031 | 612,163 | 0.02% |
| Amprion GmbH | 700,000 | 3.97% | 22/9/2032 | 724,744 | 0.02% |
| Amprion GmbH | 2,000,000 | 0.63% | 23/9/2033 | 1,577,708 | 0.04% |
| Amprion GmbH | 900,000 | 4.13% | 7/9/2034 | 944,737 | 0.02% |
| Amprion GmbH | 900,000 | 3.85% | 27/8/2039 | 906,246 | 0.02% |
| Amprion GmbH | 600,000 | 4.00% | 21/5/2044 | 605,542 | 0.01% |
| Aroundtown Finance Sarl | 1,200,000 | 5.00% | Perpetual | 1,060,564 | 0.03% |
| Aroundtown Finance Sarl | 600,000 | 7.13% | Perpetual | 586,791 | 0.01% |
| Aroundtown SA | 600,000 | 1.63% | Perpetual | 543,467 | 0.01% |
| Aroundtown SA | 800,000 | 0.00% | 16/7/2026 | 762,964 | 0.02% |
| Aroundtown SA | 3,300,000 | 0.38% | 15/4/2027 | 3,077,569 | 0.08% |
| Aroundtown SA | 600,000 | 1.63% | 31/1/2028 | 567,869 | 0.01% |
| Aroundtown SA | 1,400,000 | 1.45% | 9/7/2028 | 1,298,488 | 0.03% |
| Aroundtown SA | 800,000 | 4.80% | 16/7/2029 | 828,285 | 0.02% |
| BASF SE | 1,400,000 | 0.75% | 17/3/2026 | 1,366,284 | 0.03% |
| BASF SE | 1,700,000 | 0.25% | 5/6/2027 | 1,607,785 | 0.04% |
| BASF SE | 1,300,000 | 0.88% | 15/11/2027 | 1,237,604 | 0.03% |
| BASF SE | 1,000,000 | 3.13% | 29/6/2028 | 1,010,483 | 0.03% |
| BASF SE | 1,700,000 | 4.00% | 8/3/2029 | 1,769,624 | 0.04% |
| BASF SE | 1,600,000 | 1.50% | 17/3/2031 | 1,457,714 | 0.04% |
| BASF SE | 1,000,000 | 4.25% | 8/3/2032 | 1,060,983 | 0.03% |
| BASF SE | 900,000 | 3.75% | 29/6/2032 | 924,690 | 0.02% |
| BASF SE | 900,000 | 4.50% | 8/3/2035 | 968,480 | 0.02% |
| BASF SE | 2,600,000 | 1.63% | 15/11/2037 | 2,091,998 | 0.05% |
| Bayer AG | 2,050,000 | 4.00% | 26/8/2026 | 2,083,059 | 0.05% |
| Bayer AG | 1,100,000 | 0.75% | 6/1/2027 | 1,051,741 | 0.03% |
| Bayer AG | 1,600,000 | 0.38% | 12/1/2029 | 1,425,269 | 0.04% |
| Bayer AG | 400,000 | 4.25% | 26/8/2029 | 415,021 | 0.01% |
| Bayer AG | 1,800,000 | 1.13% | 6/1/2030 | 1,606,648 | 0.04% |
| Bayer AG | 800,000 | 0.63% | 12/7/2031 | 660,083 | 0.02% |
| Bayer AG | 2,700,000 | 1.38% | 6/7/2032 | 2,275,041 | 0.06% |
| Bayer AG | 1,180,000 | 4.63% | 26/5/2033 | 1,236,371 | 0.03% |
| Bayer AG | 1,400,000 | 1.00% | 12/1/2036 | 1,016,688 | 0.03% |
| Bayer Capital Corp. BV | 2,800,000 | 1.50% | 26/6/2026 | 2,745,025 | 0.07% |
| Bayer Capital Corp. BV | 3,600,000 | 2.13% | 15/12/2029 | 3,385,107 | 0.08% |
| Berlin Hyp AG | 200,000 | 1.00% | 5/2/2026 | 197,197 | 0.00% |
| Berlin Hyp AG | 900,000 | 0.38% | 25/1/2027 | 860,698 | 0.02% |
| Berlin Hyp AG | 500,000 | 1.13% | 25/10/2027 | 476,066 | 0.01% |
| Berlin Hyp AG | 300,000 | 0.50% | 5/11/2029 | 266,457 | 0.01% |
| Berlin Hyp AG | 1,200,000 | 0.38% | 21/4/2031 | 1,004,840 | 0.02% |
| Bertelsmann SE & Co. KGaA | 800,000 | 1.13% | 27/4/2026 | 785,055 | 0.02% |
| Bertelsmann SE & Co. KGaA | 800,000 | 2.00% | 1/4/2028 | 780,429 | 0.02% |
| Bertelsmann SE & Co. KGaA | 300,000 | 3.50% | 29/5/2029 | 307,630 | 0.01% |
| Bertelsmann SE & Co. KGaA | 1,500,000 | 1.50% | 15/5/2030 | 1,402,407 | 0.03% |
| BMW Finance NV | 1,200,000 | 0.00% | 11/1/2026 | 1,169,196 | 0.03% |
| BMW Finance NV | 560,000 | 1.13% | 22/5/2026 | 548,329 | 0.01% |
| BMW Finance NV | 1,160,000 | 0.75% | 13/7/2026 | 1,126,446 | 0.03% |
| BMW Finance NV | 2,600,000 | 3.25% | 22/11/2026 | 2,622,608 | 0.07% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| BMW Finance NV | 2,400,000 | 0.38% | 14/1/2027 | 2,289,777 | 0.06% |
| BMW Finance NV | 400,000 | 0.38% | 24/9/2027 | 375,423 | 0.01% |
| BMW Finance NV | 900,000 | 1.13% | 10/1/2028 | 857,637 | 0.02% |
| BMW Finance NV | 1,047,000 | 1.00% | 22/5/2028 | 985,098 | 0.02% |
| BMW Finance NV | 1,050,000 | 1.50% | 6/2/2029 | 994,601 | 0.02% |
| BMW Finance NV | 600,000 | 0.20% | 11/1/2033 | 472,738 | 0.01% |
| BMW Finance NV | 200,000 | 4.13% | 4/10/2033 | 210,713 | 0.01% |
| BMW Finance NV | 1,400,000 | 3.63% | 22/5/2035 | 1,423,586 | 0.04% |
| BMW International Investment BV | 700,000 | 3.00% | 27/8/2027 | 703,604 | 0.02% |
| BMW International Investment BV | 1,000,000 | 3.25% | 17/11/2028 | 1,013,445 | 0.03% |
| BMW International Investment BV | 500,000 | 3.13% | 27/8/2030 | 499,632 | 0.01% |
| BMW International Investment BV | 1,600,000 | 3.50% | 17/11/2032 | 1,621,958 | 0.04% |
| BMW International Investment BV | 2,150,000 | 3.38% | 27/8/2034 | 2,124,604 | 0.05% |
| BMW US Capital LLC | 1,950,000 | 3.00% | 2/11/2027 | 1,962,180 | 0.05% |
| BMW US Capital LLC | 2,858,000 | 3.38% | 2/2/2034 | 2,835,285 | 0.07% |
| Brenntag Finance BV | 1,900,000 | 0.50% | 6/10/2029 | 1,679,691 | 0.04% |
| Brenntag Finance BV | 900,000 | 3.88% | 24/4/2032 | 916,928 | 0.02% |
| Commerzbank AG | 1,710,000 | 1.00% | 4/3/2026 | 1,675,870 | 0.04% |
| Commerzbank AG | 700,000 | 1.13% | 22/6/2026 | 684,870 | 0.02% |
| Commerzbank AG | 2,660,000 | 0.50% | 4/12/2026 | 2,550,416 | 0.06% |
| Commerzbank AG | 500,000 | 0.88% | 22/1/2027 | 478,490 | 0.01% |
| Commerzbank AG | 1,500,000 | 4.00% | 30/3/2027 | 1,527,706 | 0.04% |
| Commerzbank AG | 500,000 | 0.38% | 1/9/2027 | 473,102 | 0.01% |
| Commerzbank AG | 900,000 | 3.00% | 14/9/2027 | 901,666 | 0.02% |
| Commerzbank AG | 1,100,000 | 1.88% | 28/2/2028 | 1,061,681 | 0.03% |
| Commerzbank AG | 900,000 | 4.63% | 21/3/2028 | 930,681 | 0.02% |
| Commerzbank AG | 400,000 | 1.50% | 28/8/2028 | 381,421 | 0.01% |
| Commerzbank AG | 700,000 | 2.63% | 8/12/2028 | 695,338 | 0.02% |
| Commerzbank AG | 900,000 | 5.25% | 25/3/2029 | 954,618 | 0.02% |
| Commerzbank AG | 1,800,000 | 5.13% | 18/1/2030 | 1,917,304 | 0.05% |
| Commerzbank AG | 1,000,000 | 4.63% | 17/1/2031 | 1,050,395 | 0.03% |
| Commerzbank AG | 2,100,000 | 1.38% | 29/12/2031 | 2,015,125 | 0.05% |
| Commerzbank AG | 1,500,000 | 4.00% | 16/7/2032 | 1,526,175 | 0.04% |
| Commerzbank AG | 700,000 | 6.50% | 6/12/2032 | 749,217 | 0.02% |
| Commerzbank AG | 1,000,000 | 6.75% | 5/10/2033 | 1,092,171 | 0.03% |
| Commerzbank AG | 1,300,000 | 4.88% | 16/10/2034 | 1,347,426 | 0.03% |
| Commerzbank AG | 1,300,000 | 4.13% | 20/2/2037 | 1,292,985 | 0.03% |
| Continental AG | 460,000 | 2.50% | 27/8/2026 | 457,946 | 0.01% |
| Continental AG | 1,500,000 | 4.00% | 1/3/2027 | 1,532,872 | 0.04% |
| Continental AG | 300,000 | 3.63% | 30/11/2027 | 305,094 | 0.01% |
| Continental AG | 850,000 | 4.00% | 1/6/2028 | 877,891 | 0.02% |
| Continental AG | 1,600,000 | 3.50% | 1/10/2029 | 1,614,761 | 0.04% |
| Covestro AG | 900,000 | 0.88% | 3/2/2026 | 884,104 | 0.02% |
| Covestro AG | 1,100,000 | 4.75% | 15/11/2028 | 1,169,090 | 0.03% |
| Covestro AG | 1,053,000 | 1.38% | 12/6/2030 | 960,281 | 0.02% |
| Daimler Truck International Finance BV | 2,300,000 | 3.88% | 19/6/2026 | 2,336,395 | 0.06% |
| Daimler Truck International Finance BV | 900,000 | 3.13% | 23/3/2028 | 905,371 | 0.02% |
| Daimler Truck International Finance BV | 700,000 | 3.88% | 19/6/2029 | 725,092 | 0.02% |
| Daimler Truck International Finance BV | 1,500,000 | 3.38% | 23/9/2030 | 1,509,121 | 0.04% |
| Deutsche Bank AG | 800,000 | 2.63% | 12/2/2026 | 796,792 | 0.02% |
| Deutsche Bank AG | 800,000 | 4.50% | 19/5/2026 | 813,537 | 0.02% |
| Deutsche Bank AG | 2,200,000 | 1.63% | 20/1/2027 | 2,137,704 | 0.05% |
| Deutsche Bank AG | 1,800,000 | 0.75% | 17/2/2027 | 1,754,398 | 0.04% |
| Deutsche Bank AG | 1,000,000 | 4.00% | 29/11/2027 | 1,036,034 | 0.03% |
| Deutsche Bank AG | 500,000 | 1.75% | 17/1/2028 | 480,978 | 0.01% |
| Deutsche Bank AG | 2,300,000 | 1.88% | 23/2/2028 | 2,237,753 | 0.06% |
| Deutsche Bank AG | 900,000 | 3.25% | 24/5/2028 | 901,190 | 0.02% |
| Deutsche Bank AG | 300,000 | 4.00% | 12/7/2028 | 305,781 | 0.01% |
| Deutsche Bank AG | 1,200,000 | 5.38% | 11/1/2029 | 1,273,217 | 0.03% |
| Deutsche Bank AG | 1,600,000 | 3.75% | 15/1/2030 | 1,639,725 | 0.04% |
| Deutsche Bank AG | 2,700,000 | 4.13% | 4/4/2030 | 2,764,369 | 0.07% |
| Deutsche Bank AG | 2,100,000 | 5.00% | 5/9/2030 | 2,233,265 | 0.06% |
| Deutsche Bank AG | 2,700,000 | 1.75% | 19/11/2030 | 2,486,872 | 0.06% |
| Deutsche Bank AG | 1,300,000 | 5.63% | 19/5/2031 | 1,326,728 | 0.03% |
| Deutsche Bank AG | 2,400,000 | 1.38% | 17/2/2032 | 2,112,347 | 0.05% |
| Deutsche Bank AG | 3,500,000 | 4.00% | 24/6/2032 | 3,502,728 | 0.09% |
| Deutsche Bank AG | 1,600,000 | 4.50% | 12/7/2035 | 1,655,126 | 0.04% |
| Deutsche Boerse AG | 300,000 | 0.00% | 22/2/2026 | 291,266 | 0.01% |
| Deutsche Boerse AG | 1,300,000 | 3.88% | 28/9/2026 | 1,325,811 | 0.03% |
| Deutsche Boerse AG | 1,773,000 | 1.13% | 26/3/2028 | 1,698,903 | 0.04% |
| Deutsche Boerse AG | 3,700,000 | 3.75% | 28/9/2029 | 3,848,441 | 0.10% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Deutsche Boerse AG | 200,000 | 0.13% | 22/2/2031 | 170,107 | 0.00% |
| Deutsche Boerse AG | 200,000 | 1.50% | 4/4/2032 | 180,970 | 0.00% |
| Deutsche Boerse AG | 1,100,000 | 3.88% | 28/9/2033 | 1,156,932 | 0.03% |
| Deutsche Boerse AG | 700,000 | 2.00% | 23/6/2048 | 665,098 | 0.02% |
| Deutsche Lufthansa AG | 2,700,000 | 3.00% | 29/5/2026 | 2,696,056 | 0.07% |
| Deutsche Lufthansa AG | 1,300,000 | 2.88% | 16/5/2027 | 1,290,134 | 0.03% |
| Deutsche Lufthansa AG | 1,800,000 | 3.75% | 11/2/2028 | 1,827,996 | 0.05% |
| Deutsche Lufthansa AG | 800,000 | 3.63% | 3/9/2028 | 812,795 | 0.02% |
| Deutsche Lufthansa AG | 800,000 | 4.00% | 21/5/2030 | 828,045 | 0.02% |
| Deutsche Lufthansa AG | 1,400,000 | 4.13% | 3/9/2032 | 1,438,096 | 0.04% |
| Deutsche Pfandbriefbank AG | 600,000 | 0.10% | 2/2/2026 | 571,257 | 0.01% |
| Deutsche Pfandbriefbank AG | 500,000 | 4.38% | 28/8/2026 | 500,487 | 0.01% |
| Deutsche Pfandbriefbank AG | 400,000 | 5.00% | 5/2/2027 | 410,138 | 0.01% |
| Deutsche Post AG | 405,000 | 1.25% | 1/4/2026 | 398,591 | 0.01% |
| Deutsche Post AG | 300,000 | 0.38% | 20/5/2026 | 291,226 | 0.01% |
| Deutsche Post AG | 800,000 | 1.00% | 13/12/2027 | 766,807 | 0.02% |
| Deutsche Post AG | 832,000 | 1.63% | 5/12/2028 | 804,694 | 0.02% |
| Deutsche Post AG | 2,200,000 | 3.38% | 3/7/2033 | 2,269,928 | 0.06% |
| Deutsche Post AG | 1,000,000 | 3.50% | 25/3/2036 | 1,007,925 | 0.02% |
| Deutsche Telekom AG | 400,000 | 0.88% | 25/3/2026 | 391,885 | 0.01% |
| Deutsche Telekom AG | 800,000 | 0.50% | 5/7/2027 | 762,045 | 0.02% |
| Deutsche Telekom AG | 850,000 | 1.75% | 25/3/2031 | 799,743 | 0.02% |
| Deutsche Telekom AG | 600,000 | 1.38% | 5/7/2034 | 520,456 | 0.01% |
| Deutsche Telekom AG | 600,000 | 3.25% | 4/6/2035 | 601,514 | 0.01% |
| Deutsche Telekom AG | 1,900,000 | 3.25% | 20/3/2036 | 1,899,119 | 0.05% |
| Deutsche Telekom AG | 360,000 | 2.25% | 29/3/2039 | 316,527 | 0.01% |
| Deutsche Telekom AG | 540,000 | 1.75% | 9/12/2049 | 386,832 | 0.01% |
| Deutsche Telekom International Finance BV | 1,100,000 | 1.13% | 22/5/2026 | 1,079,536 | 0.03% |
| Deutsche Telekom International Finance BV | 2,000,000 | 1.38% | 30/1/2027 | 1,958,145 | 0.05% |
| Deutsche Telekom International Finance BV | 100,000 | 3.25% | 17/1/2028 | 102,559 | 0.00% |
| Deutsche Telekom International Finance BV | 4,600,000 | 1.50% | 3/4/2028 | 4,449,030 | 0.11% |
| Deutsche Telekom International Finance BV | 900,000 | 2.00% | 1/12/2029 | 875,319 | 0.02% |
| Deutsche Telekom International Finance BV | 100,000 | 4.50% | 28/10/2030 | 109,321 | 0.00% |
| Deutsche Telekom International Finance BV | 650,000 | 7.50% | 24/1/2033 | 848,505 | 0.02% |
| Deutsche Wohnen SE | 1,400,000 | 1.50% | 30/4/2030 | 1,283,225 | 0.03% |
| Deutsche Wohnen SE | 600,000 | 0.50% | 7/4/2031 | 507,221 | 0.01% |
| DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH | 200,000 | 2.50% | 25/1/2027 | 190,345 | 0.00% |
| E.ON International Finance BV | 1,900,000 | 1.25% | 19/10/2027 | 1,827,352 | 0.05% |
| E.ON International Finance BV | 1,890,000 | 1.50% | 31/7/2029 | 1,783,241 | 0.04% |
| E.ON International Finance BV | 1,340,000 | 5.75% | 14/2/2033 | 1,578,108 | 0.04% |
| E.ON SE | 400,000 | 0.13% | 18/1/2026 | 390,789 | 0.01% |
| E.ON SE | 860,000 | 0.25% | 24/10/2026 | 826,996 | 0.02% |
| E.ON SE | 900,000 | 0.38% | 29/9/2027 | 850,865 | 0.02% |
| E.ON SE | 1,600,000 | 3.50% | 12/1/2028 | 1,634,410 | 0.04% |
| E.ON SE | 200,000 | 0.75% | 20/2/2028 | 189,281 | 0.00% |
| E.ON SE | 1,300,000 | 2.88% | 26/8/2028 | 1,307,795 | 0.03% |
| E.ON SE | 200,000 | 0.10% | 19/12/2028 | 182,369 | 0.00% |
| E.ON SE | 1,900,000 | 3.75% | 1/3/2029 | 1,967,600 | 0.05% |
| E.ON SE | 417,000 | 1.63% | 22/5/2029 | 398,329 | 0.01% |
| E.ON SE | 800,000 | 0.35% | 28/2/2030 | 704,984 | 0.02% |
| E.ON SE | 1,050,000 | 3.13% | 5/3/2030 | 1,053,570 | 0.03% |
| E.ON SE | 2,750,000 | 3.38% | 15/1/2031 | 2,784,491 | 0.07% |
| E.ON SE | 450,000 | 1.63% | 29/3/2031 | 412,620 | 0.01% |
| E.ON SE | 500,000 | 0.88% | 20/8/2031 | 434,650 | 0.01% |
| E.ON SE | 1,600,000 | 3.50% | 25/3/2032 | 1,621,677 | 0.04% |
| E.ON SE | 500,000 | 0.60% | 1/10/2032 | 415,016 | 0.01% |
| E.ON SE | 1,300,000 | 4.00% | 29/8/2033 | 1,357,537 | 0.03% |
| E.ON SE | 800,000 | 0.88% | 18/10/2034 | 642,575 | 0.02% |
| E.ON SE | 2,625,000 | 3.88% | 12/1/2035 | 2,691,429 | 0.07% |
| E.ON SE | 1,300,000 | 3.75% | 15/1/2036 | 1,314,683 | 0.03% |
| E.ON SE | 200,000 | 3.50% | 26/10/2037 | 197,943 | 0.00% |
| E.ON SE | 620,000 | 3.88% | 5/9/2038 | 627,908 | 0.02% |
| E.ON SE | 1,340,000 | 4.13% | 25/3/2044 | 1,357,965 | 0.03% |
| Eurogrid GmbH | 300,000 | 3.08% | 18/10/2027 | 301,894 | 0.01% |
| Eurogrid GmbH | 1,100,000 | 1.50% | 18/4/2028 | 1,053,226 | 0.03% |
| Eurogrid GmbH | 2,700,000 | 3.60% | 1/2/2029 | 2,751,246 | 0.07% |
| Eurogrid GmbH | 1,600,000 | 3.72% | 27/4/2030 | 1,638,818 | 0.04% |
| Eurogrid GmbH | 1,200,000 | 3.28% | 5/9/2031 | 1,201,688 | 0.03% |
| Eurogrid GmbH | 1,500,000 | 1.11% | 15/5/2032 | 1,286,189 | 0.03% |
| Eurogrid GmbH | 500,000 | 0.74% | 21/4/2033 | 406,011 | 0.01% |
| Eurogrid GmbH | 1,700,000 | 3.92% | 1/2/2034 | 1,755,332 | 0.04% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Eurogrid GmbH | 1,100,000 | 3.73% | 18/10/2035 | 1,110,497 | 0.03% |
| Evonik Industries AG | 1,300,000 | 2.25% | 25/9/2027 | 1,282,635 | 0.03% |
| Fresenius Finance Ireland plc | 1,025,000 | 2.13% | 1/2/2027 | 1,014,548 | 0.03% |
| Fresenius Finance Ireland plc | 1,850,000 | 0.50% | 1/10/2028 | 1,692,347 | 0.04% |
| Fresenius Finance Ireland plc | 890,000 | 0.88% | 1/10/2031 | 758,511 | 0.02% |
| Fresenius Finance Ireland plc | 1,290,000 | 3.00% | 30/1/2032 | 1,261,687 | 0.03% |
| Fresenius Medical Care AG | 300,000 | 1.00% | 29/5/2026 | 292,896 | 0.01% |
| Fresenius Medical Care AG | 2,000,000 | 3.88% | 20/9/2027 | 2,055,481 | 0.05% |
| Fresenius Medical Care AG | 300,000 | 1.25% | 29/11/2029 | 275,641 | 0.01% |
| Fresenius Medical Care AG | 400,000 | 1.50% | 29/5/2030 | 364,349 | 0.01% |
| Fresenius SE & Co. KGaA | 2,000,000 | 4.25% | 28/5/2026 | 2,040,203 | 0.05% |
| Fresenius SE & Co. KGaA | 500,000 | 0.38% | 28/9/2026 | 480,917 | 0.01% |
| Fresenius SE & Co. KGaA | 475,000 | 1.63% | 8/10/2027 | 462,413 | 0.01% |
| Fresenius SE & Co. KGaA | 601,000 | 0.75% | 15/1/2028 | 567,476 | 0.01% |
| Fresenius SE & Co. KGaA | 350,000 | 2.88% | 15/2/2029 | 352,389 | 0.01% |
| Fresenius SE & Co. KGaA | 1,600,000 | 5.00% | 28/11/2029 | 1,730,896 | 0.04% |
| Fresenius SE & Co. KGaA | 525,000 | 2.88% | 24/5/2030 | 521,323 | 0.01% |
| Fresenius SE & Co. KGaA | 1,000,000 | 5.13% | 5/10/2030 | 1,095,662 | 0.03% |
| Fresenius SE & Co. KGaA | 200,000 | 1.13% | 28/1/2033 | 169,453 | 0.00% |
| Grand City Properties Finance Sarl | 450,000 | 6.13% | Perpetual | 444,727 | 0.01% |
| Grand City Properties SA | 600,000 | 1.50% | Perpetual | 573,072 | 0.01% |
| Grand City Properties SA | 1,100,000 | 1.50% | 22/2/2027 | 1,059,301 | 0.03% |
| Grand City Properties SA | 2,000,000 | 0.13% | 11/1/2028 | 1,818,275 | 0.05% |
| Grand City Properties SA | 1,200,000 | 4.38% | 9/1/2030 | 1,235,747 | 0.03% |
| Grenke Finance plc | 602,000 | 5.13% | 4/1/2029 | 608,048 | 0.02% |
| Grenke Finance plc | 500,000 | 5.75% | 6/7/2029 | 516,760 | 0.01% |
| Hamburg Commercial Bank AG | 1,647,000 | 4.88% | 30/3/2027 | 1,708,657 | 0.04% |
| Hamburg Commercial Bank AG | 300,000 | 4.50% | 24/7/2028 | 306,186 | 0.01% |
| Hamburg Commercial Bank AG | 600,000 | 4.75% | 2/5/2029 | 633,281 | 0.02% |
| Hamburger Sparkasse AG | 400,000 | 4.38% | 12/2/2029 | 421,932 | 0.01% |
| Hannover Rueck SE | 300,000 | 1.13% | 18/4/2028 | 286,408 | 0.01% |
| Hannover Rueck SE | 1,700,000 | 1.13% | 9/10/2039 | 1,530,628 | 0.04% |
| Hannover Rueck SE | 700,000 | 1.75% | 8/10/2040 | 638,365 | 0.02% |
| Hannover Rueck SE | 1,300,000 | 1.38% | 30/6/2042 | 1,111,130 | 0.03% |
| Hannover Rueck SE | 1,200,000 | 5.88% | 26/8/2043 | 1,360,780 | 0.03% |
| Heidelberg Materials AG | 500,000 | 3.38% | 17/10/2031 | 505,837 | 0.01% |
| Heidelberg Materials AG | 500,000 | 3.75% | 31/5/2032 | 511,921 | 0.01% |
| Heidelberg Materials AG | 700,000 | 3.95% | 19/7/2034 | 716,764 | 0.02% |
| Heidelberg Materials Finance Luxembourg SA | 600,000 | 1.63% | 7/4/2026 | 592,723 | 0.01% |
| Heidelberg Materials Finance Luxembourg SA | 1,500,000 | 1.13% | 1/12/2027 | 1,437,708 | 0.04% |
| Heidelberg Materials Finance Luxembourg SA | 2,200,000 | 1.75% | 24/4/2028 | 2,124,350 | 0.05% |
| Heidelberg Materials Finance Luxembourg SA | 2,100,000 | 4.88% | 21/11/2033 | 2,297,992 | 0.06% |
| Henkel AG & Co. KGaA | 900,000 | 2.63% | 13/9/2027 | 901,603 | 0.02% |
| Henkel AG & Co. KGaA | 300,000 | 0.50% | 17/11/2032 | 251,189 | 0.01% |
| Heraeus Finance GmbH | 1,600,000 | 2.63% | 9/6/2027 | 1,591,777 | 0.04% |
| HOCHTIEF AG | 1,350,000 | 0.50% | 3/9/2027 | 1,274,540 | 0.03% |
| HOCHTIEF AG | 700,000 | 0.63% | 26/4/2029 | 632,392 | 0.02% |
| HOCHTIEF AG | 700,000 | 4.25% | 31/5/2030 | 724,563 | 0.02% |
| Infineon Technologies AG | 1,300,000 | 3.63% | Perpetual | 1,289,182 | 0.03% |
| Infineon Technologies AG | 1,800,000 | 1.13% | 24/6/2026 | 1,757,577 | 0.04% |
| Infineon Technologies AG | 1,500,000 | 3.38% | 26/2/2027 | 1,516,669 | 0.04% |
| Infineon Technologies AG | 600,000 | 1.63% | 24/6/2029 | 565,830 | 0.01% |
| Infineon Technologies AG | 1,600,000 | 2.00% | 24/6/2032 | 1,461,146 | 0.04% |
| K+S AG | 500,000 | 4.25% | 19/6/2029 | 510,638 | 0.01% |
| KION Group AG | 600,000 | 4.00% | 20/11/2029 | 611,163 | 0.02% |
| Knorr-Bremse AG | 300,000 | 3.25% | 21/9/2027 | 303,264 | 0.01% |
| Knorr-Bremse AG | 700,000 | 3.00% | 30/9/2029 | 702,592 | 0.02% |
| Knorr-Bremse AG | 1,100,000 | 3.25% | 30/9/2032 | 1,115,753 | 0.03% |
| LANXESS AG | 100,000 | 1.00% | 7/10/2026 | 96,493 | 0.00% |
| LANXESS AG | 1,047,000 | 0.00% | 8/9/2027 | 964,793 | 0.02% |
| LANXESS AG | 500,000 | 1.75% | 22/3/2028 | 475,785 | 0.01% |
| LANXESS AG | 600,000 | 0.63% | 1/12/2029 | 522,532 | 0.01% |
| LEG Immobilien SE | 400,000 | 0.38% | 17/1/2026 | 389,914 | 0.01% |
| LEG Immobilien SE | 2,900,000 | 0.88% | 28/11/2027 | 2,746,855 | 0.07% |
| LEG Immobilien SE | 1,000,000 | 0.88% | 17/1/2029 | 910,265 | 0.02% |
| LEG Immobilien SE | 500,000 | 0.75% | 30/6/2031 | 421,592 | 0.01% |
| LEG Immobilien SE | 600,000 | 1.00% | 19/11/2032 | 489,377 | 0.01% |
| LEG Immobilien SE | 700,000 | 0.88% | 30/3/2033 | 559,928 | 0.01% |
| LEG Immobilien SE | 800,000 | 1.50% | 17/1/2034 | 670,063 | 0.02% |
| LEG Immobilien SE | 200,000 | 1.63% | 28/11/2034 | 166,107 | 0.00% |
| Mercedes-Benz Finance Canada, Inc. | 1,692,000 | 3.00% | 23/2/2027 | 1,697,441 | 0.04% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Mercedes-Benz Group AG | 1,150,000 | 1.00% | 15/11/2027 | 1,094,249 | 0.03% |
| Mercedes-Benz Group AG | 400,000 | 1.38% | 11/5/2028 | 382,435 | 0.01% |
| Mercedes-Benz Group AG | 1,350,000 | 1.50% | 3/7/2029 | 1,269,421 | 0.03% |
| Mercedes-Benz Group AG | 1,500,000 | 0.75% | 8/2/2030 | 1,336,532 | 0.03% |
| Mercedes-Benz Group AG | 1,500,000 | 2.38% | 22/5/2030 | 1,446,559 | 0.04% |
| Mercedes-Benz Group AG | 1,000,000 | 0.75% | 10/9/2030 | 878,788 | 0.02% |
| Mercedes-Benz Group AG | 300,000 | 2.00% | 27/2/2031 | 281,861 | 0.01% |
| Mercedes-Benz Group AG | 1,900,000 | 1.13% | 6/11/2031 | 1,665,965 | 0.04% |
| Mercedes-Benz Group AG | 2,616,000 | 0.75% | 11/3/2033 | 2,153,019 | 0.05% |
| Mercedes-Benz Group AG | 1,000,000 | 1.13% | 8/8/2034 | 823,045 | 0.02% |
| Mercedes-Benz Group AG | 1,300,000 | 2.13% | 3/7/2037 | 1,132,876 | 0.03% |
| Mercedes-Benz International Finance BV | 1,046,000 | 1.38% | 26/6/2026 | 1,026,571 | 0.03% |
| Mercedes-Benz International Finance BV | 1,100,000 | 2.00% | 22/8/2026 | 1,086,932 | 0.03% |
| Mercedes-Benz International Finance BV | 800,000 | 0.38% | 8/11/2026 | 765,801 | 0.02% |
| Mercedes-Benz International Finance BV | 1,900,000 | 1.50% | 9/2/2027 | 1,855,836 | 0.05% |
| Mercedes-Benz International Finance BV | 660,000 | 0.63% | 6/5/2027 | 629,331 | 0.02% |
| Mercedes-Benz International Finance BV | 1,500,000 | 3.00% | 10/7/2027 | 1,505,338 | 0.04% |
| Mercedes-Benz International Finance BV | 1,600,000 | 3.25% | 15/9/2027 | 1,616,037 | 0.04% |
| Merck Financial Services GmbH | 700,000 | 1.88% | 15/6/2026 | 693,872 | 0.02% |
| Merck Financial Services GmbH | 600,000 | 0.38% | 5/7/2027 | 568,719 | 0.01% |
| Merck Financial Services GmbH | 1,400,000 | 0.50% | 16/7/2028 | 1,298,948 | 0.03% |
| Merck Financial Services GmbH | 1,200,000 | 2.38% | 15/6/2030 | 1,169,141 | 0.03% |
| Merck Financial Services GmbH | 600,000 | 0.88% | 5/7/2031 | 527,196 | 0.01% |
| Merck KGaA | 1,200,000 | 3.88% | 27/8/2054 | 1,207,739 | 0.03% |
| Merck KGaA | 800,000 | 2.88% | 25/6/2079 | 777,446 | 0.02% |
| Merck KGaA | 1,500,000 | 1.63% | 9/9/2080 | 1,455,000 | 0.04% |
| MTU Aero Engines AG | 1,300,000 | 3.88% | 18/9/2031 | 1,339,378 | 0.03% |
| Muenchener Hypothekenbank eG | 400,000 | 0.38% | 9/3/2029 | 356,300 | 0.01% |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 1,000,000 | 1.25% | 26/5/2041 | 869,341 | 0.02% |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 2,200,000 | 1.00% | 26/5/2042 | 1,832,719 | 0.05% |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 2,000,000 | 4.25% | 26/5/2044 | 2,060,268 | 0.05% |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 2,800,000 | 3.25% | 26/5/2049 | 2,772,085 | 0.07% |
| Oldenburgische Landesbank AG | 700,000 | 5.63% | 2/2/2026 | 716,289 | 0.02% |
| REWE International Finance BV | 1,100,000 | 4.88% | 13/9/2030 | 1,180,975 | 0.03% |
| Roadster Finance DAC | 400,000 | 2.38% | 8/12/2027 | 379,990 | 0.01% |
| Robert Bosch GmbH | 1,400,000 | 3.63% | 2/6/2027 | 1,425,003 | 0.04% |
| Robert Bosch GmbH | 4,200,000 | 3.63% | 2/6/2030 | 4,310,331 | 0.11% |
| Robert Bosch GmbH | 1,000,000 | 4.00% | 2/6/2035 | 1,042,112 | 0.03% |
| Robert Bosch GmbH | 2,400,000 | 4.38% | 2/6/2043 | 2,507,543 | 0.06% |
| Robert Bosch Investment Nederland BV | 1,000,000 | 2.63% | 24/5/2028 | 998,164 | 0.02% |
| RWE AG | 1,700,000 | 2.13% | 24/5/2026 | 1,685,035 | 0.04% |
| RWE AG | 100,000 | 0.50% | 26/11/2028 | 91,569 | 0.00% |
| RWE AG | 630,000 | 3.63% | 13/2/2029 | 646,880 | 0.02% |
| RWE AG | 2,000,000 | 2.75% | 24/5/2030 | 1,970,362 | 0.05% |
| RWE AG | 400,000 | 3.63% | 10/1/2032 | 408,099 | 0.01% |
| RWE AG | 517,000 | 1.00% | 26/11/2033 | 418,494 | 0.01% |
| RWE AG | 816,000 | 4.13% | 13/2/2035 | 844,066 | 0.02% |
| Santander Consumer Bank AG | 1,100,000 | 4.50% | 30/6/2026 | 1,127,464 | 0.03% |
| Santander Consumer Bank AG | 1,100,000 | 4.38% | 13/9/2027 | 1,142,593 | 0.03% |
| SAP SE | 400,000 | 1.00% | 13/3/2026 | 392,751 | 0.01% |
| SAP SE | 2,200,000 | 0.13% | 18/5/2026 | 2,131,045 | 0.05% |
| SAP SE | 2,100,000 | 1.25% | 10/3/2028 | 2,019,722 | 0.05% |
| SAP SE | 400,000 | 0.38% | 18/5/2029 | 366,056 | 0.01% |
| SAP SE | 900,000 | 1.38% | 13/3/2030 | 847,165 | 0.02% |
| SAP SE | 1,700,000 | 1.63% | 10/3/2031 | 1,596,871 | 0.04% |
| Sartorius Finance BV | 600,000 | 4.38% | 14/9/2029 | 628,146 | 0.02% |
| Sartorius Finance BV | 1,200,000 | 4.88% | 14/9/2035 | 1,287,601 | 0.03% |
| Siemens Energy Finance BV | 1,200,000 | 4.00% | 5/4/2026 | 1,212,495 | 0.03% |
| Siemens Financieringsmaatschappij NV | 1,600,000 | 0.00% | 20/2/2026 | 1,554,924 | 0.04% |
| Siemens Financieringsmaatschappij NV | 2,700,000 | 0.38% | 5/6/2026 | 2,622,394 | 0.07% |
| Siemens Financieringsmaatschappij NV | 800,000 | 0.63% | 25/2/2027 | 770,551 | 0.02% |
| Siemens Financieringsmaatschappij NV | 978,000 | 1.00% | 6/9/2027 | 944,480 | 0.02% |
| Siemens Financieringsmaatschappij NV | 100,000 | 0.90% | 28/2/2028 | 96,419 | 0.00% |
| Siemens Financieringsmaatschappij NV | 450,000 | 2.88% | 10/3/2028 | 456,232 | 0.01% |
| Siemens Financieringsmaatschappij NV | 1,700,000 | 3.00% | 22/11/2028 | 1,722,684 | 0.04% |
| Siemens Financieringsmaatschappij NV | 1,300,000 | 0.25% | 20/2/2029 | 1,179,174 | 0.03% |
| Siemens Financieringsmaatschappij NV | 400,000 | 0.13% | 5/9/2029 | 361,699 | 0.01% |
| Siemens Financieringsmaatschappij NV | 900,000 | 1.38% | 6/9/2030 | 838,956 | 0.02% |
| Siemens Financieringsmaatschappij NV | 2,100,000 | 2.75% | 9/9/2030 | 2,100,420 | 0.05% |
| Siemens Financieringsmaatschappij NV | 700,000 | 1.25% | 28/2/2031 | 646,598 | 0.02% |
| Siemens Financieringsmaatschappij NV | 2,400,000 | 3.38% | 24/8/2031 | 2,474,139 | 0.06% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Siemens Financieringsmaatschappij NV | 200,000 | 0.50% | 20/2/2032 | 170,882 | 0.00% |
| Siemens Financieringsmaatschappij NV | 1,300,000 | 3.13% | 22/5/2032 | 1,313,942 | 0.03% |
| Siemens Financieringsmaatschappij NV | 1,500,000 | 1.25% | 25/2/2035 | 1,255,461 | 0.03% |
| Siemens Financieringsmaatschappij NV | 1,400,000 | 3.50% | 24/2/2036 | 1,432,983 | 0.04% |
| Siemens Financieringsmaatschappij NV | 4,100,000 | 3.38% | 22/2/2037 | 4,097,025 | 0.10% |
| Siemens Financieringsmaatschappij NV | 1,100,000 | 1.75% | 28/2/2039 | 903,004 | 0.02% |
| Siemens Financieringsmaatschappij NV | 700,000 | 3.63% | 24/2/2043 | 698,989 | 0.02% |
| Siemens Financieringsmaatschappij NV | 1,700,000 | 3.63% | 22/2/2044 | 1,691,486 | 0.04% |
| Sirius Real Estate Ltd. | 1,300,000 | 1.13% | 22/6/2026 | 1,261,253 | 0.03% |
| Sirius Real Estate Ltd. | 200,000 | 1.75% | 24/11/2028 | 185,176 | 0.00% |
| Sixt SE | 1,500,000 | 5.13% | 9/10/2027 | 1,588,101 | 0.04% |
| Sudzucker International Finance BV | 400,000 | 5.13% | 31/10/2027 | 417,566 | 0.01% |
| TAG Immobilien AG | 1,100,000 | 4.25% | 4/3/2030 | 1,118,565 | 0.03% |
| Talanx AG | 1,100,000 | 2.50% | 23/7/2026 | 1,097,441 | 0.03% |
| Talanx AG | 1,400,000 | 4.00% | 25/10/2029 | 1,465,517 | 0.04% |
| Talanx AG | 200,000 | 1.75% | 1/12/2042 | 173,909 | 0.00% |
| Talanx AG | 1,000,000 | 2.25% | 5/12/2047 | 967,444 | 0.02% |
| Traton Finance Luxembourg SA | 200,000 | 4.50% | 23/11/2026 | 204,855 | 0.01% |
| Traton Finance Luxembourg SA | 1,500,000 | 3.75% | 27/3/2027 | 1,518,931 | 0.04% |
| Traton Finance Luxembourg SA | 1,400,000 | 4.25% | 16/5/2028 | 1,439,399 | 0.04% |
| Traton Finance Luxembourg SA | 1,100,000 | 0.75% | 24/3/2029 | 988,574 | 0.02% |
| Traton Finance Luxembourg SA | 900,000 | 3.75% | 27/3/2030 | 910,852 | 0.02% |
| Traton Finance Luxembourg SA | 1,000,000 | 1.25% | 24/3/2033 | 842,849 | 0.02% |
| Vier Gas Transport GmbH | 1,000,000 | 4.00% | 26/9/2027 | 1,025,871 | 0.03% |
| Vier Gas Transport GmbH | 300,000 | 1.50% | 25/9/2028 | 284,810 | 0.01% |
| Vier Gas Transport GmbH | 1,200,000 | 0.13% | 10/9/2029 | 1,050,057 | 0.03% |
| Vier Gas Transport GmbH | 600,000 | 3.38% | 11/11/2031 | 598,165 | 0.01% |
| Vier Gas Transport GmbH | 1,200,000 | 4.63% | 26/9/2032 | 1,290,567 | 0.03% |
| Vier Gas Transport GmbH | 400,000 | 0.50% | 10/9/2034 | 300,881 | 0.01% |
| Volkswagen Bank GmbH | 1,500,000 | 4.25% | 7/1/2026 | 1,517,499 | 0.04% |
| Volkswagen Bank GmbH | 1,700,000 | 2.50% | 31/7/2026 | 1,683,718 | 0.04% |
| Volkswagen Bank GmbH | 600,000 | 4.38% | 3/5/2028 | 619,178 | 0.02% |
| Volkswagen Bank GmbH | 1,300,000 | 4.63% | 3/5/2031 | 1,348,429 | 0.03% |
| Volkswagen Financial Services AG | 1,180,000 | 3.75% | 10/9/2026 | 1,193,457 | 0.03% |
| Volkswagen Financial Services AG | 1,460,000 | 0.13% | 12/2/2027 | 1,372,626 | 0.03% |
| Volkswagen Financial Services AG | 1,500,000 | 2.25% | 1/10/2027 | 1,460,826 | 0.04% |
| Volkswagen Financial Services AG | 3,600,000 | 0.88% | 31/1/2028 | 3,343,900 | 0.08% |
| Volkswagen Financial Services AG | 2,300,000 | 3.38% | 6/4/2028 | 2,300,137 | 0.06% |
| Volkswagen Financial Services AG | 1,800,000 | 3.63% | 19/5/2029 | 1,803,074 | 0.04% |
| Volkswagen Financial Services AG | 1,300,000 | 0.38% | 12/2/2030 | 1,102,632 | 0.03% |
| Volkswagen Financial Services AG | 1,750,000 | 3.88% | 10/9/2030 | 1,767,333 | 0.04% |
| Volkswagen Financial Services AG | 1,000,000 | 3.88% | 19/11/2031 | 999,804 | 0.02% |
| Volkswagen International Finance NV | 4,600,000 | 3.88% | Perpetual | 4,391,580 | 0.11% |
| Volkswagen International Finance NV | 3,925,000 | 4.63% | Perpetual | 3,876,956 | 0.10% |
| Volkswagen International Finance NV | 2,000,000 | 7.50% | Perpetual | 2,149,774 | 0.05% |
| Volkswagen International Finance NV | 1,580,000 | 3.50% | Perpetual | 1,420,108 | 0.04% |
| Volkswagen International Finance NV | 1,500,000 | 4.38% | Perpetual | 1,380,291 | 0.03% |
| Volkswagen International Finance NV | 1,200,000 | 7.88% | Perpetual | 1,337,752 | 0.03% |
| Volkswagen International Finance NV | 1,100,000 | 3.75% | Perpetual | 1,061,888 | 0.03% |
| Volkswagen International Finance NV | 2,800,000 | 3.88% | 29/3/2026 | 2,824,138 | 0.07% |
| Volkswagen International Finance NV | 1,600,000 | 1.88% | 30/3/2027 | 1,554,204 | 0.04% |
| Volkswagen International Finance NV | 1,500,000 | 3.75% | 28/9/2027 | 1,521,602 | 0.04% |
| Volkswagen International Finance NV | 500,000 | 2.63% | 16/11/2027 | 491,547 | 0.01% |
| Volkswagen International Finance NV | 2,000,000 | 4.25% | 15/2/2028 | 2,051,365 | 0.05% |
| Volkswagen International Finance NV | 1,700,000 | 0.88% | 22/9/2028 | 1,553,858 | 0.04% |
| Volkswagen International Finance NV | 1,000,000 | 4.25% | 29/3/2029 | 1,029,967 | 0.03% |
| Volkswagen International Finance NV | 400,000 | 1.63% | 16/1/2030 | 365,718 | 0.01% |
| Volkswagen International Finance NV | 2,100,000 | 4.38% | 15/5/2030 | 2,171,362 | 0.05% |
| Volkswagen International Finance NV | 800,000 | 3.25% | 18/11/2030 | 787,593 | 0.02% |
| Volkswagen International Finance NV | 1,100,000 | 1.25% | 23/9/2032 | 915,345 | 0.02% |
| Volkswagen International Finance NV | 600,000 | 3.30% | 22/3/2033 | 589,988 | 0.01% |
| Volkswagen International Finance NV | 1,100,000 | 4.13% | 16/11/2038 | 1,123,571 | 0.03% |
| Volkswagen International Finance NV | 1,000,000 | 1.50% | 21/1/2041 | 680,804 | 0.02% |
| Volkswagen Leasing GmbH | 1,700,000 | 0.25% | 12/1/2026 | 1,653,750 | 0.04% |
| Volkswagen Leasing GmbH | 1,590,000 | 4.50% | 25/3/2026 | 1,615,723 | 0.04% |
| Volkswagen Leasing GmbH | 1,775,000 | 1.50% | 19/6/2026 | 1,736,136 | 0.04% |
| Volkswagen Leasing GmbH | 700,000 | 0.38% | 20/7/2026 | 673,125 | 0.02% |
| Volkswagen Leasing GmbH | 2,100,000 | 3.63% | 11/10/2026 | 2,119,346 | 0.05% |
| Volkswagen Leasing GmbH | 1,800,000 | 3.88% | 11/10/2028 | 1,827,955 | 0.05% |
| Volkswagen Leasing GmbH | 2,000,000 | 0.50% | 12/1/2029 | 1,778,844 | 0.04% |
| Volkswagen Leasing GmbH | 800,000 | 4.63% | 25/3/2029 | 833,428 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Volkswagen Leasing GmbH | 1,293,000 | 0.63% | 19/7/2029 | 1,136,298 | 0.03% |
| Volkswagen Leasing GmbH | 1,200,000 | 4.00% | 11/4/2031 | 1,221,558 | 0.03% |
| Vonovia SE | 1,200,000 | 1.38% | 28/1/2026 | 1,181,787 | 0.03% |
| Vonovia SE | 900,000 | 1.50% | 22/3/2026 | 884,245 | 0.02% |
| Vonovia SE | 200,000 | 1.50% | 10/6/2026 | 195,896 | 0.00% |
| Vonovia SE | 300,000 | 0.63% | 9/7/2026 | 290,837 | 0.01% |
| Vonovia SE | 100,000 | 1.75% | 25/1/2027 | 98,138 | 0.00% |
| Vonovia SE | 1,600,000 | 4.75% | 23/5/2027 | 1,664,785 | 0.04% |
| Vonovia SE | 1,300,000 | 0.38% | 16/6/2027 | 1,223,313 | 0.03% |
| Vonovia SE | 300,000 | 0.63% | 7/10/2027 | 281,724 | 0.01% |
| Vonovia SE | 1,400,000 | 1.88% | 28/6/2028 | 1,349,903 | 0.03% |
| Vonovia SE | 1,200,000 | 0.25% | 1/9/2028 | 1,086,476 | 0.03% |
| Vonovia SE | 300,000 | 0.50% | 14/9/2029 | 266,765 | 0.01% |
| Vonovia SE | 2,000,000 | 0.63% | 14/12/2029 | 1,762,981 | 0.04% |
| Vonovia SE | 500,000 | 2.13% | 22/3/2030 | 475,181 | 0.01% |
| Vonovia SE | 700,000 | 2.25% | 7/4/2030 | 664,381 | 0.02% |
| Vonovia SE | 1,300,000 | 1.00% | 9/7/2030 | 1,147,828 | 0.03% |
| Vonovia SE | 1,500,000 | 5.00% | 23/11/2030 | 1,625,275 | 0.04% |
| Vonovia SE | 1,300,000 | 0.63% | 24/3/2031 | 1,097,012 | 0.03% |
| Vonovia SE | 1,100,000 | 2.38% | 25/3/2032 | 1,017,005 | 0.03% |
| Vonovia SE | 2,200,000 | 0.75% | 1/9/2032 | 1,777,561 | 0.04% |
| Vonovia SE | 1,500,000 | 1.00% | 16/6/2033 | 1,204,661 | 0.03% |
| Vonovia SE | 1,200,000 | 4.25% | 10/4/2034 | 1,236,426 | 0.03% |
| Vonovia SE | 200,000 | 1.13% | 14/9/2034 | 157,126 | 0.00% |
| Vonovia SE | 500,000 | 2.75% | 22/3/2038 | 432,135 | 0.01% |
| Vonovia SE | 1,500,000 | 1.63% | 7/10/2039 | 1,086,101 | 0.03% |
| Vonovia SE | 300,000 | 1.00% | 28/1/2041 | 190,142 | 0.00% |
| Vonovia SE | 1,000,000 | 1.50% | 14/6/2041 | 682,123 | 0.02% |
| Vonovia SE | 1,100,000 | 1.63% | 1/9/2051 | 657,438 | 0.02% |
| Wintershall Dea Finance BV | 1,500,000 | 1.33% | 25/9/2028 | 1,390,289 | 0.03% |
| Wintershall Dea Finance BV | 2,300,000 | 3.83% | 3/10/2029 | 2,310,743 | 0.06% |
| Wintershall Dea Finance BV | 1,700,000 | 1.82% | 25/9/2031 | 1,477,885 | 0.04% |
| Wintershall Dea Finance BV | 700,000 | 4.36% | 3/10/2032 | 704,926 | 0.02% |
| Wuestenrot & Wuerttembergische AG | 200,000 | 2.13% | 10/9/2041 | 166,248 | 0.00% |
| Wurth Finance International BV | 1,000,000 | 0.75% | 22/11/2027 | 947,191 | 0.02% |
| Wurth Finance International BV | 500,000 | 2.13% | 23/8/2030 | 485,933 | 0.01% |
| Wurth Finance International BV | 800,000 | 3.00% | 28/8/2031 | 803,139 | 0.02% |
| | | | | 536,474,603 | 13.31% |
| Greece 0.13% (30 June 2024: 0.01%) | | | | | |
| Eurobank SA | 1,502,000 | 3.25% | 12/3/2030 | 1,490,369 | 0.04% |
| Eurobank SA | 1,000,000 | 4.00% | 24/9/2030 | 1,021,067 | 0.02% |
| National Bank of Greece SA | 300,000 | 4.50% | 29/1/2029 | 310,813 | 0.01% |
| National Bank of Greece SA | 1,389,000 | 3.50% | 19/11/2030 | 1,392,475 | 0.03% |
| OTE plc | 250,000 | 0.88% | 24/9/2026 | 242,156 | 0.01% |
| Piraeus Bank SA | 700,000 | 4.63% | 17/7/2029 | 726,498 | 0.02% |
| | | | | 5,183,378 | 0.13% |
| Hong Kong 0.06% (30 June 2024: 0.10%) | | | | | |
| AIA Group Ltd. | 1,088,000 | 0.88% | 9/9/2033 | 989,718 | 0.02% |
| CK Hutchison Group Telecom Finance SA | 700,000 | 1.13% | 17/10/2028 | 645,157 | 0.02% |
| CK Hutchison Group Telecom Finance SA | 1,122,000 | 1.50% | 17/10/2031 | 961,417 | 0.02% |
| | | | | 2,596,292 | 0.06% |
| Hungary 0.10% (30 June 2024: 0.08%) | | | | | |
| MOL Hungarian Oil & Gas plc | 500,000 | 1.50% | 8/10/2027 | 471,729 | 0.01% |
| OTP Bank Nyrt | 600,000 | 6.13% | 5/10/2027 | 623,961 | 0.02% |
| OTP Bank Nyrt | 300,000 | 4.75% | 12/6/2028 | 306,843 | 0.01% |
| OTP Bank Nyrt | 800,000 | 5.00% | 31/1/2029 | 828,014 | 0.02% |
| OTP Bank Nyrt | 1,667,000 | 4.25% | 16/10/2030 | 1,680,086 | 0.04% |
| Raiffeisen Bank zrt | 200,000 | 5.15% | 23/5/2030 | 208,414 | 0.00% |
| | | | | 4,119,047 | 0.10% |
| Ireland 1.03% (30 June 2024: 1.44%) | | | | | |
| AIB Group plc | 600,000 | 0.50% | 17/11/2027 | 574,241 | 0.01% |
| AIB Group plc | 1,944,000 | 2.25% | 4/4/2028 | 1,914,798 | 0.05% |
| AIB Group plc | 1,585,000 | 5.75% | 16/2/2029 | 1,709,463 | 0.04% |
| AIB Group plc | 1,300,000 | 4.63% | 23/7/2029 | 1,366,239 | 0.03% |
| AIB Group plc | 1,900,000 | 5.25% | 23/10/2031 | 2,086,645 | 0.05% |
| Bank of Ireland Group plc | 1,450,000 | 0.38% | 10/5/2027 | 1,404,220 | 0.04% |
| Bank of Ireland Group plc | 1,250,000 | 4.88% | 16/7/2028 | 1,309,418 | 0.03% |
| Bank of Ireland Group plc | 600,000 | 4.63% | 13/11/2029 | 632,020 | 0.02% |
| Bank of Ireland Group plc | 1,865,000 | 5.00% | 4/7/2031 | 2,020,520 | 0.05% |
| Bank of Ireland Group plc | 700,000 | 1.38% | 11/8/2031 | 679,614 | 0.02% |
| Bank of Ireland Group plc | 925,000 | 6.75% | 1/3/2033 | 998,718 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Bank of Ireland Group plc | 564,000 | 4.75% | 10/8/2034 | 581,824 | 0.01% |
| CRH Finance DAC | 400,000 | 1.38% | 18/10/2028 | 381,099 | 0.01% |
| CRH SMW Finance DAC | 975,000 | 1.25% | 5/11/2026 | 950,973 | 0.02% |
| CRH SMW Finance DAC | 300,000 | 4.00% | 11/7/2027 | 308,953 | 0.01% |
| CRH SMW Finance DAC | 1,125,000 | 4.25% | 11/7/2035 | 1,199,506 | 0.03% |
| Dell Bank International DAC | 1,900,000 | 0.50% | 27/10/2026 | 1,833,783 | 0.05% |
| Dell Bank International DAC | 1,400,000 | 3.63% | 24/6/2029 | 1,426,128 | 0.04% |
| DXC Capital Funding DAC | 1,500,000 | 0.45% | 15/9/2027 | 1,391,744 | 0.03% |
| DXC Capital Funding DAC | 700,000 | 0.95% | 15/9/2031 | 576,723 | 0.01% |
| Grenke Finance plc | 500,000 | 7.88% | 6/4/2027 | 539,551 | 0.01% |
| Hammerson Ireland Finance DAC | 1,610,000 | 1.75% | 3/6/2027 | 1,553,923 | 0.04% |
| Kerry Group Financial Services Unltd Co. | 400,000 | 0.63% | 20/9/2029 | 362,082 | 0.01% |
| Kerry Group Financial Services Unltd Co. | 1,030,000 | 0.88% | 1/12/2031 | 890,731 | 0.02% |
| Kerry Group Financial Services Unltd Co. | 1,000,000 | 3.38% | 5/3/2033 | 997,679 | 0.02% |
| Kerry Group Financial Services Unltd Co. | 1,950,000 | 3.75% | 5/9/2036 | 1,966,949 | 0.05% |
| Kingspan Securities Ireland DAC | 1,500,000 | 3.50% | 31/10/2031 | 1,502,978 | 0.04% |
| Linde plc | 800,000 | 1.00% | 31/3/2027 | 771,095 | 0.02% |
| Linde plc | 800,000 | 1.38% | 31/3/2031 | 726,925 | 0.02% |
| Linde plc | 300,000 | 0.38% | 30/9/2033 | 238,040 | 0.01% |
| Linde plc | 1,400,000 | 3.50% | 4/6/2034 | 1,428,297 | 0.04% |
| Linde plc | 600,000 | 3.63% | 12/6/2034 | 616,735 | 0.02% |
| Ryanair DAC | 1,400,000 | 0.88% | 25/5/2026 | 1,363,511 | 0.03% |
| Securitas Treasury Ireland DAC | 700,000 | 4.38% | 6/3/2029 | 731,368 | 0.02% |
| Smurfit Kappa Treasury ULC | 2,125,000 | 1.50% | 15/9/2027 | 2,061,115 | 0.05% |
| Smurfit Kappa Treasury ULC | 600,000 | 0.50% | 22/9/2029 | 536,337 | 0.01% |
| Smurfit Kappa Treasury ULC | 300,000 | 1.00% | 22/9/2033 | 248,350 | 0.01% |
| Smurfit Kappa Treasury ULC | 1,500,000 | 3.81% | 27/11/2036 | 1,524,915 | 0.04% |
| | | | | 41,407,210 | 1.03% |
| Italy 5.56% (30 June 2024: 5.07%) | | | | | |
| 2i Rete Gas SpA | 2,300,000 | 1.75% | 28/8/2026 | 2,264,995 | 0.06% |
| 2i Rete Gas SpA | 2,000,000 | 1.61% | 31/10/2027 | 1,933,891 | 0.05% |
| 2i Rete Gas SpA | 700,000 | 4.38% | 6/6/2033 | 734,253 | 0.02% |
| Aeroporti di Roma SpA | 600,000 | 1.63% | 8/6/2027 | 584,896 | 0.01% |
| Aeroporti di Roma SpA | 800,000 | 1.75% | 30/7/2031 | 720,172 | 0.02% |
| Aeroporti di Roma SpA | 605,000 | 4.88% | 10/7/2033 | 659,352 | 0.02% |
| Anima Holding SpA | 400,000 | 1.50% | 22/4/2028 | 380,299 | 0.01% |
| ASTM SpA | 2,112,000 | 1.00% | 25/11/2026 | 2,039,948 | 0.05% |
| ASTM SpA | 1,450,000 | 1.63% | 8/2/2028 | 1,388,930 | 0.03% |
| ASTM SpA | 900,000 | 1.50% | 25/1/2030 | 820,976 | 0.02% |
| ASTM SpA | 1,300,000 | 2.38% | 25/11/2033 | 1,146,985 | 0.03% |
| Autostrade per l'Italia SpA | 2,800,000 | 1.75% | 26/6/2026 | 2,757,936 | 0.07% |
| Autostrade per l'Italia SpA | 349,000 | 1.75% | 1/2/2027 | 341,376 | 0.01% |
| Autostrade per l'Italia SpA | 850,000 | 1.63% | 25/1/2028 | 813,375 | 0.02% |
| Autostrade per l'Italia SpA | 1,300,000 | 1.88% | 26/9/2029 | 1,222,032 | 0.03% |
| Autostrade per l'Italia SpA | 1,010,000 | 2.00% | 15/1/2030 | 941,444 | 0.02% |
| Autostrade per l'Italia SpA | 1,902,000 | 4.75% | 24/1/2031 | 2,010,686 | 0.05% |
| Autostrade per l'Italia SpA | 950,000 | 2.25% | 25/1/2032 | 861,131 | 0.02% |
| Autostrade per l'Italia SpA | 900,000 | 4.25% | 28/6/2032 | 923,922 | 0.02% |
| Autostrade per l'Italia SpA | 1,500,000 | 5.13% | 14/6/2033 | 1,613,325 | 0.04% |
| Autostrade per l'Italia SpA | 900,000 | 4.63% | 28/2/2036 | 924,746 | 0.02% |
| Banca Popolare di Sondrio SpA | 700,000 | 1.25% | 13/7/2027 | 682,325 | 0.02% |
| Banca Popolare di Sondrio SpA | 1,300,000 | 5.50% | 26/9/2028 | 1,378,480 | 0.03% |
| Banca Popolare di Sondrio SpA | 422,000 | 4.13% | 4/6/2030 | 433,963 | 0.01% |
| Banco BPM SpA | 600,000 | 0.88% | 15/7/2026 | 584,424 | 0.01% |
| Banco BPM SpA | 1,300,000 | 6.00% | 13/9/2026 | 1,364,313 | 0.03% |
| Banco BPM SpA | 1,150,000 | 4.88% | 18/1/2027 | 1,195,502 | 0.03% |
| Banco BPM SpA | 568,000 | 4.63% | 29/11/2027 | 593,756 | 0.01% |
| Banco BPM SpA | 500,000 | 6.00% | 21/1/2028 | 528,691 | 0.01% |
| Banco BPM SpA | 600,000 | 6.00% | 14/6/2028 | 638,264 | 0.02% |
| Banco BPM SpA | 1,100,000 | 4.88% | 17/1/2030 | 1,159,864 | 0.03% |
| Banco BPM SpA | 1,206,000 | 3.88% | 9/9/2030 | 1,222,895 | 0.03% |
| BPER Banca SpA | 1,400,000 | 1.38% | 31/3/2027 | 1,372,858 | 0.03% |
| BPER Banca SpA | 600,000 | 4.25% | 20/2/2030 | 623,360 | 0.02% |
| BPER Banca SpA | 600,000 | 4.00% | 22/5/2031 | 617,213 | 0.02% |
| CA Auto Bank SpA | 650,000 | 4.38% | 8/6/2026 | 660,907 | 0.02% |
| CA Auto Bank SpA | 1,200,000 | 4.75% | 25/1/2027 | 1,238,765 | 0.03% |
| CA Auto Bank SpA | 400,000 | 3.75% | 12/4/2027 | 405,909 | 0.01% |
| Cassa Centrale Banca - Credito Cooperativo Italiano SpA | 200,000 | 5.89% | 16/2/2027 | 206,249 | 0.01% |
| Coca-Cola HBC Finance BV | 1,000,000 | 0.63% | 21/11/2029 | 898,490 | 0.02% |
| Coca-Cola HBC Finance BV | 1,000,000 | 1.63% | 14/5/2031 | 919,869 | 0.02% |
| Coca-Cola HBC Finance BV | 1,000,000 | 3.13% | 20/11/2032 | 992,379 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|-------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Covivio SA | 200,000 | 2.38% | 20/2/2028 | 198,441 | 0.01% |
| Credito Emiliano SpA | 500,000 | 1.13% | 19/1/2028 | 482,111 | 0.01% |
| Credito Emiliano SpA | 900,000 | 4.88% | 26/3/2030 | 959,525 | 0.02% |
| Enel Finance International NV | 2,375,000 | 0.25% | 28/5/2026 | 2,298,917 | 0.06% |
| Enel Finance International NV | 1,250,000 | 1.38% | 1/6/2026 | 1,230,575 | 0.03% |
| Enel Finance International NV | 2,150,000 | 1.13% | 16/9/2026 | 2,097,252 | 0.05% |
| Enel Finance International NV | 2,500,000 | 0.38% | 17/6/2027 | 2,364,521 | 0.06% |
| Enel Finance International NV | 730,000 | 0.25% | 17/6/2027 | 687,681 | 0.02% |
| Enel Finance International NV | 1,800,000 | 3.38% | 23/7/2028 | 1,830,873 | 0.05% |
| Enel Finance International NV | 900,000 | 3.88% | 9/3/2029 | 933,693 | 0.02% |
| Enel Finance International NV | 1,100,000 | 0.63% | 28/5/2029 | 995,362 | 0.02% |
| Enel Finance International NV | 1,550,000 | 0.75% | 17/6/2030 | 1,367,365 | 0.03% |
| Enel Finance International NV | 1,000,000 | 0.88% | 17/1/2031 | 874,955 | 0.02% |
| Enel Finance International NV | 1,750,000 | 0.88% | 28/9/2034 | 1,371,556 | 0.03% |
| Enel Finance International NV | 950,000 | 1.13% | 17/10/2034 | 760,827 | 0.02% |
| Enel Finance International NV | 2,200,000 | 1.25% | 17/1/2035 | 1,779,276 | 0.04% |
| Enel Finance International NV | 1,100,000 | 3.88% | 23/1/2035 | 1,122,169 | 0.03% |
| Enel Finance International NV | 1,200,000 | 0.88% | 17/6/2036 | 896,579 | 0.02% |
| Enel SpA | 1,500,000 | 6.63% | Perpetual | 1,675,783 | 0.04% |
| Enel SpA | 1,650,000 | 1.88% | Perpetual | 1,443,750 | 0.04% |
| Enel SpA | 1,532,000 | 1.38% | Perpetual | 1,436,250 | 0.04% |
| Enel SpA | 1,300,000 | 4.75% | Perpetual | 1,331,402 | 0.03% |
| Enel SpA | 1,000,000 | 2.25% | Perpetual | 969,941 | 0.02% |
| Enel SpA | 904,000 | 6.38% | Perpetual | 969,283 | 0.02% |
| Enel SpA | 500,000 | 3.38% | Perpetual | 496,875 | 0.01% |
| Enel SpA | 1,500,000 | 5.63% | 21/6/2027 | 1,606,591 | 0.04% |
| Eni SpA | 2,200,000 | 3.38% | Perpetual | 2,132,975 | 0.05% |
| Eni SpA | 1,500,000 | 2.00% | Perpetual | 1,440,618 | 0.04% |
| Eni SpA | 1,200,000 | 2.75% | Perpetual | 1,115,010 | 0.03% |
| Eni SpA | 1,000,000 | 2.63% | Perpetual | 989,815 | 0.02% |
| Eni SpA | 1,100,000 | 1.50% | 2/2/2026 | 1,086,869 | 0.03% |
| Eni SpA | 2,275,000 | 1.25% | 18/5/2026 | 2,231,092 | 0.06% |
| Eni SpA | 1,500,000 | 1.50% | 17/1/2027 | 1,467,856 | 0.04% |
| Eni SpA | 2,950,000 | 3.63% | 19/5/2027 | 3,007,060 | 0.07% |
| Eni SpA | 3,625,000 | 1.63% | 17/5/2028 | 3,501,074 | 0.09% |
| Eni SpA | 2,260,000 | 0.38% | 14/6/2028 | 2,075,414 | 0.05% |
| Eni SpA | 800,000 | 1.13% | 19/9/2028 | 755,971 | 0.02% |
| Eni SpA | 400,000 | 3.63% | 29/1/2029 | 412,067 | 0.01% |
| Eni SpA | 1,000,000 | 0.63% | 23/1/2030 | 890,192 | 0.02% |
| Eni SpA | 1,400,000 | 2.00% | 18/5/2031 | 1,307,196 | 0.03% |
| Eni SpA | 2,295,000 | 4.25% | 19/5/2033 | 2,408,908 | 0.06% |
| Eni SpA | 2,000,000 | 3.88% | 15/1/2034 | 2,048,425 | 0.05% |
| Eni SpA | 75,000 | 1.00% | 11/10/2034 | 59,195 | 0.00% |
| ERG SpA | 1,325,000 | 0.50% | 11/9/2027 | 1,242,554 | 0.03% |
| ERG SpA | 300,000 | 4.13% | 3/7/2030 | 308,863 | 0.01% |
| ERG SpA | 400,000 | 0.88% | 15/9/2031 | 337,594 | 0.01% |
| FinecoBank Banca Fineco SpA | 703,000 | 4.63% | 23/2/2029 | 732,813 | 0.02% |
| Generali | 1,100,000 | 4.13% | 4/5/2026 | 1,116,353 | 0.03% |
| Generali | 600,000 | 3.21% | 15/1/2029 | 608,152 | 0.02% |
| Generali | 700,000 | 3.88% | 29/1/2029 | 719,190 | 0.02% |
| Generali | 450,000 | 2.12% | 1/10/2030 | 424,107 | 0.01% |
| Generali | 1,287,000 | 2.43% | 14/7/2031 | 1,208,030 | 0.03% |
| Generali | 1,411,000 | 1.71% | 30/6/2032 | 1,236,606 | 0.03% |
| Generali | 900,000 | 5.80% | 6/7/2032 | 1,014,453 | 0.03% |
| Generali | 2,200,000 | 5.40% | 20/4/2033 | 2,444,631 | 0.06% |
| Generali | 1,400,000 | 5.27% | 12/9/2033 | 1,540,121 | 0.04% |
| Generali | 1,200,000 | 3.55% | 15/1/2034 | 1,220,476 | 0.03% |
| Generali | 1,347,000 | 4.16% | 3/1/2035 | 1,371,363 | 0.03% |
| Generali | 1,225,000 | 5.50% | 27/10/2047 | 1,294,320 | 0.03% |
| Generali | 2,500,000 | 4.25% | 14/12/2047 | 2,543,322 | 0.06% |
| Generali | 500,000 | 5.00% | 8/6/2048 | 524,732 | 0.01% |
| Iccrea Banca SpA | 700,000 | 6.38% | 20/9/2027 | 737,678 | 0.02% |
| Iccrea Banca SpA | 300,000 | 6.88% | 20/1/2028 | 322,096 | 0.01% |
| Iccrea Banca SpA | 700,000 | 4.25% | 5/2/2030 | 723,179 | 0.02% |
| Intesa Sanpaolo SpA | 2,050,000 | 0.63% | 24/2/2026 | 1,998,028 | 0.05% |
| Intesa Sanpaolo SpA | 3,500,000 | 4.00% | 19/5/2026 | 3,561,004 | 0.09% |
| Intesa Sanpaolo SpA | 3,200,000 | 1.00% | 19/11/2026 | 3,095,580 | 0.08% |
| Intesa Sanpaolo SpA | 625,000 | 4.38% | 29/8/2027 | 649,296 | 0.02% |
| Intesa Sanpaolo SpA | 500,000 | 4.75% | 6/9/2027 | 523,321 | 0.01% |
| Intesa Sanpaolo SpA | 2,010,000 | 5.00% | 8/3/2028 | 2,093,144 | 0.05% |
| Intesa Sanpaolo SpA | 1,050,000 | 0.75% | 16/3/2028 | 981,479 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Intesa Sanpaolo SpA | 965,000 | 1.75% | 20/3/2028 | 929,384 | 0.02% |
| Intesa Sanpaolo SpA | 1,250,000 | 5.25% | 13/1/2030 | 1,372,331 | 0.03% |
| Intesa Sanpaolo SpA | 1,650,000 | 4.88% | 19/5/2030 | 1,778,132 | 0.04% |
| Intesa Sanpaolo SpA | 1,241,000 | 3.63% | 16/10/2030 | 1,267,788 | 0.03% |
| Intesa Sanpaolo SpA | 500,000 | 1.35% | 24/2/2031 | 444,464 | 0.01% |
| Intesa Sanpaolo SpA | 1,750,000 | 5.13% | 29/8/2031 | 1,931,780 | 0.05% |
| Intesa Sanpaolo SpA | 2,100,000 | 3.85% | 16/9/2032 | 2,126,003 | 0.05% |
| Intesa Sanpaolo SpA | 1,575,000 | 5.63% | 8/3/2033 | 1,785,582 | 0.04% |
| Iren SpA | 200,000 | 1.50% | 24/10/2027 | 194,425 | 0.00% |
| Iren SpA | 800,000 | 0.88% | 14/10/2029 | 724,674 | 0.02% |
| Iren SpA | 400,000 | 0.25% | 17/1/2031 | 337,518 | 0.01% |
| Iren SpA | 1,247,000 | 3.88% | 22/7/2032 | 1,283,963 | 0.03% |
| Iren SpA | 900,000 | 3.63% | 23/9/2033 | 904,335 | 0.02% |
| Italgas SpA | 2,000,000 | 1.63% | 19/1/2027 | 1,960,045 | 0.05% |
| Italgas SpA | 1,000,000 | 0.00% | 16/2/2028 | 918,225 | 0.02% |
| Italgas SpA | 100,000 | 1.63% | 18/1/2029 | 95,352 | 0.00% |
| Italgas SpA | 1,600,000 | 3.13% | 8/2/2029 | 1,606,401 | 0.04% |
| Italgas SpA | 300,000 | 0.88% | 24/4/2030 | 269,604 | 0.01% |
| Italgas SpA | 250,000 | 1.00% | 11/12/2031 | 217,696 | 0.01% |
| Italgas SpA | 650,000 | 4.13% | 8/6/2032 | 676,644 | 0.02% |
| Italgas SpA | 400,000 | 0.50% | 16/2/2033 | 315,174 | 0.01% |
| Leasys SpA | 800,000 | 4.50% | 26/7/2026 | 817,246 | 0.02% |
| Leasys SpA | 2,200,000 | 4.63% | 16/2/2027 | 2,267,827 | 0.06% |
| Leasys SpA | 1,800,000 | 3.88% | 1/3/2028 | 1,827,098 | 0.05% |
| Mediobanca Banca di Credito Finanziario SpA | 800,000 | 0.88% | 15/1/2026 | 783,668 | 0.02% |
| Mediobanca Banca di Credito Finanziario SpA | 350,000 | 0.75% | 15/7/2027 | 330,823 | 0.01% |
| Mediobanca Banca di Credito Finanziario SpA | 900,000 | 1.00% | 8/9/2027 | 856,228 | 0.02% |
| Mediobanca Banca di Credito Finanziario SpA | 1,500,000 | 4.88% | 13/9/2027 | 1,549,276 | 0.04% |
| Mediobanca Banca di Credito Finanziario SpA | 1,100,000 | 4.75% | 14/3/2028 | 1,143,077 | 0.03% |
| Mediobanca Banca di Credito Finanziario SpA | 1,650,000 | 0.75% | 2/11/2028 | 1,551,353 | 0.04% |
| Mediobanca Banca di Credito Finanziario SpA | 850,000 | 4.63% | 7/2/2029 | 890,486 | 0.02% |
| Mediobanca Banca di Credito Finanziario SpA | 100,000 | 1.00% | 17/7/2029 | 93,165 | 0.00% |
| Mediobanca Banca di Credito Finanziario SpA | 800,000 | 4.38% | 1/2/2030 | 838,719 | 0.02% |
| Mediobanca Banca di Credito Finanziario SpA | 1,000,000 | 3.88% | 4/7/2030 | 1,027,190 | 0.03% |
| Mediobanca Banca di Credito Finanziario SpA | 1,200,000 | 3.00% | 15/1/2031 | 1,182,313 | 0.03% |
| Pirelli & C SpA | 650,000 | 4.25% | 18/1/2028 | 672,914 | 0.02% |
| Pirelli & C SpA | 200,000 | 3.88% | 2/7/2029 | 205,013 | 0.01% |
| Prysmian SpA | 1,000,000 | 3.63% | 28/11/2028 | 1,008,980 | 0.03% |
| Prysmian SpA | 500,000 | 3.88% | 28/11/2031 | 505,633 | 0.01% |
| Snam SpA | 2,000,000 | 4.50% | Perpetual | 2,041,995 | 0.05% |
| Snam SpA | 2,800,000 | 0.88% | 25/10/2026 | 2,710,790 | 0.07% |
| Snam SpA | 1,650,000 | 3.38% | 5/12/2026 | 1,663,684 | 0.04% |
| Snam SpA | 100,000 | 1.38% | 25/10/2027 | 96,453 | 0.00% |
| Snam SpA | 300,000 | 3.38% | 19/2/2028 | 304,173 | 0.01% |
| Snam SpA | 600,000 | 0.00% | 7/12/2028 | 534,763 | 0.01% |
| Snam SpA | 764,000 | 0.75% | 20/6/2029 | 692,990 | 0.02% |
| Snam SpA | 400,000 | 4.00% | 27/11/2029 | 415,121 | 0.01% |
| Snam SpA | 1,600,000 | 0.75% | 17/6/2030 | 1,409,178 | 0.04% |
| Snam SpA | 1,200,000 | 0.63% | 30/6/2031 | 1,016,369 | 0.03% |
| Snam SpA | 800,000 | 3.38% | 26/11/2031 | 800,632 | 0.02% |
| Snam SpA | 1,900,000 | 3.88% | 19/2/2034 | 1,943,250 | 0.05% |
| Snam SpA | 700,000 | 1.25% | 20/6/2034 | 577,240 | 0.01% |
| Snam SpA | 700,000 | 1.00% | 12/9/2034 | 554,798 | 0.01% |
| Terna - Rete Elettrica Nazionale | 1,050,000 | 1.00% | 10/4/2026 | 1,028,424 | 0.03% |
| Terna - Rete Elettrica Nazionale | 750,000 | 1.38% | 26/7/2027 | 725,364 | 0.02% |
| Terna - Rete Elettrica Nazionale | 2,700,000 | 3.63% | 21/4/2029 | 2,767,599 | 0.07% |
| Terna - Rete Elettrica Nazionale | 600,000 | 0.38% | 23/6/2029 | 535,930 | 0.01% |
| Terna - Rete Elettrica Nazionale | 1,400,000 | 0.38% | 25/9/2030 | 1,199,319 | 0.03% |
| Terna - Rete Elettrica Nazionale | 1,000,000 | 3.50% | 17/1/2031 | 1,015,313 | 0.03% |
| Terna - Rete Elettrica Nazionale | 200,000 | 0.75% | 24/7/2032 | 167,364 | 0.00% |
| Terna - Rete Elettrica Nazionale | 950,000 | 3.88% | 24/7/2033 | 980,879 | 0.02% |
| UniCredit SpA | 500,000 | 0.33% | 19/1/2026 | 488,150 | 0.01% |
| UniCredit SpA | 1,200,000 | 2.13% | 24/10/2026 | 1,189,680 | 0.03% |
| UniCredit SpA | 4,398,000 | 2.20% | 22/7/2027 | 4,349,718 | 0.11% |
| UniCredit SpA | 1,550,000 | 5.85% | 15/11/2027 | 1,630,101 | 0.04% |
| UniCredit SpA | 3,310,000 | 0.93% | 18/1/2028 | 3,183,789 | 0.08% |
| UniCredit SpA | 531,000 | 3.88% | 11/6/2028 | 540,845 | 0.01% |
| UniCredit SpA | 2,247,000 | 4.80% | 17/1/2029 | 2,368,941 | 0.06% |
| UniCredit SpA | 850,000 | 4.45% | 16/2/2029 | 882,740 | 0.02% |
| UniCredit SpA | 1,165,000 | 0.80% | 5/7/2029 | 1,081,259 | 0.03% |
| UniCredit SpA | 500,000 | 1.80% | 20/1/2030 | 468,275 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| UniCredit SpA | 2,200,000 | 4.60% | 14/2/2030 | 2,320,252 | 0.06% |
| UniCredit SpA | 1,900,000 | 0.85% | 19/1/2031 | 1,649,797 | 0.04% |
| UniCredit SpA | 1,350,000 | 4.30% | 23/1/2031 | 1,406,114 | 0.04% |
| UniCredit SpA | 400,000 | 1.63% | 18/1/2032 | 357,910 | 0.01% |
| UniCredit SpA | 1,500,000 | 4.00% | 5/3/2034 | 1,545,997 | 0.04% |
| UniCredit SpA | 2,000,000 | 4.20% | 11/6/2034 | 2,053,861 | 0.05% |
| | | | | 223,876,507 | 5.56% |
| Japan 1.55% (30 June 2024: 1.53%) | | | | | |
| Asahi Group Holdings Ltd. | 1,500,000 | 0.34% | 19/4/2027 | 1,421,138 | 0.03% |
| Asahi Group Holdings Ltd. | 1,750,000 | 0.54% | 23/10/2028 | 1,605,667 | 0.04% |
| Asahi Group Holdings Ltd. | 200,000 | 3.38% | 16/4/2029 | 203,340 | 0.00% |
| Asahi Group Holdings Ltd. | 900,000 | 3.46% | 16/4/2032 | 912,170 | 0.02% |
| East Japan Railway Co. | 300,000 | 3.25% | 8/9/2030 | 305,081 | 0.01% |
| East Japan Railway Co. | 800,000 | 3.98% | 5/9/2032 | 845,558 | 0.02% |
| East Japan Railway Co. | 700,000 | 1.85% | 13/4/2033 | 635,997 | 0.02% |
| East Japan Railway Co. | 200,000 | 0.77% | 15/9/2034 | 160,922 | 0.00% |
| East Japan Railway Co. | 1,500,000 | 3.53% | 4/9/2036 | 1,510,561 | 0.04% |
| East Japan Railway Co. | 1,200,000 | 1.10% | 15/9/2039 | 875,231 | 0.02% |
| East Japan Railway Co. | 1,000,000 | 4.11% | 22/2/2043 | 1,056,261 | 0.03% |
| East Japan Railway Co. | 1,000,000 | 4.39% | 5/9/2043 | 1,090,939 | 0.03% |
| JT International Financial Services BV | 500,000 | 1.00% | 26/11/2029 | 453,530 | 0.01% |
| JT International Financial Services BV | 1,450,000 | 3.63% | 11/4/2034 | 1,439,663 | 0.04% |
| JT International Financial Services BV | 300,000 | 2.38% | 7/4/2081 | 294,821 | 0.01% |
| JT International Financial Services BV | 200,000 | 2.88% | 7/10/2083 | 192,827 | 0.00% |
| Mitsubishi HC Capital UK plc | 800,000 | 3.62% | 2/8/2027 | 808,867 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 1,600,000 | 0.34% | 8/6/2027 | 1,543,448 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | 200,000 | 0.85% | 19/7/2029 | 181,997 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | 1,600,000 | 4.64% | 7/6/2031 | 1,711,499 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | 800,000 | 3.56% | 15/6/2032 | 813,622 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 458,000 | 3.56% | 5/9/2032 | 464,013 | 0.01% |
| Mizuho Financial Group, Inc. | 1,200,000 | 0.18% | 13/4/2026 | 1,162,208 | 0.03% |
| Mizuho Financial Group, Inc. | 2,610,000 | 1.63% | 8/4/2027 | 2,537,217 | 0.06% |
| Mizuho Financial Group, Inc. | 300,000 | 3.49% | 5/9/2027 | 305,143 | 0.01% |
| Mizuho Financial Group, Inc. | 300,000 | 1.60% | 10/4/2028 | 286,809 | 0.01% |
| Mizuho Financial Group, Inc. | 160,000 | 4.16% | 20/5/2028 | 165,853 | 0.00% |
| Mizuho Financial Group, Inc. | 1,500,000 | 0.47% | 6/9/2029 | 1,363,531 | 0.03% |
| Mizuho Financial Group, Inc. | 500,000 | 0.40% | 6/9/2029 | 441,724 | 0.01% |
| Mizuho Financial Group, Inc. | 600,000 | 0.80% | 15/4/2030 | 529,673 | 0.01% |
| Mizuho Financial Group, Inc. | 730,000 | 4.61% | 28/8/2030 | 779,766 | 0.02% |
| Mizuho Financial Group, Inc. | 2,050,000 | 0.69% | 7/10/2030 | 1,775,835 | 0.04% |
| Mizuho Financial Group, Inc. | 975,000 | 2.10% | 8/4/2032 | 892,509 | 0.02% |
| Mizuho Financial Group, Inc. | 2,161,000 | 4.03% | 5/9/2032 | 2,233,941 | 0.06% |
| Mizuho Financial Group, Inc. | 1,050,000 | 4.42% | 20/5/2033 | 1,113,248 | 0.03% |
| Mizuho Financial Group, Inc. | 1,000,000 | 3.98% | 21/5/2034 | 1,032,328 | 0.03% |
| Mizuho Financial Group, Inc. | 500,000 | 3.77% | 27/8/2034 | 508,000 | 0.01% |
| NIDEC Corp. | 2,400,000 | 0.05% | 30/3/2026 | 2,324,986 | 0.06% |
| Nissan Motor Co., Ltd. | 1,100,000 | 2.65% | 17/3/2026 | 1,091,839 | 0.03% |
| Nissan Motor Co., Ltd. | 869,000 | 3.20% | 17/9/2028 | 853,739 | 0.02% |
| NTT Finance Corp. | 1,700,000 | 0.40% | 13/12/2028 | 1,546,752 | 0.04% |
| NTT Finance Corp. | 1,500,000 | 0.34% | 3/3/2030 | 1,306,926 | 0.03% |
| NTT Finance Corp. | 100,000 | 3.36% | 12/3/2031 | 101,242 | 0.00% |
| ORIX Corp. | 570,000 | 1.92% | 20/4/2026 | 563,223 | 0.01% |
| ORIX Corp. | 300,000 | 4.48% | 1/6/2028 | 313,019 | 0.01% |
| ORIX Corp. | 300,000 | 3.78% | 29/5/2029 | 306,127 | 0.01% |
| ORIX Corp. | 750,000 | 3.45% | 22/10/2031 | 743,826 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 3,500,000 | 1.55% | 15/6/2026 | 3,438,280 | 0.09% |
| Sumitomo Mitsui Financial Group, Inc. | 400,000 | 0.30% | 28/10/2027 | 372,872 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 2,110,000 | 0.63% | 23/10/2029 | 1,883,436 | 0.05% |
| Sumitomo Mitsui Financial Group, Inc. | 300,000 | 4.49% | 12/6/2030 | 320,605 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 900,000 | 3.32% | 7/10/2031 | 903,258 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | 2,535,000 | 2.25% | 21/11/2026 | 2,515,079 | 0.06% |
| Takeda Pharmaceutical Co., Ltd. | 400,000 | 0.75% | 9/7/2027 | 380,615 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | 1,700,000 | 1.00% | 9/7/2029 | 1,564,679 | 0.04% |
| Takeda Pharmaceutical Co., Ltd. | 2,575,000 | 3.00% | 21/11/2030 | 2,560,571 | 0.06% |
| Takeda Pharmaceutical Co., Ltd. | 1,800,000 | 1.38% | 9/7/2032 | 1,581,882 | 0.04% |
| Takeda Pharmaceutical Co., Ltd. | 1,850,000 | 2.00% | 9/7/2040 | 1,472,347 | 0.04% |
| Toyota Motor Finance Netherlands BV | 800,000 | 3.13% | 11/1/2027 | 804,795 | 0.02% |
| Toyota Motor Finance Netherlands BV | 1,000,000 | 4.00% | 2/4/2027 | 1,024,610 | 0.03% |
| Toyota Motor Finance Netherlands BV | 700,000 | 3.13% | 11/7/2029 | 704,115 | 0.02% |
| | | | | 62,333,760 | 1.55% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Jersey 0.03% (30 June 2024: 0.03%) | | | | | |
| Aptiv Swiss Holdings Ltd. | 1,100,000 | 4.25% | 11/6/2036 | 1,114,799 | 0.03% |
| | | | | 1,114,799 | 0.03% |
| Luxembourg 0.88% (30 June 2024: 1.04%) | | | | | |
| Acef Holding SCA | 900,000 | 0.75% | 14/6/2028 | 829,160 | 0.02% |
| Acef Holding SCA | 1,300,000 | 1.25% | 26/4/2030 | 1,155,306 | 0.03% |
| ArcelorMittal SA | 1,000,000 | 4.88% | 26/9/2026 | 1,031,171 | 0.03% |
| AXA Logistics Europe Master SCA | 400,000 | 0.38% | 15/11/2026 | 380,783 | 0.01% |
| AXA Logistics Europe Master SCA | 150,000 | 0.88% | 15/11/2029 | 133,720 | 0.00% |
| Bevco Lux Sarl | 900,000 | 1.50% | 16/9/2027 | 860,311 | 0.02% |
| Bevco Lux Sarl | 500,000 | 1.00% | 16/1/2030 | 443,298 | 0.01% |
| Blackstone Property Partners Europe Holdings Sarl | 1,600,000 | 1.00% | 20/10/2026 | 1,536,749 | 0.04% |
| Blackstone Property Partners Europe Holdings Sarl | 610,000 | 1.25% | 26/4/2027 | 582,027 | 0.01% |
| Blackstone Property Partners Europe Holdings Sarl | 800,000 | 1.00% | 4/5/2028 | 736,269 | 0.02% |
| Blackstone Property Partners Europe Holdings Sarl | 1,050,000 | 1.75% | 12/3/2029 | 976,236 | 0.02% |
| Blackstone Property Partners Europe Holdings Sarl | 300,000 | 3.63% | 29/10/2029 | 299,802 | 0.01% |
| Blackstone Property Partners Europe Holdings Sarl | 2,150,000 | 1.63% | 20/4/2030 | 1,918,479 | 0.05% |
| CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund | 550,000 | 0.50% | 27/1/2028 | 507,753 | 0.01% |
| CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund | 828,000 | 0.90% | 12/10/2029 | 740,927 | 0.02% |
| Czech Gas Networks Investments Sarl | 400,000 | 0.45% | 8/9/2029 | 353,202 | 0.01% |
| Euroclear Holding NV | 500,000 | 1.38% | 16/6/2051 | 429,684 | 0.01% |
| Eurofins Scientific SE | 750,000 | 3.75% | 17/7/2026 | 755,062 | 0.02% |
| Eurofins Scientific SE | 500,000 | 4.00% | 6/7/2029 | 508,544 | 0.01% |
| Eurofins Scientific SE | 600,000 | 4.75% | 6/9/2030 | 630,253 | 0.02% |
| Eurofins Scientific SE | 700,000 | 0.88% | 19/5/2031 | 584,357 | 0.01% |
| JAB Holdings BV | 2,000,000 | 1.75% | 25/6/2026 | 1,969,712 | 0.05% |
| JAB Holdings BV | 2,600,000 | 1.00% | 20/12/2027 | 2,465,745 | 0.06% |
| JAB Holdings BV | 300,000 | 2.50% | 25/6/2029 | 294,247 | 0.01% |
| JAB Holdings BV | 500,000 | 4.75% | 29/6/2032 | 536,572 | 0.01% |
| JAB Holdings BV | 1,200,000 | 5.00% | 12/6/2033 | 1,309,648 | 0.03% |
| JAB Holdings BV | 1,000,000 | 4.38% | 25/4/2034 | 1,050,472 | 0.03% |
| JAB Holdings BV | 1,300,000 | 2.25% | 19/12/2039 | 1,041,932 | 0.03% |
| Nestle Finance International Ltd. | 400,000 | 3.50% | 17/1/2030 | 414,447 | 0.01% |
| Prologis International Funding II SA | 350,000 | 1.75% | 15/3/2028 | 337,516 | 0.01% |
| Prologis International Funding II SA | 625,000 | 0.88% | 9/7/2029 | 567,822 | 0.01% |
| Prologis International Funding II SA | 650,000 | 3.63% | 7/3/2030 | 659,467 | 0.02% |
| Prologis International Funding II SA | 625,000 | 2.38% | 14/11/2030 | 597,574 | 0.01% |
| Prologis International Funding II SA | 300,000 | 3.13% | 1/6/2031 | 296,724 | 0.01% |
| Prologis International Funding II SA | 625,000 | 1.63% | 17/6/2032 | 551,010 | 0.01% |
| Prologis International Funding II SA | 375,000 | 0.75% | 23/3/2033 | 301,785 | 0.01% |
| Prologis International Funding II SA | 100,000 | 3.70% | 7/10/2034 | 99,689 | 0.00% |
| Prologis International Funding II SA | 700,000 | 4.63% | 21/2/2035 | 750,272 | 0.02% |
| Prologis International Funding II SA | 550,000 | 4.38% | 1/7/2036 | 578,177 | 0.01% |
| Repsol Europe Finance Sarl | 800,000 | 3.63% | 5/9/2034 | 798,325 | 0.02% |
| Segro Capital Sarl | 750,000 | 1.88% | 23/3/2030 | 704,669 | 0.02% |
| SELP Finance Sarl | 500,000 | 1.50% | 20/12/2026 | 488,946 | 0.01% |
| SELP Finance Sarl | 1,307,000 | 3.75% | 10/8/2027 | 1,327,510 | 0.03% |
| SELP Finance Sarl | 734,000 | 0.88% | 27/5/2029 | 657,045 | 0.02% |
| SES SA | 800,000 | 1.63% | 22/3/2026 | 785,696 | 0.02% |
| SES SA | 700,000 | 0.88% | 4/11/2027 | 648,139 | 0.02% |
| SES SA | 950,000 | 3.50% | 14/1/2029 | 925,977 | 0.02% |
| | | | | 35,552,211 | 0.88% |
| Malta 0.02% (30 June 2024: 0.01%) | | | | | |
| Bank of Valletta plc | 797,000 | 10.00% | 6/12/2027 | 880,287 | 0.02% |
| | | | | 880,287 | 0.02% |
| Mexico 0.06% (30 June 2024: 0.05%) | | | | | |
| America Movil SAB de CV | 600,000 | 0.75% | 26/6/2027 | 572,785 | 0.02% |
| America Movil SAB de CV | 1,800,000 | 2.13% | 10/3/2028 | 1,767,986 | 0.04% |
| | | | | 2,340,771 | 0.06% |
| Netherlands 5.90% (30 June 2024: 7.41%) | | | | | |
| ABB Finance BV | 736,000 | 3.38% | 16/1/2031 | 755,008 | 0.02% |
| ABN AMRO Bank NV | 600,000 | 3.63% | 10/1/2026 | 606,058 | 0.01% |
| ABN AMRO Bank NV | 450,000 | 0.50% | 15/4/2026 | 437,638 | 0.01% |
| ABN AMRO Bank NV | 3,400,000 | 3.88% | 21/12/2026 | 3,476,640 | 0.09% |
| ABN AMRO Bank NV | 2,500,000 | 0.60% | 15/1/2027 | 2,388,822 | 0.06% |
| ABN AMRO Bank NV | 800,000 | 2.38% | 1/6/2027 | 792,262 | 0.02% |
| ABN AMRO Bank NV | 1,300,000 | 4.00% | 16/1/2028 | 1,340,032 | 0.03% |
| ABN AMRO Bank NV | 1,300,000 | 4.38% | 20/10/2028 | 1,362,981 | 0.03% |
| ABN AMRO Bank NV | 3,000,000 | 0.50% | 23/9/2029 | 2,652,946 | 0.07% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| ABN AMRO Bank NV | 1,600,000 | 4.25% | 21/2/2030 | 1,673,849 | 0.04% |
| ABN AMRO Bank NV | 900,000 | 3.00% | 1/10/2031 | 896,657 | 0.02% |
| ABN AMRO Bank NV | 2,500,000 | 3.88% | 15/1/2032 | 2,569,343 | 0.06% |
| ABN AMRO Bank NV | 300,000 | 3.00% | 1/6/2032 | 293,093 | 0.01% |
| ABN AMRO Bank NV | 1,500,000 | 5.13% | 22/2/2033 | 1,561,905 | 0.04% |
| ABN AMRO Bank NV | 1,400,000 | 1.00% | 2/6/2033 | 1,167,936 | 0.03% |
| ABN AMRO Bank NV | 900,000 | 5.50% | 21/9/2033 | 953,256 | 0.02% |
| ABN AMRO Bank NV | 1,100,000 | 1.25% | 20/1/2034 | 921,279 | 0.02% |
| ABN AMRO Bank NV | 1,500,000 | 4.50% | 21/11/2034 | 1,628,330 | 0.04% |
| ABN AMRO Bank NV | 1,000,000 | 4.38% | 16/7/2036 | 1,023,390 | 0.03% |
| Achmea Bank NV | 700,000 | 2.75% | 10/12/2027 | 698,685 | 0.02% |
| Achmea BV | 800,000 | 1.50% | 26/5/2027 | 779,122 | 0.02% |
| Achmea BV | 300,000 | 6.75% | 26/12/2043 | 342,790 | 0.01% |
| Achmea BV | 900,000 | 5.63% | 2/11/2044 | 957,215 | 0.02% |
| AGCO International Holdings BV | 500,000 | 0.80% | 6/10/2028 | 453,785 | 0.01% |
| Akzo Nobel NV | 500,000 | 1.13% | 8/4/2026 | 490,245 | 0.01% |
| Akzo Nobel NV | 569,000 | 1.50% | 28/3/2028 | 541,561 | 0.01% |
| Akzo Nobel NV | 700,000 | 1.63% | 14/4/2030 | 645,519 | 0.02% |
| Akzo Nobel NV | 1,050,000 | 2.00% | 28/3/2032 | 952,149 | 0.02% |
| Akzo Nobel NV | 1,200,000 | 4.00% | 24/5/2033 | 1,237,721 | 0.03% |
| Akzo Nobel NV | 400,000 | 3.75% | 16/9/2034 | 404,012 | 0.01% |
| Alcon Finance BV | 250,000 | 2.38% | 31/5/2028 | 246,198 | 0.01% |
| Amvest RCF Custodian BV | 350,000 | 3.88% | 25/3/2030 | 351,545 | 0.01% |
| Arcadis NV | 600,000 | 4.88% | 28/2/2028 | 627,465 | 0.02% |
| ASML Holding NV | 700,000 | 1.38% | 7/7/2026 | 687,818 | 0.02% |
| ASML Holding NV | 1,050,000 | 1.63% | 28/5/2027 | 1,027,565 | 0.03% |
| ASML Holding NV | 900,000 | 0.63% | 7/5/2029 | 826,236 | 0.02% |
| ASML Holding NV | 300,000 | 2.25% | 17/5/2032 | 290,653 | 0.01% |
| ASR Nederland NV | 275,000 | 3.63% | 12/12/2028 | 282,820 | 0.01% |
| ASR Nederland NV | 1,700,000 | 7.00% | 7/12/2043 | 2,014,634 | 0.05% |
| ASR Nederland NV | 800,000 | 3.38% | 2/5/2049 | 788,186 | 0.02% |
| Athora Netherlands NV | 600,000 | 5.38% | 31/8/2032 | 615,124 | 0.02% |
| Ayvens Bank NV | 1,400,000 | 0.25% | 23/2/2026 | 1,358,583 | 0.03% |
| Ayvens Bank NV | 1,400,000 | 0.25% | 7/9/2026 | 1,340,588 | 0.03% |
| BAT Netherlands Finance BV | 1,600,000 | 5.38% | 16/2/2031 | 1,754,637 | 0.04% |
| BMW Finance NV | 600,000 | 3.88% | 4/10/2028 | 621,377 | 0.02% |
| BMW Finance NV | 600,000 | 3.25% | 22/7/2030 | 613,271 | 0.02% |
| Brenntag Finance BV | 400,000 | 3.75% | 24/4/2028 | 408,516 | 0.01% |
| CETIN Group NV | 200,000 | 3.13% | 14/4/2027 | 199,084 | 0.00% |
| CNH Industrial NV | 1,000,000 | 3.75% | 11/6/2031 | 1,016,782 | 0.03% |
| Coloplast Finance BV | 950,000 | 2.25% | 19/5/2027 | 938,459 | 0.02% |
| Coloplast Finance BV | 400,000 | 2.75% | 19/5/2030 | 392,665 | 0.01% |
| Cooperatieve Rabobank UA | 2,300,000 | 1.25% | 23/3/2026 | 2,260,953 | 0.06% |
| Cooperatieve Rabobank UA | 1,500,000 | 0.25% | 30/10/2026 | 1,433,150 | 0.04% |
| Cooperatieve Rabobank UA | 3,900,000 | 3.91% | 3/11/2026 | 3,992,574 | 0.10% |
| Cooperatieve Rabobank UA | 2,000,000 | 1.38% | 3/2/2027 | 1,973,457 | 0.05% |
| Cooperatieve Rabobank UA | 1,200,000 | 0.38% | 1/12/2027 | 1,143,742 | 0.03% |
| Cooperatieve Rabobank UA | 2,800,000 | 4.63% | 27/1/2028 | 2,897,269 | 0.07% |
| Cooperatieve Rabobank UA | 400,000 | 0.88% | 5/5/2028 | 381,224 | 0.01% |
| Cooperatieve Rabobank UA | 2,800,000 | 4.23% | 25/4/2029 | 2,909,554 | 0.07% |
| Cooperatieve Rabobank UA | 1,000,000 | 4.00% | 10/1/2030 | 1,041,806 | 0.03% |
| Cooperatieve Rabobank UA | 900,000 | 1.13% | 7/5/2031 | 791,816 | 0.02% |
| Cooperatieve Rabobank UA | 1,000,000 | 3.88% | 30/11/2032 | 1,015,196 | 0.03% |
| Cooperatieve Rabobank UA | 600,000 | 0.63% | 25/2/2033 | 491,455 | 0.01% |
| Cooperatieve Rabobank UA | 2,400,000 | 3.82% | 26/7/2034 | 2,480,056 | 0.06% |
| CTP NV | 200,000 | 0.88% | 20/1/2026 | 196,019 | 0.00% |
| CTP NV | 718,000 | 0.63% | 27/9/2026 | 692,519 | 0.02% |
| CTP NV | 800,000 | 0.75% | 18/2/2027 | 761,297 | 0.02% |
| CTP NV | 600,000 | 1.25% | 21/6/2029 | 546,449 | 0.01% |
| CTP NV | 800,000 | 4.75% | 5/2/2030 | 835,164 | 0.02% |
| CTP NV | 1,200,000 | 1.50% | 27/9/2031 | 1,039,880 | 0.03% |
| Daimler Truck International Finance BV | 1,500,000 | 1.63% | 6/4/2027 | 1,462,034 | 0.04% |
| DSM BV | 600,000 | 0.75% | 28/9/2026 | 580,514 | 0.01% |
| DSM BV | 900,000 | 0.25% | 23/6/2028 | 825,612 | 0.02% |
| DSM BV | 1,200,000 | 0.63% | 23/6/2032 | 1,004,780 | 0.02% |
| DSM BV | 600,000 | 3.63% | 2/7/2034 | 608,215 | 0.01% |
| Enel Finance International NV | 838,000 | 4.00% | 20/2/2031 | 874,208 | 0.02% |
| Enel Finance International NV | 575,000 | 4.50% | 20/2/2043 | 600,697 | 0.01% |
| Essity Capital BV | 400,000 | 0.25% | 15/9/2029 | 351,302 | 0.01% |
| Euronext NV | 1,355,000 | 0.13% | 17/5/2026 | 1,310,459 | 0.03% |
| Euronext NV | 1,900,000 | 1.13% | 12/6/2029 | 1,768,094 | 0.04% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|-------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Euronext NV | 1,200,000 | 0.75% | 17/5/2031 | 1,039,134 | 0.03% |
| Euronext NV | 300,000 | 1.50% | 17/5/2041 | 224,819 | 0.01% |
| EXOR NV | 1,000,000 | 1.75% | 18/1/2028 | 971,213 | 0.02% |
| EXOR NV | 500,000 | 2.25% | 29/4/2030 | 481,963 | 0.01% |
| EXOR NV | 1,525,000 | 0.88% | 19/1/2031 | 1,322,526 | 0.03% |
| EXOR NV | 650,000 | 3.75% | 14/2/2033 | 653,044 | 0.02% |
| EXOR NV | 800,000 | 1.75% | 14/10/2034 | 673,022 | 0.02% |
| H&M Finance BV | 600,000 | 4.88% | 25/10/2031 | 642,750 | 0.02% |
| Heineken NV | 1,200,000 | 1.00% | 4/5/2026 | 1,174,363 | 0.03% |
| Heineken NV | 1,000,000 | 3.63% | 15/11/2026 | 1,018,287 | 0.03% |
| Heineken NV | 1,300,000 | 1.38% | 29/1/2027 | 1,267,577 | 0.03% |
| Heineken NV | 400,000 | 1.25% | 17/3/2027 | 388,084 | 0.01% |
| Heineken NV | 700,000 | 1.50% | 3/10/2029 | 660,832 | 0.02% |
| Heineken NV | 935,000 | 2.25% | 30/3/2030 | 906,578 | 0.02% |
| Heineken NV | 700,000 | 3.88% | 23/9/2030 | 734,072 | 0.02% |
| Heineken NV | 1,900,000 | 1.75% | 17/3/2031 | 1,772,263 | 0.04% |
| Heineken NV | 650,000 | 1.25% | 7/5/2033 | 566,124 | 0.01% |
| Heineken NV | 1,300,000 | 4.13% | 23/3/2035 | 1,382,491 | 0.03% |
| Heineken NV | 1,200,000 | 3.81% | 4/7/2036 | 1,224,740 | 0.03% |
| Heineken NV | 800,000 | 1.75% | 7/5/2040 | 630,286 | 0.02% |
| IMCD NV | 500,000 | 2.13% | 31/3/2027 | 487,322 | 0.01% |
| IMCD NV | 750,000 | 4.88% | 18/9/2028 | 787,120 | 0.02% |
| IMCD NV | 300,000 | 3.63% | 30/4/2030 | 300,031 | 0.01% |
| ING Bank NV | 900,000 | 4.13% | 2/10/2026 | 922,401 | 0.02% |
| ING Groep NV | 2,700,000 | 2.13% | 10/1/2026 | 2,683,667 | 0.07% |
| ING Groep NV | 2,300,000 | 1.25% | 16/2/2027 | 2,257,657 | 0.06% |
| ING Groep NV | 2,500,000 | 4.88% | 14/11/2027 | 2,587,864 | 0.06% |
| ING Groep NV | 300,000 | 1.38% | 11/1/2028 | 286,852 | 0.01% |
| ING Groep NV | 1,700,000 | 2.00% | 20/9/2028 | 1,641,190 | 0.04% |
| ING Groep NV | 2,400,000 | 0.38% | 29/9/2028 | 2,235,787 | 0.06% |
| ING Groep NV | 300,000 | 0.25% | 18/2/2029 | 274,613 | 0.01% |
| ING Groep NV | 4,000,000 | 4.50% | 23/5/2029 | 4,175,766 | 0.10% |
| ING Groep NV | 700,000 | 3.88% | 12/8/2029 | 718,576 | 0.02% |
| ING Groep NV | 2,500,000 | 0.25% | 1/2/2030 | 2,219,740 | 0.05% |
| ING Groep NV | 1,700,000 | 2.50% | 15/11/2030 | 1,638,473 | 0.04% |
| ING Groep NV | 700,000 | 0.88% | 29/11/2030 | 627,951 | 0.02% |
| ING Groep NV | 1,500,000 | 1.75% | 16/2/2031 | 1,390,174 | 0.03% |
| ING Groep NV | 1,700,000 | 2.13% | 26/5/2031 | 1,676,503 | 0.04% |
| ING Groep NV | 700,000 | 0.88% | 9/6/2032 | 661,544 | 0.02% |
| ING Groep NV | 2,200,000 | 1.00% | 16/11/2032 | 2,062,835 | 0.05% |
| ING Groep NV | 1,300,000 | 4.13% | 24/8/2033 | 1,323,711 | 0.03% |
| ING Groep NV | 2,400,000 | 5.25% | 14/11/2033 | 2,682,485 | 0.07% |
| ING Groep NV | 2,000,000 | 4.75% | 23/5/2034 | 2,162,991 | 0.05% |
| ING Groep NV | 1,900,000 | 4.38% | 15/8/2034 | 1,948,947 | 0.05% |
| ING Groep NV | 2,000,000 | 4.00% | 12/2/2035 | 2,060,640 | 0.05% |
| ING Groep NV | 700,000 | 5.00% | 20/2/2035 | 738,315 | 0.02% |
| ING Groep NV | 1,500,000 | 4.25% | 26/8/2035 | 1,526,249 | 0.04% |
| ING Groep NV | 3,300,000 | 3.75% | 3/9/2035 | 3,323,959 | 0.08% |
| JAB Holdings BV | 1,500,000 | 1.00% | 14/7/2031 | 1,307,563 | 0.03% |
| JDE Peet's NV | 300,000 | 0.00% | 16/1/2026 | 291,739 | 0.01% |
| JDE Peet's NV | 700,000 | 0.63% | 9/2/2028 | 651,228 | 0.02% |
| JDE Peet's NV | 1,500,000 | 0.50% | 16/1/2029 | 1,348,063 | 0.03% |
| JDE Peet's NV | 400,000 | 4.13% | 23/1/2030 | 414,230 | 0.01% |
| JDE Peet's NV | 1,400,000 | 1.13% | 16/6/2033 | 1,147,071 | 0.03% |
| JDE Peet's NV | 800,000 | 4.50% | 23/1/2034 | 843,438 | 0.02% |
| Koninklijke Ahold Delhaize NV | 300,000 | 1.13% | 19/3/2026 | 294,915 | 0.01% |
| Koninklijke Ahold Delhaize NV | 1,035,000 | 1.75% | 2/4/2027 | 1,015,101 | 0.03% |
| Koninklijke Ahold Delhaize NV | 600,000 | 3.50% | 4/4/2028 | 613,402 | 0.02% |
| Koninklijke Ahold Delhaize NV | 1,600,000 | 0.38% | 18/3/2030 | 1,406,187 | 0.03% |
| Koninklijke Ahold Delhaize NV | 700,000 | 3.88% | 11/3/2036 | 716,689 | 0.02% |
| Koninklijke KPN NV | 700,000 | 1.13% | 11/9/2028 | 657,642 | 0.02% |
| Koninklijke KPN NV | 600,000 | 3.88% | 3/7/2031 | 625,416 | 0.02% |
| Koninklijke KPN NV | 1,800,000 | 0.88% | 14/12/2032 | 1,503,585 | 0.04% |
| Koninklijke KPN NV | 700,000 | 0.88% | 15/11/2033 | 569,377 | 0.01% |
| Koninklijke KPN NV | 2,200,000 | 3.88% | 16/2/2036 | 2,250,047 | 0.06% |
| Koninklijke Philips NV | 2,800,000 | 0.50% | 22/5/2026 | 2,717,530 | 0.07% |
| Koninklijke Philips NV | 400,000 | 1.88% | 5/5/2027 | 391,437 | 0.01% |
| Koninklijke Philips NV | 300,000 | 1.38% | 2/5/2028 | 285,852 | 0.01% |
| Koninklijke Philips NV | 1,300,000 | 2.13% | 5/11/2029 | 1,252,396 | 0.03% |
| Koninklijke Philips NV | 900,000 | 4.25% | 8/9/2031 | 947,252 | 0.02% |
| Koninklijke Philips NV | 300,000 | 3.75% | 31/5/2032 | 306,437 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Koninklijke Philips NV | 700,000 | 2.63% | 5/5/2033 | 656,123 | 0.02% |
| LKQ Dutch Bond BV | 400,000 | 4.13% | 13/3/2031 | 409,260 | 0.01% |
| Louis Dreyfus Co. Finance BV | 1,000,000 | 1.63% | 28/4/2028 | 953,749 | 0.02% |
| Louis Dreyfus Co. Finance BV | 1,100,000 | 3.50% | 22/10/2031 | 1,099,262 | 0.03% |
| Lseg Netherlands BV | 350,000 | 4.23% | 29/9/2030 | 371,374 | 0.01% |
| Mercedes-Benz International Finance BV | 1,700,000 | 3.50% | 30/5/2026 | 1,718,251 | 0.04% |
| Mercedes-Benz International Finance BV | 2,350,000 | 3.25% | 15/11/2030 | 2,367,481 | 0.06% |
| Mercedes-Benz International Finance BV | 400,000 | 3.70% | 30/5/2031 | 412,814 | 0.01% |
| Mercedes-Benz International Finance BV | 900,000 | 3.25% | 10/1/2032 | 903,121 | 0.02% |
| Mondelez International Holdings Netherlands BV | 300,000 | 0.63% | 9/9/2032 | 246,880 | 0.01% |
| MSD Netherlands Capital BV | 900,000 | 3.75% | 30/5/2054 | 888,607 | 0.02% |
| Nationale-Nederlanden Bank NV | 600,000 | 0.50% | 21/9/2028 | 546,577 | 0.01% |
| NE Property BV | 200,000 | 2.00% | 20/1/2030 | 185,119 | 0.00% |
| NIBC Bank NV | 700,000 | 0.25% | 9/9/2026 | 669,571 | 0.02% |
| NIBC Bank NV | 1,300,000 | 0.88% | 24/6/2027 | 1,234,064 | 0.03% |
| NIBC Bank NV | 1,100,000 | 6.00% | 16/11/2028 | 1,207,746 | 0.03% |
| NN Group NV | 1,100,000 | 4.50% | Perpetual | 1,106,827 | 0.03% |
| NN Group NV | 500,000 | 1.63% | 1/6/2027 | 490,360 | 0.01% |
| NN Group NV | 1,200,000 | 0.88% | 23/11/2031 | 1,033,544 | 0.03% |
| NN Group NV | 1,250,000 | 5.25% | 1/3/2043 | 1,344,958 | 0.03% |
| NN Group NV | 1,050,000 | 6.00% | 3/11/2043 | 1,179,725 | 0.03% |
| NN Group NV | 950,000 | 4.63% | 13/1/2048 | 987,030 | 0.02% |
| Novo Nordisk Finance Netherlands BV | 600,000 | 1.38% | 31/3/2030 | 558,715 | 0.01% |
| PACCAR Financial Europe BV | 800,000 | 3.38% | 15/5/2026 | 806,779 | 0.02% |
| Pluxee NV | 1,700,000 | 3.50% | 4/9/2028 | 1,716,991 | 0.04% |
| Pluxee NV | 400,000 | 3.75% | 4/9/2032 | 403,172 | 0.01% |
| PostNL NV | 400,000 | 0.63% | 23/9/2026 | 385,396 | 0.01% |
| PostNL NV | 300,000 | 4.75% | 12/6/2031 | 311,084 | 0.01% |
| Prosus NV | 600,000 | 1.21% | 19/1/2026 | 587,402 | 0.01% |
| Prosus NV | 100,000 | 2.09% | 19/1/2030 | 93,012 | 0.00% |
| Prosus NV | 1,000,000 | 2.78% | 19/1/2034 | 897,873 | 0.02% |
| Rentokil Initial Finance BV | 725,000 | 3.88% | 27/6/2027 | 739,493 | 0.02% |
| Rentokil Initial Finance BV | 900,000 | 4.38% | 27/6/2030 | 937,979 | 0.02% |
| Repsol International Finance BV | 1,470,000 | 3.75% | Perpetual | 1,469,474 | 0.04% |
| Repsol International Finance BV | 920,000 | 2.50% | Perpetual | 897,745 | 0.02% |
| Sagax Euro Mtn NL BV | 500,000 | 1.63% | 24/2/2026 | 491,327 | 0.01% |
| Sandoz Finance BV | 900,000 | 3.97% | 17/4/2027 | 922,459 | 0.02% |
| Sandoz Finance BV | 750,000 | 3.25% | 12/9/2029 | 756,148 | 0.02% |
| Sandoz Finance BV | 800,000 | 4.22% | 17/4/2030 | 838,602 | 0.02% |
| Sandoz Finance BV | 550,000 | 4.50% | 17/11/2033 | 589,804 | 0.01% |
| Sartorius Finance BV | 400,000 | 4.25% | 14/9/2026 | 408,550 | 0.01% |
| Sartorius Finance BV | 400,000 | 4.50% | 14/9/2032 | 421,034 | 0.01% |
| Shell International Finance BV | 900,000 | 2.50% | 24/3/2026 | 899,323 | 0.02% |
| Shell International Finance BV | 500,000 | 0.13% | 8/11/2027 | 465,766 | 0.01% |
| Shell International Finance BV | 1,575,000 | 1.50% | 7/4/2028 | 1,514,577 | 0.04% |
| Shell International Finance BV | 500,000 | 1.25% | 12/5/2028 | 477,167 | 0.01% |
| Shell International Finance BV | 793,000 | 0.75% | 15/8/2028 | 741,016 | 0.02% |
| Shell International Finance BV | 1,200,000 | 0.50% | 8/11/2031 | 1,013,645 | 0.02% |
| Shell International Finance BV | 1,300,000 | 1.25% | 11/11/2032 | 1,124,241 | 0.03% |
| Siemens Energy Finance BV | 800,000 | 4.25% | 5/4/2029 | 827,594 | 0.02% |
| Siemens Financieringsmaatschappij NV | 1,900,000 | 2.50% | 8/9/2027 | 1,902,609 | 0.05% |
| Siemens Financieringsmaatschappij NV | 1,400,000 | 1.00% | 25/2/2030 | 1,285,763 | 0.03% |
| Siemens Financieringsmaatschappij NV | 1,500,000 | 3.00% | 8/9/2033 | 1,493,378 | 0.04% |
| Sika Capital BV | 1,700,000 | 3.75% | 3/5/2030 | 1,753,692 | 0.04% |
| Toyota Motor Finance Netherlands BV | 1,778,000 | 3.38% | 13/1/2026 | 1,789,144 | 0.04% |
| Toyota Motor Finance Netherlands BV | 260,000 | 3.50% | 13/1/2028 | 264,672 | 0.01% |
| Unilever Finance Netherlands BV | 1,100,000 | 1.25% | 28/2/2031 | 999,685 | 0.02% |
| Unilever Finance Netherlands BV | 1,200,000 | 3.25% | 15/2/2032 | 1,222,837 | 0.03% |
| Unilever Finance Netherlands BV | 900,000 | 2.25% | 16/5/2034 | 842,582 | 0.02% |
| Universal Music Group NV | 1,675,000 | 3.00% | 30/6/2027 | 1,681,883 | 0.04% |
| Universal Music Group NV | 800,000 | 3.75% | 30/6/2032 | 819,235 | 0.02% |
| Vestas Wind Systems Finance BV | 400,000 | 1.50% | 15/6/2029 | 371,269 | 0.01% |
| Vestas Wind Systems Finance BV | 400,000 | 2.00% | 15/6/2034 | 345,450 | 0.01% |
| Vesteda Finance BV | 1,000,000 | 2.00% | 10/7/2026 | 986,366 | 0.02% |
| Vesteda Finance BV | 418,000 | 1.50% | 24/5/2027 | 403,823 | 0.01% |
| Vesteda Finance BV | 500,000 | 0.75% | 18/10/2031 | 420,649 | 0.01% |
| Vesteda Finance BV | 600,000 | 4.00% | 7/5/2032 | 618,745 | 0.02% |
| VIA Outlets BV | 950,000 | 1.75% | 15/11/2028 | 898,382 | 0.02% |
| Viterra Finance BV | 1,688,000 | 1.00% | 24/9/2028 | 1,559,976 | 0.04% |
| Wolters Kluwer NV | 1,602,000 | 3.00% | 23/9/2026 | 1,608,902 | 0.04% |
| Wolters Kluwer NV | 1,200,000 | 1.50% | 22/3/2027 | 1,170,426 | 0.03% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Wolters Kluwer NV | 400,000 | 0.25% | 30/3/2028 | 370,078 | 0.01% |
| Wolters Kluwer NV | 1,325,000 | 0.75% | 3/7/2030 | 1,181,642 | 0.03% |
| Wolters Kluwer NV | 1,000,000 | 3.75% | 3/4/2031 | 1,037,853 | 0.03% |
| | | | | 237,707,910 | 5.90% |
| New Zealand 0.19% (30 June 2024: 0.20%) | | | | | |
| ANZ New Zealand Int'l Ltd. | 750,000 | 0.20% | 23/9/2027 | 698,860 | 0.02% |
| ANZ New Zealand Int'l Ltd. | 1,000,000 | 3.53% | 24/1/2028 | 1,018,078 | 0.03% |
| ASB Bank Ltd. | 200,000 | 4.50% | 16/3/2027 | 207,092 | 0.00% |
| ASB Bank Ltd. | 2,523,000 | 0.25% | 8/9/2028 | 2,288,909 | 0.06% |
| Bank of New Zealand | 600,000 | 3.66% | 17/7/2029 | 613,992 | 0.02% |
| Chorus Ltd. | 200,000 | 0.88% | 5/12/2026 | 192,566 | 0.00% |
| Chorus Ltd. | 200,000 | 3.63% | 7/9/2029 | 204,071 | 0.00% |
| Westpac Securities NZ Ltd. | 900,000 | 1.10% | 24/3/2026 | 878,474 | 0.02% |
| Westpac Securities NZ Ltd. | 1,320,000 | 0.43% | 14/12/2026 | 1,260,769 | 0.03% |
| Westpac Securities NZ Ltd. | 300,000 | 0.10% | 13/7/2027 | 280,441 | 0.01% |
| | | | | 7,643,252 | 0.19% |
| Norway 0.73% (30 June 2024: 0.73%) | | | | | |
| Aker BP A.S.A | 1,000,000 | 1.13% | 12/5/2029 | 912,534 | 0.02% |
| Aker BP A.S.A | 1,000,000 | 4.00% | 29/5/2032 | 1,014,389 | 0.02% |
| DNB Bank A.S.A | 600,000 | 3.63% | 16/2/2027 | 605,126 | 0.01% |
| DNB Bank A.S.A | 2,750,000 | 3.13% | 21/9/2027 | 2,766,909 | 0.07% |
| DNB Bank A.S.A | 2,400,000 | 0.38% | 18/1/2028 | 2,287,919 | 0.06% |
| DNB Bank A.S.A | 2,345,000 | 4.50% | 19/7/2028 | 2,434,791 | 0.06% |
| DNB Bank A.S.A | 1,325,000 | 0.25% | 23/2/2029 | 1,216,531 | 0.03% |
| DNB Bank A.S.A | 1,500,000 | 4.00% | 14/3/2029 | 1,552,621 | 0.04% |
| DNB Bank A.S.A | 1,508,000 | 4.63% | 1/11/2029 | 1,591,878 | 0.04% |
| DNB Bank A.S.A | 2,500,000 | 3.00% | 29/11/2030 | 2,487,055 | 0.06% |
| DNB Bank A.S.A | 900,000 | 4.63% | 28/2/2033 | 930,286 | 0.02% |
| DNB Bank A.S.A | 960,000 | 5.00% | 13/9/2033 | 1,008,918 | 0.02% |
| Public Property Invest A.S. | 400,000 | 4.63% | 12/3/2030 | 400,073 | 0.01% |
| Santander Consumer Bank A.S. | 500,000 | 0.13% | 14/4/2026 | 483,669 | 0.01% |
| Sparebank 1 Oestlandet | 815,000 | 1.75% | 27/4/2027 | 794,889 | 0.02% |
| Sparebank 1 Oestlandet | 300,000 | 0.13% | 3/3/2028 | 274,674 | 0.01% |
| Sparebank 1 Oestlandet | 1,100,000 | 3.63% | 30/5/2029 | 1,127,050 | 0.03% |
| SpareBank 1 SMN | 1,150,000 | 0.13% | 11/9/2026 | 1,100,733 | 0.03% |
| SpareBank 1 SMN | 300,000 | 0.01% | 18/2/2028 | 274,660 | 0.01% |
| SpareBank 1 SMN | 600,000 | 3.50% | 23/5/2029 | 613,382 | 0.02% |
| SpareBank 1 Sor-Norge A.S.A | 500,000 | 0.25% | 9/11/2026 | 477,465 | 0.01% |
| SpareBank 1 Sor-Norge A.S.A | 1,350,000 | 0.38% | 15/7/2027 | 1,298,107 | 0.03% |
| SpareBank 1 Sor-Norge A.S.A | 1,000,000 | 3.75% | 23/11/2027 | 1,023,147 | 0.03% |
| SpareBank 1 Sor-Norge A.S.A | 434,000 | 4.88% | 24/8/2028 | 458,466 | 0.01% |
| SpareBank 1 Sor-Norge A.S.A | 1,800,000 | 3.63% | 12/3/2029 | 1,840,810 | 0.05% |
| Variable Energi A.S.A | 500,000 | 5.50% | 4/5/2029 | 537,336 | 0.01% |
| | | | | 29,513,418 | 0.73% |
| Poland 0.12% (30 June 2024: 0.04%) | | | | | |
| Bank Polska Kasa Opieki SA | 1,000,000 | 4.00% | 24/9/2030 | 1,000,323 | 0.02% |
| mBank SA | 600,000 | 4.03% | 27/9/2030 | 603,563 | 0.02% |
| ORLEN SA | 300,000 | 1.13% | 27/5/2028 | 279,391 | 0.01% |
| ORLEN SA | 500,000 | 4.75% | 13/7/2030 | 529,413 | 0.01% |
| Powszechna Kasa Oszczednosci Bank Polski SA | 1,000,000 | 3.88% | 12/9/2027 | 1,004,063 | 0.02% |
| Powszechna Kasa Oszczednosci Bank Polski SA | 600,000 | 4.50% | 18/6/2029 | 615,501 | 0.02% |
| Tauron Polska Energia SA | 700,000 | 2.38% | 5/7/2027 | 675,797 | 0.02% |
| | | | | 4,708,051 | 0.12% |
| Portugal 0.47% (30 June 2024: 0.41%) | | | | | |
| Banco Comercial Portugues SA | 600,000 | 1.13% | 12/2/2027 | 588,613 | 0.01% |
| Banco Comercial Portugues SA | 500,000 | 1.75% | 7/4/2028 | 485,688 | 0.01% |
| Brisa-Concessao Rodoviaria SA | 600,000 | 2.38% | 10/5/2027 | 593,771 | 0.01% |
| EDP Finance BV | 1,100,000 | 1.63% | 26/1/2026 | 1,090,081 | 0.03% |
| EDP Finance BV | 500,000 | 0.38% | 16/9/2026 | 480,757 | 0.01% |
| EDP Finance BV | 1,100,000 | 1.50% | 22/11/2027 | 1,061,716 | 0.03% |
| EDP Finance BV | 1,000,000 | 1.88% | 21/9/2029 | 950,408 | 0.02% |
| EDP Finance BV | 1,000,000 | 3.88% | 11/3/2030 | 1,033,048 | 0.03% |
| EDP SA | 700,000 | 2.88% | 1/6/2026 | 701,706 | 0.02% |
| EDP SA | 800,000 | 1.63% | 15/4/2027 | 781,681 | 0.02% |
| EDP SA | 500,000 | 3.88% | 26/6/2028 | 515,628 | 0.01% |
| EDP Servicios Financieros Espana SA | 2,300,000 | 4.13% | 4/4/2029 | 2,398,595 | 0.06% |
| EDP Servicios Financieros Espana SA | 1,300,000 | 3.50% | 16/7/2030 | 1,319,049 | 0.03% |
| EDP Servicios Financieros Espana SA | 1,400,000 | 4.38% | 4/4/2032 | 1,482,599 | 0.04% |
| Fidelidade - Co. de Seguros SA | 800,000 | 4.25% | 4/9/2031 | 804,249 | 0.02% |
| Floene Energias SA | 600,000 | 4.88% | 3/7/2028 | 628,683 | 0.02% |
| Novo Banco SA | 1,000,000 | 4.25% | 8/3/2028 | 1,025,061 | 0.03% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Novo Banco SA | 1,400,000 | 3.50% | 9/3/2029 | 1,413,925 | 0.04% |
| Ren Finance BV | 1,450,000 | 1.75% | 18/1/2028 | 1,399,331 | 0.03% |
| Ren Finance BV | 100,000 | 0.50% | 16/4/2029 | 89,398 | 0.00% |
| Ren Finance BV | 200,000 | 3.50% | 27/2/2032 | 200,531 | 0.00% |
| | | | | 19,044,518 | 0.47% |
| Romania 0.08% (30 June 2024: 0.04%) | | | | | |
| Banca Comerciala Romana SA | 400,000 | 7.63% | 19/5/2027 | 420,074 | 0.01% |
| NE Property BV | 400,000 | 1.88% | 9/10/2026 | 390,729 | 0.01% |
| NE Property BV | 300,000 | 3.38% | 14/7/2027 | 300,004 | 0.01% |
| NE Property BV | 2,200,000 | 4.25% | 21/1/2032 | 2,252,591 | 0.05% |
| | | | | 3,363,398 | 0.08% |
| Singapore 0.01% (30 June 2024: 0.00%) | | | | | |
| CapitalLand Ascendas | 600,000 | 0.75% | 23/6/2028 | 540,563 | 0.01% |
| | | | | 540,563 | 0.01% |
| Slovakia 0.03% (30 June 2024: 0.01%) | | | | | |
| Slovenska Sporitelna A.S. | 300,000 | 5.38% | 4/10/2028 | 314,360 | 0.01% |
| Tatra Banka A.S. | 800,000 | 4.97% | 29/4/2030 | 834,196 | 0.02% |
| | | | | 1,148,556 | 0.03% |
| Slovenia 0.04% (30 June 2024: 0.02%) | | | | | |
| Nova Ljubljanska Banka d.d. | 500,000 | 7.13% | 27/6/2027 | 529,471 | 0.01% |
| Nova Ljubljanska Banka d.d. | 600,000 | 4.50% | 29/5/2030 | 618,394 | 0.02% |
| OTP Banka d.d. | 300,000 | 4.75% | 3/4/2028 | 305,146 | 0.01% |
| | | | | 1,453,011 | 0.04% |
| South Africa 0.12% (30 June 2024: 0.11%) | | | | | |
| Anglo American Capital plc | 1,000,000 | 1.63% | 11/3/2026 | 986,481 | 0.03% |
| Anglo American Capital plc | 1,100,000 | 5.00% | 15/3/2031 | 1,188,485 | 0.03% |
| Anglo American Capital plc | 1,300,000 | 4.13% | 15/3/2032 | 1,342,207 | 0.03% |
| Anglo American Capital plc | 1,100,000 | 4.75% | 21/9/2032 | 1,177,141 | 0.03% |
| | | | | 4,694,314 | 0.12% |
| Spain 5.81% (30 June 2024: 6.03%) | | | | | |
| Abanca Corp. Bancaria SA | 1,700,000 | 0.50% | 8/9/2027 | 1,633,657 | 0.04% |
| Abanca Corp. Bancaria SA | 1,200,000 | 5.25% | 14/9/2028 | 1,265,271 | 0.03% |
| Abanca Corp. Bancaria SA | 600,000 | 5.88% | 2/4/2030 | 659,768 | 0.02% |
| Abertis Infraestructuras SA | 2,700,000 | 1.38% | 20/5/2026 | 2,653,213 | 0.07% |
| Abertis Infraestructuras SA | 900,000 | 1.00% | 27/2/2027 | 869,045 | 0.02% |
| Abertis Infraestructuras SA | 1,300,000 | 2.38% | 27/9/2027 | 1,283,168 | 0.03% |
| Abertis Infraestructuras SA | 1,300,000 | 4.13% | 31/1/2028 | 1,341,753 | 0.03% |
| Abertis Infraestructuras SA | 1,300,000 | 1.25% | 7/2/2028 | 1,232,839 | 0.03% |
| Abertis Infraestructuras SA | 1,100,000 | 2.25% | 29/3/2029 | 1,071,582 | 0.03% |
| Abertis Infraestructuras SA | 600,000 | 1.63% | 15/7/2029 | 564,617 | 0.01% |
| Abertis Infraestructuras SA | 1,100,000 | 4.13% | 7/8/2029 | 1,144,392 | 0.03% |
| Abertis Infraestructuras SA | 1,200,000 | 3.00% | 27/3/2031 | 1,192,816 | 0.03% |
| Abertis Infraestructuras SA | 500,000 | 1.88% | 26/3/2032 | 457,737 | 0.01% |
| Acciona Energia Financiacion Filiales SA | 600,000 | 0.38% | 7/10/2027 | 563,068 | 0.01% |
| Acciona Energia Financiacion Filiales SA | 400,000 | 3.75% | 25/4/2030 | 403,100 | 0.01% |
| Acciona Energia Financiacion Filiales SA | 900,000 | 5.13% | 23/4/2031 | 956,956 | 0.02% |
| Acciona Energia Financiacion Filiales SA | 400,000 | 1.38% | 26/1/2032 | 342,795 | 0.01% |
| Amadeus IT Group SA | 200,000 | 1.50% | 18/9/2026 | 196,583 | 0.00% |
| Amadeus IT Group SA | 700,000 | 2.88% | 20/5/2027 | 701,787 | 0.02% |
| Amadeus IT Group SA | 600,000 | 1.88% | 24/9/2028 | 579,668 | 0.01% |
| Amadeus IT Group SA | 1,500,000 | 3.50% | 21/3/2029 | 1,527,384 | 0.04% |
| Atradius Credito y Cauccion SA de Seguros y Reaseguros | 300,000 | 5.00% | 17/4/2034 | 318,707 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | 2,100,000 | 1.00% | 21/6/2026 | 2,047,217 | 0.05% |
| Banco Bilbao Vizcaya Argentaria SA | 400,000 | 0.38% | 15/11/2026 | 383,029 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | 2,200,000 | 0.50% | 14/1/2027 | 2,101,604 | 0.05% |
| Banco Bilbao Vizcaya Argentaria SA | 1,400,000 | 3.50% | 10/2/2027 | 1,417,695 | 0.03% |
| Banco Bilbao Vizcaya Argentaria SA | 3,200,000 | 0.13% | 24/3/2027 | 3,102,654 | 0.08% |
| Banco Bilbao Vizcaya Argentaria SA | 2,800,000 | 3.38% | 20/9/2027 | 2,850,714 | 0.07% |
| Banco Bilbao Vizcaya Argentaria SA | 1,000,000 | 0.88% | 14/1/2029 | 939,238 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | 1,700,000 | 4.38% | 14/10/2029 | 1,811,516 | 0.04% |
| Banco Bilbao Vizcaya Argentaria SA | 1,500,000 | 3.63% | 7/6/2030 | 1,542,845 | 0.04% |
| Banco Bilbao Vizcaya Argentaria SA | 1,100,000 | 4.63% | 13/1/2031 | 1,165,599 | 0.03% |
| Banco Bilbao Vizcaya Argentaria SA | 800,000 | 3.50% | 26/3/2031 | 817,805 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | 900,000 | 5.75% | 15/9/2033 | 957,952 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | 1,000,000 | 3.88% | 15/1/2034 | 1,040,612 | 0.03% |
| Banco Bilbao Vizcaya Argentaria SA | 2,200,000 | 4.88% | 8/2/2036 | 2,295,574 | 0.06% |
| Banco Bilbao Vizcaya Argentaria SA | 1,000,000 | 4.38% | 29/8/2036 | 1,014,003 | 0.02% |
| Banco de Sabadell SA | 500,000 | 1.13% | 11/3/2027 | 490,026 | 0.01% |
| Banco de Sabadell SA | 300,000 | 0.88% | 16/6/2028 | 285,478 | 0.01% |
| Banco de Sabadell SA | 1,800,000 | 5.13% | 10/11/2028 | 1,902,371 | 0.05% |
| Banco de Sabadell SA | 2,200,000 | 5.25% | 7/2/2029 | 2,329,074 | 0.06% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Banco de Sabadell SA | 1,500,000 | 5.00% | 7/6/2029 | 1,592,649 | 0.04% |
| Banco de Sabadell SA | 900,000 | 5.50% | 8/9/2029 | 966,294 | 0.02% |
| Banco de Sabadell SA | 1,200,000 | 4.00% | 15/1/2030 | 1,240,625 | 0.03% |
| Banco de Sabadell SA | 1,000,000 | 4.25% | 13/9/2030 | 1,037,799 | 0.03% |
| Banco de Sabadell SA | 1,100,000 | 3.50% | 27/5/2031 | 1,102,303 | 0.03% |
| Banco Santander SA | 1,600,000 | 3.25% | 4/4/2026 | 1,604,938 | 0.04% |
| Banco Santander SA | 600,000 | 0.30% | 4/10/2026 | 575,414 | 0.01% |
| Banco Santander SA | 1,600,000 | 3.13% | 19/1/2027 | 1,605,143 | 0.04% |
| Banco Santander SA | 2,200,000 | 0.50% | 4/2/2027 | 2,096,370 | 0.05% |
| Banco Santander SA | 1,100,000 | 0.50% | 24/3/2027 | 1,068,864 | 0.03% |
| Banco Santander SA | 2,400,000 | 1.13% | 23/6/2027 | 2,304,863 | 0.06% |
| Banco Santander SA | 2,300,000 | 4.63% | 18/10/2027 | 2,365,901 | 0.06% |
| Banco Santander SA | 2,100,000 | 3.50% | 9/1/2028 | 2,127,810 | 0.05% |
| Banco Santander SA | 3,500,000 | 3.88% | 16/1/2028 | 3,603,401 | 0.09% |
| Banco Santander SA | 2,000,000 | 2.13% | 8/2/2028 | 1,936,609 | 0.05% |
| Banco Santander SA | 1,600,000 | 0.20% | 11/2/2028 | 1,472,436 | 0.04% |
| Banco Santander SA | 2,900,000 | 3.25% | 2/4/2029 | 2,906,415 | 0.07% |
| Banco Santander SA | 2,600,000 | 3.88% | 22/4/2029 | 2,666,725 | 0.07% |
| Banco Santander SA | 800,000 | 0.63% | 24/6/2029 | 737,646 | 0.02% |
| Banco Santander SA | 2,500,000 | 3.50% | 9/1/2030 | 2,542,838 | 0.06% |
| Banco Santander SA | 1,800,000 | 4.25% | 12/6/2030 | 1,902,137 | 0.05% |
| Banco Santander SA | 1,300,000 | 1.63% | 22/10/2030 | 1,176,740 | 0.03% |
| Banco Santander SA | 2,900,000 | 4.88% | 18/10/2031 | 3,133,622 | 0.08% |
| Banco Santander SA | 2,500,000 | 3.50% | 2/10/2032 | 2,488,622 | 0.06% |
| Banco Santander SA | 1,600,000 | 5.75% | 23/8/2033 | 1,701,237 | 0.04% |
| Banco Santander SA | 1,900,000 | 3.75% | 9/1/2034 | 1,953,501 | 0.05% |
| Banco Santander SA | 1,900,000 | 5.00% | 22/4/2034 | 1,986,063 | 0.05% |
| Banco Santander SA | 900,000 | 4.13% | 22/4/2034 | 936,674 | 0.02% |
| Bankinter SA | 1,300,000 | 0.88% | 8/7/2026 | 1,261,791 | 0.03% |
| Bankinter SA | 1,100,000 | 0.63% | 6/10/2027 | 1,037,973 | 0.03% |
| Bankinter SA | 100,000 | 4.38% | 3/5/2030 | 105,188 | 0.00% |
| Bankinter SA | 600,000 | 4.88% | 13/9/2031 | 647,136 | 0.02% |
| Bankinter SA | 900,000 | 3.50% | 10/9/2032 | 907,552 | 0.02% |
| Bankinter SA | 600,000 | 1.25% | 23/12/2032 | 566,188 | 0.01% |
| CaixaBank SA | 700,000 | 1.13% | 27/3/2026 | 686,928 | 0.02% |
| CaixaBank SA | 1,700,000 | 1.38% | 19/6/2026 | 1,667,155 | 0.04% |
| CaixaBank SA | 900,000 | 0.75% | 9/7/2026 | 873,273 | 0.02% |
| CaixaBank SA | 1,900,000 | 1.13% | 12/11/2026 | 1,841,015 | 0.05% |
| CaixaBank SA | 2,100,000 | 4.63% | 16/5/2027 | 2,149,058 | 0.05% |
| CaixaBank SA | 1,300,000 | 0.63% | 21/1/2028 | 1,244,958 | 0.03% |
| CaixaBank SA | 2,200,000 | 0.75% | 26/5/2028 | 2,093,060 | 0.05% |
| CaixaBank SA | 600,000 | 0.50% | 9/2/2029 | 554,527 | 0.01% |
| CaixaBank SA | 1,400,000 | 5.00% | 19/7/2029 | 1,488,870 | 0.04% |
| CaixaBank SA | 1,500,000 | 3.75% | 7/9/2029 | 1,557,219 | 0.04% |
| CaixaBank SA | 2,400,000 | 4.25% | 6/9/2030 | 2,546,243 | 0.06% |
| CaixaBank SA | 1,700,000 | 5.38% | 14/11/2030 | 1,863,817 | 0.05% |
| CaixaBank SA | 1,000,000 | 1.25% | 18/6/2031 | 974,321 | 0.02% |
| CaixaBank SA | 400,000 | 4.13% | 9/2/2032 | 415,160 | 0.01% |
| CaixaBank SA | 3,300,000 | 3.63% | 19/9/2032 | 3,316,513 | 0.08% |
| CaixaBank SA | 900,000 | 6.25% | 23/2/2033 | 963,856 | 0.02% |
| CaixaBank SA | 1,500,000 | 4.38% | 29/11/2033 | 1,620,318 | 0.04% |
| CaixaBank SA | 1,300,000 | 6.13% | 30/5/2034 | 1,413,122 | 0.03% |
| CaixaBank SA | 1,400,000 | 5.13% | 19/7/2034 | 1,547,892 | 0.04% |
| CaixaBank SA | 1,200,000 | 4.38% | 8/8/2036 | 1,220,688 | 0.03% |
| Cellnex Finance Co. SA | 300,000 | 2.25% | 12/4/2026 | 297,738 | 0.01% |
| Cellnex Finance Co. SA | 2,800,000 | 1.00% | 15/9/2027 | 2,666,488 | 0.07% |
| Cellnex Finance Co. SA | 400,000 | 1.50% | 8/6/2028 | 379,169 | 0.01% |
| Cellnex Finance Co. SA | 800,000 | 1.25% | 15/1/2029 | 741,832 | 0.02% |
| Cellnex Finance Co. SA | 1,300,000 | 3.63% | 24/1/2029 | 1,320,783 | 0.03% |
| Cellnex Finance Co. SA | 4,300,000 | 2.00% | 15/9/2032 | 3,877,833 | 0.10% |
| Cellnex Telecom SA | 1,900,000 | 1.88% | 26/6/2029 | 1,797,781 | 0.04% |
| Cellnex Telecom SA | 700,000 | 1.75% | 23/10/2030 | 643,225 | 0.02% |
| Criteria Caixa SA | 600,000 | 0.88% | 28/10/2027 | 565,197 | 0.01% |
| Dragados SA | 400,000 | 1.88% | 20/4/2026 | 394,038 | 0.01% |
| El Corte Ingles SA | 900,000 | 4.25% | 26/6/2031 | 936,778 | 0.02% |
| Enagas Financiaciones SA | 1,500,000 | 0.75% | 27/10/2026 | 1,446,813 | 0.04% |
| Enagas Financiaciones SA | 800,000 | 3.63% | 24/1/2034 | 798,664 | 0.02% |
| FCC Aqualia SA | 750,000 | 2.63% | 8/6/2027 | 743,530 | 0.02% |
| FCC Servicios Medio Ambiente Holding SA | 500,000 | 1.66% | 4/12/2026 | 487,696 | 0.01% |
| FCC Servicios Medio Ambiente Holding SA | 2,000,000 | 5.25% | 30/10/2029 | 2,151,653 | 0.05% |
| Ferrovial Emisiones SA | 600,000 | 1.38% | 14/5/2026 | 589,238 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|----------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Ferrovial Emisiones SA | 500,000 | 0.54% | 12/11/2028 | 456,750 | 0.01% |
| Ibercaja Banco SA | 700,000 | 5.63% | 7/6/2027 | 726,432 | 0.02% |
| Iberdrola Finanzas SA | 1,600,000 | 4.25% | Perpetual | 1,620,407 | 0.04% |
| Iberdrola Finanzas SA | 1,500,000 | 4.88% | Perpetual | 1,547,660 | 0.04% |
| Iberdrola Finanzas SA | 700,000 | 4.87% | Perpetual | 731,876 | 0.02% |
| Iberdrola Finanzas SA | 600,000 | 1.58% | Perpetual | 565,335 | 0.01% |
| Iberdrola Finanzas SA | 1,900,000 | 1.25% | 28/10/2026 | 1,856,458 | 0.05% |
| Iberdrola Finanzas SA | 1,300,000 | 1.25% | 13/9/2027 | 1,258,784 | 0.03% |
| Iberdrola Finanzas SA | 1,300,000 | 2.63% | 30/3/2028 | 1,294,875 | 0.03% |
| Iberdrola Finanzas SA | 1,700,000 | 3.13% | 22/11/2028 | 1,722,234 | 0.04% |
| Iberdrola Finanzas SA | 1,100,000 | 3.00% | 30/9/2031 | 1,092,853 | 0.03% |
| Iberdrola Finanzas SA | 1,600,000 | 1.38% | 11/3/2032 | 1,421,501 | 0.04% |
| Iberdrola Finanzas SA | 500,000 | 3.38% | 22/11/2032 | 506,919 | 0.01% |
| Iberdrola Finanzas SA | 1,100,000 | 3.63% | 13/7/2033 | 1,128,257 | 0.03% |
| Iberdrola Finanzas SA | 700,000 | 3.63% | 18/7/2034 | 715,295 | 0.02% |
| Iberdrola Finanzas SA | 1,600,000 | 3.38% | 30/9/2035 | 1,587,687 | 0.04% |
| Iberdrola International BV | 2,000,000 | 2.25% | Perpetual | 1,875,015 | 0.05% |
| Iberdrola International BV | 1,500,000 | 1.87% | Perpetual | 1,468,729 | 0.04% |
| Iberdrola International BV | 1,500,000 | 1.83% | Perpetual | 1,362,541 | 0.03% |
| Iberdrola International BV | 900,000 | 1.45% | Perpetual | 864,123 | 0.02% |
| Iberdrola International BV | 300,000 | 1.13% | 21/4/2026 | 294,584 | 0.01% |
| Inmobiliaria Colonial Socimi SA | 1,600,000 | 2.00% | 17/4/2026 | 1,581,922 | 0.04% |
| Inmobiliaria Colonial Socimi SA | 400,000 | 1.35% | 14/10/2028 | 376,624 | 0.01% |
| Inmobiliaria Colonial Socimi SA | 700,000 | 0.75% | 22/6/2029 | 634,188 | 0.02% |
| Kutxabank SA | 600,000 | 4.75% | 15/6/2027 | 614,901 | 0.02% |
| Kutxabank SA | 1,100,000 | 0.50% | 14/10/2027 | 1,053,620 | 0.03% |
| Kutxabank SA | 500,000 | 4.00% | 1/2/2028 | 510,650 | 0.01% |
| Mapfre SA | 600,000 | 1.63% | 19/5/2026 | 591,430 | 0.01% |
| Mapfre SA | 400,000 | 2.88% | 13/4/2030 | 387,381 | 0.01% |
| Mapfre SA | 1,100,000 | 4.38% | 31/3/2047 | 1,119,463 | 0.03% |
| Merlin Properties Socimi SA | 1,738,000 | 1.88% | 2/11/2026 | 1,713,508 | 0.04% |
| Merlin Properties Socimi SA | 1,000,000 | 2.38% | 13/7/2027 | 987,803 | 0.02% |
| Merlin Properties Socimi SA | 1,000,000 | 2.38% | 18/9/2029 | 971,935 | 0.02% |
| Merlin Properties Socimi SA | 500,000 | 1.88% | 4/12/2034 | 428,176 | 0.01% |
| Naturgy Finance Iberia SA | 600,000 | 1.38% | 19/1/2027 | 585,906 | 0.01% |
| Naturgy Finance Iberia SA | 3,100,000 | 1.50% | 29/1/2028 | 2,977,428 | 0.07% |
| Naturgy Finance Iberia SA | 300,000 | 0.75% | 28/11/2029 | 271,126 | 0.01% |
| Naturgy Finance Iberia SA | 1,000,000 | 3.25% | 2/10/2030 | 1,001,262 | 0.02% |
| Naturgy Finance Iberia SA | 600,000 | 3.63% | 2/10/2034 | 595,673 | 0.01% |
| NorteGas Energia Distribucion SA | 350,000 | 2.07% | 28/9/2027 | 337,922 | 0.01% |
| NorteGas Energia Distribucion SA | 700,000 | 0.91% | 22/1/2031 | 584,413 | 0.01% |
| Prosegur Cash SA | 500,000 | 1.38% | 4/2/2026 | 491,722 | 0.01% |
| Red Electrica Financiaciones SA | 800,000 | 1.00% | 21/4/2026 | 784,634 | 0.02% |
| Red Electrica Financiaciones SA | 1,200,000 | 1.25% | 13/3/2027 | 1,163,821 | 0.03% |
| Red Electrica Financiaciones SA | 1,100,000 | 0.38% | 24/7/2028 | 1,018,611 | 0.03% |
| Red Electrica Financiaciones SA | 400,000 | 0.50% | 24/5/2033 | 326,534 | 0.01% |
| Red Electrica Financiaciones SA | 900,000 | 3.00% | 17/1/2034 | 880,915 | 0.02% |
| Redeia Corp. SA | 500,000 | 4.63% | Perpetual | 513,442 | 0.01% |
| Redeia Corp. SA | 1,200,000 | 3.38% | 9/7/2032 | 1,203,497 | 0.03% |
| Redexis Gas Finance BV | 1,102,000 | 1.88% | 27/4/2027 | 1,070,235 | 0.03% |
| Redexis SA | 500,000 | 4.38% | 30/5/2031 | 509,517 | 0.01% |
| Repsol Europe Finance Sarl | 900,000 | 0.38% | 6/7/2029 | 803,263 | 0.02% |
| Repsol Europe Finance Sarl | 900,000 | 0.88% | 6/7/2033 | 737,666 | 0.02% |
| Repsol International Finance BV | 1,270,000 | 4.25% | Perpetual | 1,289,681 | 0.03% |
| Repsol International Finance BV | 1,900,000 | 2.25% | 10/12/2026 | 1,888,082 | 0.05% |
| Repsol International Finance BV | 700,000 | 0.25% | 2/8/2027 | 656,295 | 0.02% |
| Repsol International Finance BV | 200,000 | 2.63% | 15/4/2030 | 197,150 | 0.00% |
| Santander Consumer Finance SA | 1,500,000 | 0.00% | 23/2/2026 | 1,453,855 | 0.04% |
| Santander Consumer Finance SA | 1,100,000 | 0.50% | 14/1/2027 | 1,049,960 | 0.03% |
| Santander Consumer Finance SA | 1,100,000 | 4.13% | 5/5/2028 | 1,142,226 | 0.03% |
| Santander Consumer Finance SA | 1,300,000 | 3.75% | 17/1/2029 | 1,334,040 | 0.03% |
| Telefonica Emisiones SA | 2,300,000 | 1.46% | 13/4/2026 | 2,267,202 | 0.06% |
| Telefonica Emisiones SA | 1,400,000 | 1.45% | 22/1/2027 | 1,364,509 | 0.03% |
| Telefonica Emisiones SA | 1,500,000 | 1.20% | 21/8/2027 | 1,445,204 | 0.04% |
| Telefonica Emisiones SA | 500,000 | 1.72% | 12/1/2028 | 485,838 | 0.01% |
| Telefonica Emisiones SA | 1,200,000 | 2.32% | 17/10/2028 | 1,181,146 | 0.03% |
| Telefonica Emisiones SA | 700,000 | 1.79% | 12/3/2029 | 671,566 | 0.02% |
| Telefonica Emisiones SA | 300,000 | 2.93% | 17/10/2029 | 301,749 | 0.01% |
| Telefonica Emisiones SA | 2,100,000 | 0.66% | 3/2/2030 | 1,879,030 | 0.05% |
| Telefonica Emisiones SA | 200,000 | 2.59% | 25/5/2031 | 193,357 | 0.00% |
| Telefonica Emisiones SA | 1,600,000 | 1.93% | 17/10/2031 | 1,468,276 | 0.04% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Telefonica Emisiones SA | 300,000 | 3.70% | 24/1/2032 | 306,505 | 0.01% |
| Telefonica Emisiones SA | 1,400,000 | 1.81% | 21/5/2032 | 1,260,198 | 0.03% |
| Telefonica Emisiones SA | 1,700,000 | 4.18% | 21/11/2033 | 1,774,210 | 0.04% |
| Telefonica Emisiones SA | 1,400,000 | 4.06% | 24/1/2036 | 1,436,315 | 0.04% |
| Telefonica Emisiones SA | 925,000 | 1.96% | 1/7/2039 | 732,739 | 0.02% |
| Telefonica Emisiones SA | 700,000 | 1.86% | 13/7/2040 | 532,845 | 0.01% |
| Unicaja Banco SA | 600,000 | 5.13% | 21/2/2029 | 632,749 | 0.02% |
| Werfen SA | 300,000 | 0.50% | 28/10/2026 | 287,028 | 0.01% |
| Werfen SA | 600,000 | 4.63% | 6/6/2028 | 627,189 | 0.02% |
| Werfen SA | 600,000 | 4.25% | 3/5/2030 | 621,695 | 0.02% |
| | | | | 234,098,970 | 5.81% |
| Sweden 2.67% (30 June 2024: 2.69%) | | | | | |
| Akelius Residential Property Financing BV | 700,000 | 1.00% | 17/1/2028 | 649,563 | 0.02% |
| Akelius Residential Property Financing BV | 400,000 | 1.13% | 11/1/2029 | 363,874 | 0.01% |
| Akelius Residential Property Financing BV | 935,000 | 0.75% | 22/2/2030 | 803,121 | 0.02% |
| Alfa Laval Treasury International AB | 300,000 | 1.38% | 18/2/2029 | 282,211 | 0.01% |
| Assa Abloy AB | 1,000,000 | 3.75% | 13/9/2026 | 1,017,838 | 0.03% |
| Assa Abloy AB | 700,000 | 3.88% | 13/9/2030 | 730,265 | 0.02% |
| Assa Abloy AB | 650,000 | 4.13% | 13/9/2035 | 700,833 | 0.02% |
| Atlas Copco AB | 700,000 | 0.63% | 30/8/2026 | 677,754 | 0.02% |
| Atlas Copco Finance DAC | 450,000 | 0.13% | 3/9/2029 | 399,482 | 0.01% |
| Atlas Copco Finance DAC | 500,000 | 0.75% | 8/2/2032 | 428,851 | 0.01% |
| Balder Finland OYJ | 1,150,000 | 1.00% | 20/1/2029 | 1,034,550 | 0.03% |
| Balder Finland OYJ | 100,000 | 1.38% | 24/5/2030 | 87,645 | 0.00% |
| Castellum AB | 785,000 | 4.13% | 10/12/2030 | 791,050 | 0.02% |
| Electrolux AB | 1,000,000 | 4.13% | 5/10/2026 | 1,018,305 | 0.03% |
| Electrolux AB | 200,000 | 4.50% | 29/9/2028 | 206,733 | 0.01% |
| Ellevio AB | 600,000 | 4.13% | 7/3/2034 | 624,346 | 0.02% |
| Epiroc AB | 710,000 | 3.63% | 28/2/2031 | 724,876 | 0.02% |
| EQT AB | 800,000 | 2.38% | 6/4/2028 | 783,251 | 0.02% |
| EQT AB | 1,350,000 | 0.88% | 14/5/2031 | 1,145,879 | 0.03% |
| EQT AB | 400,000 | 2.88% | 6/4/2032 | 378,775 | 0.01% |
| Essity AB | 567,000 | 1.63% | 30/3/2027 | 552,032 | 0.01% |
| Essity AB | 500,000 | 0.50% | 3/2/2030 | 442,775 | 0.01% |
| Essity AB | 300,000 | 0.25% | 8/2/2031 | 259,751 | 0.01% |
| Essity Capital BV | 600,000 | 3.00% | 21/9/2026 | 601,990 | 0.01% |
| Fastighets AB Balder | 1,550,000 | 1.88% | 23/1/2026 | 1,528,927 | 0.04% |
| Fastighets AB Balder | 400,000 | 1.25% | 28/1/2028 | 372,901 | 0.01% |
| H&M Finance BV | 450,000 | 0.25% | 25/8/2029 | 394,112 | 0.01% |
| Heimstaden Bostad AB | 1,105,000 | 3.88% | 5/11/2029 | 1,096,603 | 0.03% |
| Heimstaden Bostad Treasury BV | 1,100,000 | 1.38% | 3/3/2027 | 1,051,597 | 0.03% |
| Heimstaden Bostad Treasury BV | 1,500,000 | 1.00% | 13/4/2028 | 1,368,655 | 0.03% |
| Heimstaden Bostad Treasury BV | 600,000 | 1.38% | 24/7/2028 | 551,343 | 0.01% |
| Heimstaden Bostad Treasury BV | 1,100,000 | 0.75% | 6/9/2029 | 952,662 | 0.02% |
| Heimstaden Bostad Treasury BV | 819,000 | 1.63% | 13/10/2031 | 696,446 | 0.02% |
| Hemso Fastighets AB | 100,000 | 1.00% | 9/9/2026 | 97,277 | 0.00% |
| Investor AB | 200,000 | 1.50% | 12/9/2030 | 185,510 | 0.00% |
| Investor AB | 1,450,000 | 2.75% | 10/6/2032 | 1,411,431 | 0.03% |
| Investor AB | 400,000 | 0.38% | 29/10/2035 | 291,017 | 0.01% |
| Investor AB | 1,000,000 | 1.50% | 20/6/2039 | 773,410 | 0.02% |
| Lansforsakringar Bank AB | 600,000 | 0.05% | 15/4/2026 | 579,937 | 0.01% |
| Lansforsakringar Bank AB | 500,000 | 4.00% | 18/1/2027 | 511,594 | 0.01% |
| Lansforsakringar Bank AB | 200,000 | 3.75% | 17/1/2029 | 204,489 | 0.00% |
| Loomis AB | 1,200,000 | 3.63% | 10/9/2029 | 1,208,062 | 0.03% |
| Molnlycke Holding AB | 1,400,000 | 4.25% | 8/9/2028 | 1,448,935 | 0.04% |
| Molnlycke Holding AB | 600,000 | 0.88% | 5/9/2029 | 539,818 | 0.01% |
| Molnlycke Holding AB | 500,000 | 0.63% | 15/1/2031 | 422,128 | 0.01% |
| Molnlycke Holding AB | 600,000 | 4.25% | 11/6/2034 | 627,269 | 0.02% |
| Sagax AB | 350,000 | 1.13% | 30/1/2027 | 335,701 | 0.01% |
| Sagax AB | 700,000 | 4.38% | 29/5/2030 | 727,708 | 0.02% |
| Sagax Euro Mtn NL BV | 1,500,000 | 0.75% | 26/1/2028 | 1,390,333 | 0.03% |
| Sagax Euro Mtn NL BV | 500,000 | 1.00% | 17/5/2029 | 450,541 | 0.01% |
| Sandvik AB | 800,000 | 3.00% | 18/6/2026 | 799,049 | 0.02% |
| Sandvik AB | 1,100,000 | 2.13% | 7/6/2027 | 1,082,402 | 0.03% |
| Sandvik AB | 1,100,000 | 0.38% | 25/11/2028 | 997,015 | 0.02% |
| Securitas AB | 300,000 | 0.25% | 22/2/2028 | 275,285 | 0.01% |
| Securitas Treasury Ireland DAC | 1,450,000 | 4.25% | 4/4/2027 | 1,486,923 | 0.04% |
| Securitas Treasury Ireland DAC | 400,000 | 3.88% | 23/2/2030 | 409,796 | 0.01% |
| Skandinaviska Enskilda Banken AB | 783,000 | 4.00% | 9/11/2026 | 798,875 | 0.02% |
| Skandinaviska Enskilda Banken AB | 1,600,000 | 1.75% | 11/11/2026 | 1,572,120 | 0.04% |
| Skandinaviska Enskilda Banken AB | 1,200,000 | 0.38% | 11/2/2027 | 1,137,805 | 0.03% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Skandinaviska Enskilda Banken AB | 3,000,000 | 4.13% | 29/6/2027 | 3,102,672 | 0.08% |
| Skandinaviska Enskilda Banken AB | 1,350,000 | 0.75% | 9/8/2027 | 1,277,982 | 0.03% |
| Skandinaviska Enskilda Banken AB | 1,555,000 | 3.75% | 7/2/2028 | 1,589,998 | 0.04% |
| Skandinaviska Enskilda Banken AB | 1,083,000 | 3.88% | 9/5/2028 | 1,120,112 | 0.03% |
| Skandinaviska Enskilda Banken AB | 3,150,000 | 0.38% | 21/6/2028 | 2,879,558 | 0.07% |
| Skandinaviska Enskilda Banken AB | 100,000 | 4.38% | 6/11/2028 | 105,107 | 0.00% |
| Skandinaviska Enskilda Banken AB | 1,100,000 | 0.63% | 12/11/2029 | 976,420 | 0.02% |
| Skandinaviska Enskilda Banken AB | 1,400,000 | 3.13% | 5/11/2031 | 1,390,315 | 0.03% |
| Skandinaviska Enskilda Banken AB | 800,000 | 5.00% | 17/8/2033 | 837,981 | 0.02% |
| Skandinaviska Enskilda Banken AB | 1,000,000 | 4.50% | 27/11/2034 | 1,039,704 | 0.03% |
| SKF AB | 300,000 | 3.13% | 14/9/2028 | 302,560 | 0.01% |
| SKF AB | 700,000 | 0.88% | 15/11/2029 | 638,898 | 0.02% |
| SKF AB | 300,000 | 0.25% | 15/2/2031 | 259,600 | 0.01% |
| Svenska Handelsbanken AB | 1,695,000 | 3.75% | 5/5/2026 | 1,717,993 | 0.04% |
| Svenska Handelsbanken AB | 1,400,000 | 0.05% | 3/9/2026 | 1,337,941 | 0.03% |
| Svenska Handelsbanken AB | 1,100,000 | 0.13% | 3/11/2026 | 1,049,865 | 0.03% |
| Svenska Handelsbanken AB | 1,200,000 | 3.88% | 10/5/2027 | 1,230,724 | 0.03% |
| Svenska Handelsbanken AB | 1,511,000 | 3.75% | 1/11/2027 | 1,554,186 | 0.04% |
| Svenska Handelsbanken AB | 1,500,000 | 0.01% | 2/12/2027 | 1,382,160 | 0.03% |
| Svenska Handelsbanken AB | 1,700,000 | 3.38% | 17/2/2028 | 1,731,551 | 0.04% |
| Svenska Handelsbanken AB | 1,190,000 | 0.05% | 6/9/2028 | 1,078,847 | 0.03% |
| Svenska Handelsbanken AB | 625,000 | 1.38% | 23/2/2029 | 585,868 | 0.01% |
| Svenska Handelsbanken AB | 1,225,000 | 2.63% | 5/9/2029 | 1,219,464 | 0.03% |
| Svenska Handelsbanken AB | 1,850,000 | 0.50% | 18/2/2030 | 1,626,977 | 0.04% |
| Svenska Handelsbanken AB | 500,000 | 3.25% | 27/8/2031 | 503,296 | 0.01% |
| Svenska Handelsbanken AB | 300,000 | 3.25% | 1/6/2033 | 298,778 | 0.01% |
| Svenska Handelsbanken AB | 700,000 | 3.75% | 15/2/2034 | 726,120 | 0.02% |
| Svenska Handelsbanken AB | 1,825,000 | 5.00% | 16/8/2034 | 1,939,649 | 0.05% |
| Svenska Handelsbanken AB | 963,000 | 3.63% | 4/11/2036 | 963,141 | 0.02% |
| Swedbank AB | 851,000 | 0.25% | 2/11/2026 | 815,901 | 0.02% |
| Swedbank AB | 2,190,000 | 0.30% | 20/5/2027 | 2,113,013 | 0.05% |
| Swedbank AB | 1,400,000 | 2.10% | 25/5/2027 | 1,382,264 | 0.03% |
| Swedbank AB | 400,000 | 0.20% | 12/1/2028 | 368,221 | 0.01% |
| Swedbank AB | 1,345,000 | 4.25% | 11/7/2028 | 1,401,325 | 0.03% |
| Swedbank AB | 2,200,000 | 4.13% | 13/11/2028 | 2,306,744 | 0.06% |
| Swedbank AB | 300,000 | 2.88% | 30/4/2029 | 297,180 | 0.01% |
| Swedbank AB | 800,000 | 3.38% | 29/5/2030 | 817,035 | 0.02% |
| Swedbank AB | 2,150,000 | 4.38% | 5/9/2030 | 2,276,886 | 0.06% |
| Swedbank AB | 2,000,000 | 3.63% | 23/8/2032 | 2,016,115 | 0.05% |
| Swedish Match AB | 625,000 | 0.88% | 26/2/2027 | 600,888 | 0.01% |
| Tele2 AB | 760,000 | 2.13% | 15/5/2028 | 737,052 | 0.02% |
| Tele2 AB | 1,260,000 | 3.75% | 22/11/2029 | 1,281,599 | 0.03% |
| Telefonaktiebolaget LM Ericsson | 500,000 | 1.13% | 8/2/2027 | 481,467 | 0.01% |
| Telefonaktiebolaget LM Ericsson | 400,000 | 5.38% | 29/5/2028 | 427,507 | 0.01% |
| Telefonaktiebolaget LM Ericsson | 800,000 | 1.00% | 26/5/2029 | 728,029 | 0.02% |
| Telia Co. AB | 1,546,000 | 0.13% | 27/11/2030 | 1,309,000 | 0.03% |
| Telia Co. AB | 850,000 | 3.63% | 22/2/2032 | 879,206 | 0.02% |
| Telia Co. AB | 300,000 | 3.50% | 5/9/2033 | 307,755 | 0.01% |
| Telia Co. AB | 400,000 | 1.63% | 23/2/2035 | 344,333 | 0.01% |
| Telia Co. AB | 400,000 | 1.38% | 11/5/2081 | 388,294 | 0.01% |
| Telia Co. AB | 400,000 | 4.63% | 21/12/2082 | 410,000 | 0.01% |
| Telia Co. AB | 1,305,000 | 2.75% | 30/6/2083 | 1,260,806 | 0.03% |
| Volvo Treasury AB | 1,800,000 | 2.63% | 20/2/2026 | 1,797,863 | 0.04% |
| Volvo Treasury AB | 860,000 | 0.00% | 18/5/2026 | 828,434 | 0.02% |
| Volvo Treasury AB | 600,000 | 3.88% | 29/8/2026 | 609,522 | 0.02% |
| Volvo Treasury AB | 1,000,000 | 3.13% | 8/9/2026 | 1,004,201 | 0.02% |
| Volvo Treasury AB | 2,100,000 | 3.63% | 25/5/2027 | 2,133,777 | 0.05% |
| Volvo Treasury AB | 400,000 | 2.00% | 19/8/2027 | 391,519 | 0.01% |
| Volvo Treasury AB | 500,000 | 3.13% | 26/8/2027 | 503,418 | 0.01% |
| Volvo Treasury AB | 500,000 | 3.13% | 26/8/2029 | 500,824 | 0.01% |
| | | | | 107,671,071 | 2.67% |
| Switzerland 2.60% (30 June 2024: 3.00%) | | | | | |
| ABB Finance BV | 900,000 | 3.25% | 16/1/2027 | 913,048 | 0.02% |
| ABB Finance BV | 1,380,000 | 0.00% | 19/1/2030 | 1,196,905 | 0.03% |
| ABB Finance BV | 1,500,000 | 3.38% | 15/1/2034 | 1,530,368 | 0.04% |
| Adecco International Financial Services BV | 700,000 | 0.13% | 21/9/2028 | 634,209 | 0.02% |
| Adecco International Financial Services BV | 500,000 | 1.25% | 20/11/2029 | 459,748 | 0.01% |
| Adecco International Financial Services BV | 300,000 | 0.50% | 21/9/2031 | 250,362 | 0.01% |
| Adecco International Financial Services BV | 400,000 | 3.40% | 8/10/2032 | 395,071 | 0.01% |
| Adecco International Financial Services BV | 200,000 | 1.00% | 21/3/2082 | 185,271 | 0.00% |
| Argentum Netherlands BV for Givaudan SA | 900,000 | 2.00% | 17/9/2030 | 852,242 | 0.02% |

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|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Argentum Netherlands BV for Zurich Insurance Co., Ltd. | 1,150,000 | 3.50% | 1/10/2046 | 1,158,503 | 0.03% |
| Argentum Netherlands BV for Zurich Insurance Co., Ltd. | 200,000 | 2.75% | 19/2/2049 | 194,678 | 0.01% |
| Cloverie plc for Zurich Insurance Co., Ltd. | 2,241,000 | 1.50% | 15/12/2028 | 2,134,961 | 0.05% |
| Coca-Cola HBC Finance BV | 600,000 | 1.00% | 14/5/2027 | 576,532 | 0.01% |
| ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG | 400,000 | 3.38% | 29/9/2047 | 397,623 | 0.01% |
| ELM BV for Swiss Life Insurance & Pension Group | 385,000 | 4.50% | Perpetual | 394,187 | 0.01% |
| Firmenich Productions Participations SAS | 1,400,000 | 1.38% | 30/10/2026 | 1,371,441 | 0.03% |
| Firmenich Productions Participations SAS | 1,600,000 | 1.75% | 30/4/2030 | 1,503,371 | 0.04% |
| Givaudan Finance Europe BV | 700,000 | 1.00% | 22/4/2027 | 673,347 | 0.02% |
| Givaudan Finance Europe BV | 1,400,000 | 1.63% | 22/4/2032 | 1,260,644 | 0.03% |
| Givaudan Finance Europe BV | 300,000 | 4.13% | 28/11/2033 | 315,582 | 0.01% |
| Helvetia Europe SA | 1,100,000 | 2.75% | 30/9/2041 | 1,016,732 | 0.03% |
| Holcim Finance Luxembourg SA | 2,700,000 | 0.50% | 29/11/2026 | 2,593,532 | 0.06% |
| Holcim Finance Luxembourg SA | 2,200,000 | 2.25% | 26/5/2028 | 2,163,715 | 0.05% |
| Holcim Finance Luxembourg SA | 900,000 | 1.75% | 29/8/2029 | 852,823 | 0.02% |
| Holcim Finance Luxembourg SA | 650,000 | 0.63% | 6/4/2030 | 570,573 | 0.01% |
| Holcim Finance Luxembourg SA | 1,900,000 | 0.50% | 3/9/2030 | 1,632,214 | 0.04% |
| Holcim Finance Luxembourg SA | 1,500,000 | 0.50% | 23/4/2031 | 1,265,511 | 0.03% |
| Holcim Finance Luxembourg SA | 500,000 | 0.63% | 19/1/2033 | 401,200 | 0.01% |
| Lonza Finance International NV | 500,000 | 3.25% | 4/9/2030 | 504,518 | 0.01% |
| Lonza Finance International NV | 600,000 | 3.88% | 24/4/2036 | 614,895 | 0.02% |
| Nestle Finance International Ltd. | 100,000 | 0.88% | 29/3/2027 | 96,712 | 0.00% |
| Nestle Finance International Ltd. | 500,000 | 0.13% | 12/11/2027 | 468,354 | 0.01% |
| Nestle Finance International Ltd. | 825,000 | 1.50% | 1/4/2030 | 776,724 | 0.02% |
| Nestle Finance International Ltd. | 1,525,000 | 1.25% | 29/3/2031 | 1,395,683 | 0.03% |
| Nestle Finance International Ltd. | 500,000 | 0.00% | 3/3/2033 | 396,862 | 0.01% |
| Nestle Finance International Ltd. | 1,250,000 | 1.75% | 2/11/2037 | 1,054,094 | 0.03% |
| Nestle Finance International Ltd. | 750,000 | 0.38% | 3/12/2040 | 485,164 | 0.01% |
| Novartis Finance SA | 650,000 | 1.13% | 30/9/2027 | 627,716 | 0.02% |
| Novartis Finance SA | 500,000 | 0.63% | 20/9/2028 | 468,859 | 0.01% |
| Novartis Finance SA | 3,350,000 | 0.00% | 23/9/2028 | 3,038,559 | 0.08% |
| Novartis Finance SA | 1,775,000 | 1.38% | 14/8/2030 | 1,652,398 | 0.04% |
| Novartis Finance SA | 1,200,000 | 1.70% | 14/8/2038 | 998,909 | 0.03% |
| Raiffeisen Schweiz Genossenschaft | 1,000,000 | 5.23% | 1/11/2027 | 1,057,871 | 0.03% |
| Raiffeisen Schweiz Genossenschaft | 1,000,000 | 4.84% | 3/11/2028 | 1,060,760 | 0.03% |
| Raiffeisen Schweiz Genossenschaft | 1,300,000 | 3.85% | 3/9/2032 | 1,325,751 | 0.03% |
| Richemont International Holding SA | 1,500,000 | 1.00% | 26/3/2026 | 1,472,119 | 0.04% |
| Richemont International Holding SA | 700,000 | 0.75% | 26/5/2028 | 653,858 | 0.02% |
| Richemont International Holding SA | 4,500,000 | 1.50% | 26/3/2030 | 4,195,316 | 0.10% |
| Richemont International Holding SA | 800,000 | 1.13% | 26/5/2032 | 697,410 | 0.02% |
| Richemont International Holding SA | 1,000,000 | 2.00% | 26/3/2038 | 849,669 | 0.02% |
| Richemont International Holding SA | 1,700,000 | 1.63% | 26/5/2040 | 1,304,849 | 0.03% |
| SGS Nederland Holding BV | 1,300,000 | 0.13% | 21/4/2027 | 1,222,538 | 0.03% |
| Sika Capital BV | 1,000,000 | 3.75% | 3/11/2026 | 1,016,713 | 0.03% |
| Sika Capital BV | 1,200,000 | 1.50% | 29/4/2031 | 1,089,057 | 0.03% |
| Swiss Life Finance I AG | 500,000 | 3.25% | 31/8/2029 | 505,460 | 0.01% |
| Swiss Life Finance I AG | 400,000 | 0.50% | 15/9/2031 | 336,821 | 0.01% |
| Swiss Re Finance Luxembourg SA | 500,000 | 2.53% | 30/4/2050 | 477,343 | 0.01% |
| Tyco Electronics Group SA | 200,000 | 0.00% | 16/2/2029 | 177,514 | 0.00% |
| UBS AG | 1,400,000 | 0.25% | 5/1/2026 | 1,365,382 | 0.03% |
| UBS AG | 2,800,000 | 0.01% | 31/3/2026 | 2,706,302 | 0.07% |
| UBS AG | 1,400,000 | 1.50% | 10/4/2026 | 1,378,081 | 0.03% |
| UBS AG | 2,650,000 | 0.01% | 29/6/2026 | 2,545,830 | 0.06% |
| UBS AG | 1,560,000 | 5.50% | 20/8/2026 | 1,624,494 | 0.04% |
| UBS AG | 2,225,000 | 0.25% | 1/9/2028 | 2,019,617 | 0.05% |
| UBS AG | 1,500,000 | 0.50% | 31/3/2031 | 1,279,624 | 0.03% |
| UBS Group AG | 1,300,000 | 1.25% | 1/9/2026 | 1,264,228 | 0.03% |
| UBS Group AG | 1,000,000 | 2.75% | 15/6/2027 | 998,212 | 0.02% |
| UBS Group AG | 2,366,000 | 1.00% | 24/6/2027 | 2,301,002 | 0.06% |
| UBS Group AG | 1,895,000 | 0.65% | 14/1/2028 | 1,807,811 | 0.05% |
| UBS Group AG | 2,600,000 | 0.25% | 24/2/2028 | 2,387,691 | 0.06% |
| UBS Group AG | 2,474,000 | 4.63% | 17/3/2028 | 2,555,756 | 0.06% |
| UBS Group AG | 2,006,000 | 0.25% | 5/11/2028 | 1,857,194 | 0.05% |
| UBS Group AG | 3,600,000 | 7.75% | 1/3/2029 | 4,100,074 | 0.10% |
| UBS Group AG | 800,000 | 0.65% | 10/9/2029 | 714,041 | 0.02% |
| UBS Group AG | 1,850,000 | 3.13% | 15/6/2030 | 1,853,085 | 0.05% |
| UBS Group AG | 2,400,000 | 4.38% | 11/1/2031 | 2,525,316 | 0.06% |
| UBS Group AG | 1,200,000 | 0.88% | 3/11/2031 | 1,024,066 | 0.03% |
| UBS Group AG | 1,600,000 | 4.75% | 17/3/2032 | 1,723,532 | 0.04% |
| UBS Group AG | 2,200,000 | 2.88% | 2/4/2032 | 2,141,237 | 0.05% |
| UBS Group AG | 3,125,000 | 0.63% | 18/1/2033 | 2,520,229 | 0.06% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| UBS Group AG | 1,300,000 | 0.63% | 24/2/2033 | 1,047,524 | 0.03% |
| UBS Group AG | 2,232,000 | 4.13% | 9/6/2033 | 2,331,831 | 0.06% |
| Zurich Finance Ireland Designated Activity Co. | 1,050,000 | 1.63% | 17/6/2039 | 837,927 | 0.02% |
| Zurich Finance Ireland Designated Activity Co. | 900,000 | 1.88% | 17/9/2050 | 827,126 | 0.02% |
| | | | | 104,654,101 | 2.60% |
| Taiwan 0.05% (30 June 2024: 0.00%) | | | | | |
| ASML Holding NV | 2,200,000 | 0.25% | 25/2/2030 | 1,941,409 | 0.05% |
| | | | | 1,941,409 | 0.05% |
| United Kingdom 7.69% (30 June 2024: 8.23%) | | | | | |
| 3i Group plc | 400,000 | 4.88% | 14/6/2029 | 426,964 | 0.01% |
| Aptiv Swiss Holdings Ltd. | 600,000 | 1.60% | 15/9/2028 | 570,990 | 0.01% |
| Astrazeneca Finance LLC | 800,000 | 3.12% | 5/8/2030 | 806,833 | 0.02% |
| Astrazeneca Finance LLC | 1,500,000 | 3.28% | 5/8/2033 | 1,502,518 | 0.04% |
| AstraZeneca plc | 1,750,000 | 3.63% | 3/3/2027 | 1,788,455 | 0.04% |
| AstraZeneca plc | 1,050,000 | 1.25% | 12/5/2028 | 1,008,205 | 0.02% |
| AstraZeneca plc | 2,000,000 | 0.38% | 3/6/2029 | 1,801,783 | 0.04% |
| AstraZeneca plc | 750,000 | 3.75% | 3/3/2032 | 783,425 | 0.02% |
| Aviva plc | 600,000 | 1.88% | 13/11/2027 | 585,734 | 0.01% |
| Babcock International Group plc | 1,600,000 | 1.38% | 13/9/2027 | 1,527,858 | 0.04% |
| Barclays plc | 1,987,000 | 2.89% | 31/1/2027 | 1,987,399 | 0.05% |
| Barclays plc | 2,260,000 | 0.88% | 28/1/2028 | 2,165,096 | 0.05% |
| Barclays plc | 2,475,000 | 0.58% | 9/8/2029 | 2,258,880 | 0.06% |
| Barclays plc | 2,200,000 | 4.92% | 8/8/2030 | 2,350,604 | 0.06% |
| Barclays plc | 1,625,000 | 1.13% | 22/3/2031 | 1,583,028 | 0.04% |
| Barclays plc | 1,700,000 | 1.11% | 12/5/2032 | 1,473,663 | 0.04% |
| Barclays plc | 1,300,000 | 4.51% | 31/1/2033 | 1,375,686 | 0.03% |
| Barclays plc | 1,900,000 | 5.26% | 29/1/2034 | 2,101,668 | 0.05% |
| Barclays plc | 1,600,000 | 4.35% | 8/5/2035 | 1,665,537 | 0.04% |
| Barclays plc | 2,080,000 | 3.94% | 31/1/2036 | 2,085,507 | 0.05% |
| Barclays plc | 1,900,000 | 4.97% | 31/5/2036 | 1,979,572 | 0.05% |
| BAT International Finance plc | 2,015,000 | 1.25% | 13/3/2027 | 1,955,328 | 0.05% |
| BAT International Finance plc | 1,050,000 | 3.13% | 6/3/2029 | 1,052,982 | 0.03% |
| BAT International Finance plc | 1,600,000 | 2.25% | 16/1/2030 | 1,530,327 | 0.04% |
| BAT International Finance plc | 1,200,000 | 4.13% | 12/4/2032 | 1,231,188 | 0.03% |
| BAT International Finance plc | 120,000 | 2.00% | 13/3/2045 | 88,258 | 0.00% |
| BAT Netherlands Finance BV | 1,125,000 | 3.13% | 7/4/2028 | 1,134,875 | 0.03% |
| BG Energy Capital plc | 900,000 | 2.25% | 21/11/2029 | 872,419 | 0.02% |
| BNI Finance BV | 1,900,000 | 3.88% | 1/12/2030 | 1,976,700 | 0.05% |
| BP Capital Markets BV | 1,460,000 | 3.77% | 12/5/2030 | 1,500,692 | 0.04% |
| BP Capital Markets plc | 1,300,000 | 2.97% | 27/2/2026 | 1,303,872 | 0.03% |
| BP Capital Markets plc | 700,000 | 2.52% | 7/4/2028 | 692,987 | 0.02% |
| BP Capital Markets plc | 1,900,000 | 1.59% | 3/7/2028 | 1,820,483 | 0.05% |
| BP Capital Markets plc | 1,350,000 | 1.23% | 8/5/2031 | 1,198,695 | 0.03% |
| British American Tobacco plc | 1,900,000 | 3.75% | Perpetual | 1,832,368 | 0.05% |
| British American Tobacco plc | 1,100,000 | 3.00% | Perpetual | 1,078,000 | 0.03% |
| British Telecommunications plc | 1,700,000 | 1.75% | 10/3/2026 | 1,679,333 | 0.04% |
| British Telecommunications plc | 660,000 | 1.50% | 23/6/2027 | 641,111 | 0.02% |
| British Telecommunications plc | 660,000 | 2.75% | 30/8/2027 | 660,558 | 0.02% |
| British Telecommunications plc | 100,000 | 2.13% | 26/9/2028 | 97,919 | 0.00% |
| British Telecommunications plc | 725,000 | 1.13% | 12/9/2029 | 668,367 | 0.02% |
| British Telecommunications plc | 1,074,000 | 3.75% | 13/5/2031 | 1,108,343 | 0.03% |
| British Telecommunications plc | 600,000 | 3.38% | 30/8/2032 | 601,378 | 0.01% |
| British Telecommunications plc | 200,000 | 4.25% | 6/1/2033 | 211,708 | 0.01% |
| British Telecommunications plc | 2,200,000 | 3.88% | 20/1/2034 | 2,249,239 | 0.06% |
| Bunzl Finance plc | 1,400,000 | 3.38% | 9/4/2032 | 1,394,509 | 0.03% |
| BUPA Finance plc | 569,000 | 5.00% | 12/10/2030 | 619,195 | 0.02% |
| Cadent Finance plc | 300,000 | 4.25% | 5/7/2029 | 313,418 | 0.01% |
| Cadent Finance plc | 850,000 | 0.63% | 19/3/2030 | 740,812 | 0.02% |
| Cadent Finance plc | 1,400,000 | 3.75% | 16/4/2033 | 1,410,382 | 0.03% |
| CCEP Finance Ireland DAC | 750,000 | 0.50% | 6/9/2029 | 670,521 | 0.02% |
| CCEP Finance Ireland DAC | 1,900,000 | 0.88% | 6/5/2033 | 1,566,839 | 0.04% |
| CCEP Finance Ireland DAC | 850,000 | 1.50% | 6/5/2041 | 628,227 | 0.02% |
| CK Hutchison Europe Finance 18 Ltd. | 500,000 | 2.00% | 13/4/2030 | 472,647 | 0.01% |
| CK Hutchison Europe Finance 21 Ltd. | 400,000 | 0.75% | 2/11/2029 | 358,014 | 0.01% |
| CK Hutchison Europe Finance 21 Ltd. | 700,000 | 1.00% | 2/11/2033 | 566,320 | 0.01% |
| CK Hutchison Finance 16 Ltd. | 1,700,000 | 2.00% | 6/4/2028 | 1,653,390 | 0.04% |
| CK Hutchison Group Telecom Finance SA | 1,100,000 | 0.75% | 17/4/2026 | 1,069,328 | 0.03% |
| CNH Industrial Finance Europe SA | 600,000 | 1.88% | 19/1/2026 | 593,593 | 0.01% |
| CNH Industrial Finance Europe SA | 695,000 | 1.75% | 25/3/2027 | 678,568 | 0.02% |
| Coca-Cola Europacific Partners plc | 23,000 | 2.38% | 7/5/2025 | 22,933 | 0.00% |
| Coca-Cola Europacific Partners plc | 2,050,000 | 1.50% | 8/11/2027 | 1,992,496 | 0.05% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Coca-Cola Europacific Partners plc | 300,000 | 1.75% | 26/5/2028 | 291,451 | 0.01% |
| Coca-Cola Europacific Partners plc | 2,450,000 | 0.20% | 2/12/2028 | 2,213,438 | 0.05% |
| Coca-Cola Europacific Partners plc | 2,150,000 | 1.13% | 12/4/2029 | 1,999,688 | 0.05% |
| Coca-Cola Europacific Partners plc | 593,000 | 1.88% | 18/3/2030 | 562,962 | 0.01% |
| Coca-Cola Europacific Partners plc | 500,000 | 3.25% | 21/3/2032 | 502,180 | 0.01% |
| Compass Group Finance Netherlands BV | 2,700,000 | 1.50% | 5/9/2028 | 2,588,992 | 0.06% |
| Compass Group Finance Netherlands BV | 1,200,000 | 3.00% | 8/3/2030 | 1,206,497 | 0.03% |
| Compass Group plc | 400,000 | 3.25% | 6/2/2031 | 406,116 | 0.01% |
| Compass Group plc | 1,000,000 | 3.25% | 16/9/2033 | 999,978 | 0.02% |
| Coventry Building Society | 800,000 | 3.13% | 29/10/2029 | 798,279 | 0.02% |
| DCC Group Finance Ireland DAC | 900,000 | 4.38% | 27/6/2031 | 921,310 | 0.02% |
| Diageo Capital BV | 250,000 | 0.13% | 28/9/2028 | 227,493 | 0.01% |
| Diageo Capital BV | 900,000 | 1.50% | 8/6/2029 | 853,291 | 0.02% |
| Diageo Capital BV | 1,175,000 | 1.88% | 8/6/2034 | 1,050,991 | 0.03% |
| Diageo Finance plc | 500,000 | 2.38% | 20/5/2026 | 499,069 | 0.01% |
| Diageo Finance plc | 1,300,000 | 1.88% | 27/3/2027 | 1,279,134 | 0.03% |
| Diageo Finance plc | 600,000 | 1.50% | 22/10/2027 | 581,641 | 0.01% |
| Diageo Finance plc | 950,000 | 3.13% | 28/2/2031 | 955,740 | 0.02% |
| Diageo Finance plc | 900,000 | 2.50% | 27/3/2032 | 867,289 | 0.02% |
| Diageo Finance plc | 1,100,000 | 3.38% | 30/8/2035 | 1,104,959 | 0.03% |
| Diageo Finance plc | 600,000 | 3.75% | 30/8/2044 | 598,670 | 0.01% |
| DS Smith plc | 1,195,000 | 0.88% | 12/9/2026 | 1,155,653 | 0.03% |
| DS Smith plc | 400,000 | 4.38% | 27/7/2027 | 413,360 | 0.01% |
| DS Smith plc | 1,075,000 | 4.50% | 27/7/2030 | 1,132,942 | 0.03% |
| easyJet FinCo BV | 2,200,000 | 1.88% | 3/3/2028 | 2,116,953 | 0.05% |
| easyJet plc | 1,100,000 | 3.75% | 20/3/2031 | 1,117,331 | 0.03% |
| Experian Finance plc | 1,100,000 | 1.38% | 25/6/2026 | 1,083,047 | 0.03% |
| FIL Ltd. | 800,000 | 2.50% | 4/11/2026 | 789,874 | 0.02% |
| Gatwick Funding Ltd. | 1,200,000 | 3.63% | 16/10/2033 | 1,203,419 | 0.03% |
| GlaxoSmithKline Capital plc | 1,050,000 | 1.25% | 21/5/2026 | 1,031,948 | 0.03% |
| GlaxoSmithKline Capital plc | 600,000 | 1.00% | 12/9/2026 | 584,948 | 0.01% |
| GlaxoSmithKline Capital plc | 1,200,000 | 1.38% | 12/9/2029 | 1,128,932 | 0.03% |
| GlaxoSmithKline Capital plc | 600,000 | 1.75% | 21/5/2030 | 565,730 | 0.01% |
| Global Switch Finance BV | 600,000 | 1.38% | 7/10/2030 | 563,758 | 0.01% |
| Global Switch Holdings Ltd. | 900,000 | 2.25% | 31/5/2027 | 884,561 | 0.02% |
| GSK Capital BV | 1,869,000 | 3.00% | 28/11/2027 | 1,886,093 | 0.05% |
| GSK Capital BV | 700,000 | 3.13% | 28/11/2032 | 703,374 | 0.02% |
| GSK Capital BV | 1,800,000 | 3.25% | 19/11/2036 | 1,782,609 | 0.04% |
| Haleon Netherlands Capital BV | 368,000 | 1.25% | 29/3/2026 | 362,179 | 0.01% |
| Heathrow Funding Ltd. | 1,583,000 | 1.50% | 11/2/2030 | 1,456,511 | 0.04% |
| Heathrow Funding Ltd. | 1,000,000 | 1.13% | 8/10/2030 | 885,975 | 0.02% |
| Heathrow Funding Ltd. | 2,400,000 | 4.50% | 11/7/2033 | 2,553,384 | 0.06% |
| Heathrow Funding Ltd. | 2,400,000 | 1.88% | 14/3/2034 | 2,085,087 | 0.05% |
| HSBC Holdings plc | 1,992,000 | 3.02% | 15/6/2027 | 1,993,416 | 0.05% |
| HSBC Holdings plc | 3,500,000 | 4.75% | 10/3/2028 | 3,624,718 | 0.09% |
| HSBC Holdings plc | 1,800,000 | 3.13% | 7/6/2028 | 1,796,669 | 0.04% |
| HSBC Holdings plc | 4,200,000 | 3.76% | 20/5/2029 | 4,280,187 | 0.11% |
| HSBC Holdings plc | 1,625,000 | 0.64% | 24/9/2029 | 1,481,708 | 0.04% |
| HSBC Holdings plc | 4,423,000 | 3.45% | 25/9/2030 | 4,449,539 | 0.11% |
| HSBC Holdings plc | 85,000 | 0.77% | 13/11/2031 | 73,959 | 0.00% |
| HSBC Holdings plc | 1,000,000 | 4.79% | 10/3/2032 | 1,078,196 | 0.03% |
| HSBC Holdings plc | 2,050,000 | 6.36% | 16/11/2032 | 2,205,248 | 0.05% |
| HSBC Holdings plc | 2,100,000 | 4.86% | 23/5/2033 | 2,289,989 | 0.06% |
| HSBC Holdings plc | 1,200,000 | 4.60% | 22/3/2035 | 1,240,173 | 0.03% |
| HSBC Holdings plc | 2,800,000 | 3.83% | 25/9/2035 | 2,844,211 | 0.07% |
| IHG Finance LLC | 1,000,000 | 4.38% | 28/11/2029 | 1,053,405 | 0.03% |
| IHG Finance LLC | 800,000 | 3.63% | 27/9/2031 | 804,574 | 0.02% |
| Imperial Brands Finance Netherlands BV | 1,515,000 | 5.25% | 15/2/2031 | 1,644,201 | 0.04% |
| Imperial Brands Finance Netherlands BV | 400,000 | 1.75% | 18/3/2033 | 339,725 | 0.01% |
| Imperial Brands Finance plc | 500,000 | 3.38% | 26/2/2026 | 501,649 | 0.01% |
| Imperial Brands Finance plc | 2,150,000 | 2.13% | 12/2/2027 | 2,115,818 | 0.05% |
| Informa plc | 1,300,000 | 3.00% | 23/10/2027 | 1,303,068 | 0.03% |
| Informa plc | 1,300,000 | 1.25% | 22/4/2028 | 1,232,733 | 0.03% |
| Informa plc | 800,000 | 3.25% | 23/10/2030 | 796,826 | 0.02% |
| Informa plc | 800,000 | 3.63% | 23/10/2034 | 797,169 | 0.02% |
| InterContinental Hotels Group plc | 600,000 | 2.13% | 15/5/2027 | 591,224 | 0.01% |
| Intermediate Capital Group plc | 600,000 | 1.63% | 17/2/2027 | 577,078 | 0.01% |
| Intermediate Capital Group plc | 450,000 | 2.50% | 28/1/2030 | 419,634 | 0.01% |
| International Consolidated Airlines Group SA | 1,000,000 | 3.75% | 25/3/2029 | 1,015,683 | 0.03% |
| International Distribution Services plc | 1,100,000 | 1.25% | 8/10/2026 | 1,066,189 | 0.03% |
| International Distribution Services plc | 1,000,000 | 5.25% | 14/9/2028 | 1,055,038 | 0.03% |

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|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Investec Bank plc | 850,000 | 0.50% | 17/2/2027 | 823,766 | 0.02% |
| ITV plc | 1,250,000 | 4.25% | 19/6/2032 | 1,264,556 | 0.03% |
| Lloyds Bank Corporate Markets plc | 1,000,000 | 2.38% | 9/4/2026 | 995,271 | 0.02% |
| Lloyds Bank Corporate Markets plc | 1,450,000 | 4.13% | 30/5/2027 | 1,494,174 | 0.04% |
| Lloyds Banking Group plc | 1,500,000 | 1.50% | 12/9/2027 | 1,446,443 | 0.04% |
| Lloyds Banking Group plc | 860,000 | 4.50% | 11/1/2029 | 897,122 | 0.02% |
| Lloyds Banking Group plc | 930,000 | 3.13% | 24/8/2030 | 924,295 | 0.02% |
| Lloyds Banking Group plc | 1,900,000 | 3.50% | 6/11/2030 | 1,921,746 | 0.05% |
| Lloyds Banking Group plc | 866,000 | 4.75% | 21/9/2031 | 926,889 | 0.02% |
| Lloyds Banking Group plc | 950,000 | 3.88% | 14/5/2032 | 970,187 | 0.02% |
| Lloyds Banking Group plc | 300,000 | 4.38% | 5/4/2034 | 306,917 | 0.01% |
| London Stock Exchange Group plc | 550,000 | 1.75% | 6/12/2027 | 534,890 | 0.01% |
| London Stock Exchange Group plc | 680,000 | 1.75% | 19/9/2029 | 646,723 | 0.02% |
| Lseg Netherlands BV | 1,300,000 | 4.13% | 29/9/2026 | 1,328,246 | 0.03% |
| Lseg Netherlands BV | 1,450,000 | 2.75% | 20/9/2027 | 1,448,421 | 0.04% |
| Lseg Netherlands BV | 883,000 | 0.25% | 6/4/2028 | 815,382 | 0.02% |
| Lseg Netherlands BV | 820,000 | 0.75% | 6/4/2033 | 675,149 | 0.02% |
| Marex Group plc | 500,000 | 8.38% | 2/2/2028 | 609,743 | 0.02% |
| Mondi Finance plc | 1,360,000 | 1.63% | 27/4/2026 | 1,341,745 | 0.03% |
| Motability Operations Group plc | 700,000 | 0.38% | 3/1/2026 | 684,464 | 0.02% |
| Motability Operations Group plc | 500,000 | 0.13% | 20/7/2028 | 454,554 | 0.01% |
| Motability Operations Group plc | 1,100,000 | 3.63% | 24/7/2029 | 1,123,864 | 0.03% |
| Motability Operations Group plc | 1,700,000 | 4.00% | 17/1/2030 | 1,760,470 | 0.04% |
| Motability Operations Group plc | 1,600,000 | 3.50% | 17/7/2031 | 1,620,351 | 0.04% |
| Motability Operations Group plc | 2,093,000 | 3.88% | 24/1/2034 | 2,144,785 | 0.05% |
| Motability Operations Group plc | 1,100,000 | 4.25% | 17/6/2035 | 1,154,917 | 0.03% |
| National Gas Transmission plc | 1,685,000 | 4.25% | 5/4/2030 | 1,750,248 | 0.04% |
| National Grid Electricity Distribution East Midlands plc | 900,000 | 3.53% | 20/9/2028 | 916,000 | 0.02% |
| National Grid Electricity Distribution East Midlands plc | 500,000 | 3.95% | 20/9/2032 | 520,581 | 0.01% |
| National Grid plc | 600,000 | 2.18% | 30/6/2026 | 595,387 | 0.01% |
| National Grid plc | 435,000 | 0.16% | 20/1/2028 | 400,229 | 0.01% |
| National Grid plc | 2,800,000 | 0.25% | 1/9/2028 | 2,539,296 | 0.06% |
| National Grid plc | 855,000 | 3.88% | 16/1/2029 | 881,297 | 0.02% |
| National Grid plc | 900,000 | 0.55% | 18/9/2029 | 800,252 | 0.02% |
| National Grid plc | 200,000 | 2.95% | 30/3/2030 | 197,841 | 0.00% |
| National Grid plc | 900,000 | 0.75% | 1/9/2033 | 716,448 | 0.02% |
| National Grid plc | 1,600,000 | 3.25% | 30/3/2034 | 1,559,843 | 0.04% |
| National Grid plc | 2,375,000 | 4.28% | 16/1/2035 | 2,489,089 | 0.06% |
| Nationwide Building Society | 1,995,000 | 4.50% | 1/11/2026 | 2,057,409 | 0.05% |
| Nationwide Building Society | 1,100,000 | 2.00% | 28/4/2027 | 1,081,844 | 0.03% |
| Nationwide Building Society | 1,200,000 | 0.25% | 14/9/2028 | 1,090,190 | 0.03% |
| Nationwide Building Society | 800,000 | 3.25% | 5/9/2029 | 809,956 | 0.02% |
| Nationwide Building Society | 1,400,000 | 3.83% | 24/7/2032 | 1,433,276 | 0.04% |
| Nationwide Building Society | 400,000 | 4.38% | 16/4/2034 | 410,781 | 0.01% |
| NatWest Group plc | 1,025,000 | 4.70% | 14/3/2028 | 1,062,908 | 0.03% |
| NatWest Group plc | 1,782,000 | 4.07% | 6/9/2028 | 1,830,610 | 0.05% |
| NatWest Group plc | 1,000,000 | 4.77% | 16/2/2029 | 1,049,772 | 0.03% |
| NatWest Group plc | 1,150,000 | 0.67% | 14/9/2029 | 1,052,060 | 0.03% |
| NatWest Group plc | 800,000 | 0.78% | 26/2/2030 | 728,050 | 0.02% |
| NatWest Group plc | 2,950,000 | 3.58% | 12/9/2032 | 2,973,911 | 0.07% |
| NatWest Group plc | 1,700,000 | 1.04% | 14/9/2032 | 1,596,917 | 0.04% |
| NatWest Group plc | 525,000 | 5.76% | 28/2/2034 | 562,293 | 0.01% |
| NatWest Markets plc | 4,200,000 | 0.13% | 18/6/2026 | 4,044,909 | 0.10% |
| NatWest Markets plc | 2,183,000 | 1.38% | 2/3/2027 | 2,116,934 | 0.05% |
| NatWest Markets plc | 300,000 | 2.75% | 4/11/2027 | 299,397 | 0.01% |
| NatWest Markets plc | 1,959,000 | 4.25% | 13/1/2028 | 2,039,629 | 0.05% |
| NatWest Markets plc | 781,000 | 3.63% | 9/1/2029 | 802,496 | 0.02% |
| Reckitt Benckiser Treasury Services Nederland BV | 700,000 | 0.38% | 19/5/2026 | 677,990 | 0.02% |
| Reckitt Benckiser Treasury Services plc | 450,000 | 3.63% | 14/9/2028 | 461,491 | 0.01% |
| Reckitt Benckiser Treasury Services plc | 2,800,000 | 3.63% | 20/6/2029 | 2,880,397 | 0.07% |
| Reckitt Benckiser Treasury Services plc | 400,000 | 3.88% | 14/9/2033 | 412,780 | 0.01% |
| RELX Finance BV | 500,000 | 1.38% | 12/5/2026 | 492,106 | 0.01% |
| RELX Finance BV | 1,860,000 | 1.50% | 13/5/2027 | 1,812,791 | 0.04% |
| RELX Finance BV | 3,500,000 | 0.50% | 10/3/2028 | 3,263,454 | 0.08% |
| RELX Finance BV | 500,000 | 3.75% | 12/6/2031 | 517,544 | 0.01% |
| RELX Finance BV | 600,000 | 0.88% | 10/3/2032 | 514,275 | 0.01% |
| RELX Finance BV | 1,900,000 | 3.38% | 20/3/2033 | 1,906,123 | 0.05% |
| Rentokil Initial plc | 400,000 | 0.88% | 30/5/2026 | 391,130 | 0.01% |
| Rentokil Initial plc | 1,750,000 | 0.50% | 14/10/2028 | 1,605,830 | 0.04% |
| Rolls-Royce plc | 1,200,000 | 4.63% | 16/2/2026 | 1,217,083 | 0.03% |
| Rolls-Royce plc | 1,000,000 | 1.63% | 9/5/2028 | 958,305 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Sage Group plc | 460,000 | 3.82% | 15/2/2028 | 471,690 | 0.01% |
| Santander UK Group Holdings plc | 640,000 | 3.53% | 25/8/2028 | 646,663 | 0.02% |
| Santander UK Group Holdings plc | 1,200,000 | 0.60% | 13/9/2029 | 1,087,581 | 0.03% |
| Scottish Hydro Electric Transmission plc | 500,000 | 3.38% | 4/9/2032 | 501,626 | 0.01% |
| Segro Capital Sarl | 400,000 | 1.25% | 23/3/2026 | 392,832 | 0.01% |
| Segro Capital Sarl | 500,000 | 0.50% | 22/9/2031 | 412,875 | 0.01% |
| Segro plc | 600,000 | 3.50% | 24/9/2032 | 598,331 | 0.01% |
| Severn Trent Utilities Finance plc | 1,100,000 | 4.00% | 5/3/2034 | 1,124,125 | 0.03% |
| Sky Ltd. | 2,300,000 | 2.50% | 15/9/2026 | 2,291,310 | 0.06% |
| Sky Ltd. | 300,000 | 2.75% | 27/11/2029 | 299,600 | 0.01% |
| Smith & Nephew plc | 2,000,000 | 4.57% | 11/10/2029 | 2,105,657 | 0.05% |
| Smiths Group plc | 809,000 | 2.00% | 23/2/2027 | 793,829 | 0.02% |
| Southern Gas Networks plc | 1,800,000 | 3.50% | 16/10/2030 | 1,793,505 | 0.04% |
| SSE plc | 1,450,000 | 4.00% | Perpetual | 1,456,138 | 0.04% |
| SSE plc | 500,000 | 3.13% | Perpetual | 492,446 | 0.01% |
| SSE plc | 300,000 | 1.38% | 4/9/2027 | 290,812 | 0.01% |
| SSE plc | 1,310,000 | 2.88% | 1/8/2029 | 1,307,302 | 0.03% |
| SSE plc | 500,000 | 1.75% | 16/4/2030 | 469,123 | 0.01% |
| SSE plc | 900,000 | 4.00% | 5/9/2031 | 940,564 | 0.02% |
| Standard Chartered plc | 1,100,000 | 0.85% | 27/1/2028 | 1,053,057 | 0.03% |
| Standard Chartered plc | 600,000 | 0.80% | 17/11/2029 | 547,323 | 0.01% |
| Standard Chartered plc | 1,525,000 | 4.87% | 10/5/2031 | 1,638,111 | 0.04% |
| Standard Chartered plc | 700,000 | 1.20% | 23/9/2031 | 672,732 | 0.02% |
| Standard Chartered plc | 500,000 | 4.20% | 4/3/2032 | 517,662 | 0.01% |
| Tesco Corporate Treasury Services plc | 1,863,000 | 0.88% | 29/5/2026 | 1,817,867 | 0.04% |
| Tesco Corporate Treasury Services plc | 1,250,000 | 0.38% | 27/7/2029 | 1,108,376 | 0.03% |
| Tesco Corporate Treasury Services plc | 700,000 | 4.25% | 27/2/2031 | 731,378 | 0.02% |
| Tritax EuroBox plc | 1,180,000 | 0.95% | 2/6/2026 | 1,144,751 | 0.03% |
| Unilever Capital Corp. | 1,900,000 | 3.40% | 6/6/2033 | 1,935,846 | 0.05% |
| Unilever Finance Netherlands BV | 1,210,000 | 1.13% | 12/2/2027 | 1,176,234 | 0.03% |
| Unilever Finance Netherlands BV | 260,000 | 1.00% | 14/2/2027 | 252,318 | 0.01% |
| Unilever Finance Netherlands BV | 1,400,000 | 1.13% | 29/4/2028 | 1,338,501 | 0.03% |
| Unilever Finance Netherlands BV | 1,500,000 | 1.75% | 16/11/2028 | 1,451,116 | 0.04% |
| Unilever Finance Netherlands BV | 1,100,000 | 1.38% | 31/7/2029 | 1,043,134 | 0.03% |
| Unilever Finance Netherlands BV | 1,300,000 | 1.75% | 25/3/2030 | 1,237,213 | 0.03% |
| Unilever Finance Netherlands BV | 2,484,000 | 1.38% | 4/9/2030 | 2,301,553 | 0.06% |
| Unilever Finance Netherlands BV | 900,000 | 3.25% | 23/2/2031 | 919,097 | 0.02% |
| Unilever Finance Netherlands BV | 600,000 | 1.63% | 12/2/2033 | 550,244 | 0.01% |
| Unilever Finance Netherlands BV | 700,000 | 3.50% | 23/2/2035 | 718,843 | 0.02% |
| Unilever Finance Netherlands BV | 300,000 | 3.50% | 15/2/2037 | 305,873 | 0.01% |
| Unilever plc | 700,000 | 1.50% | 11/6/2039 | 566,925 | 0.01% |
| United Utilities Water Finance plc | 977,000 | 3.75% | 23/5/2034 | 980,748 | 0.02% |
| Virgin Money UK plc | 1,134,000 | 4.00% | 18/3/2028 | 1,156,297 | 0.03% |
| Virgin Money UK plc | 1,000,000 | 4.63% | 29/10/2028 | 1,041,663 | 0.03% |
| Vodafone Group plc | 2,710,000 | 2.20% | 25/8/2026 | 2,692,936 | 0.07% |
| Vodafone Group plc | 2,650,000 | 0.90% | 24/11/2026 | 2,568,728 | 0.06% |
| Vodafone Group plc | 1,000,000 | 1.50% | 24/7/2027 | 972,035 | 0.02% |
| Vodafone Group plc | 1,600,000 | 1.88% | 20/11/2029 | 1,539,822 | 0.04% |
| Vodafone Group plc | 700,000 | 1.63% | 24/11/2030 | 651,887 | 0.02% |
| Vodafone Group plc | 870,000 | 1.60% | 29/7/2031 | 794,991 | 0.02% |
| Vodafone Group plc | 2,600,000 | 2.88% | 20/11/2037 | 2,449,084 | 0.06% |
| Vodafone Group plc | 1,150,000 | 2.50% | 24/5/2039 | 1,014,421 | 0.03% |
| Vodafone International Financing DAC | 300,000 | 3.38% | 1/8/2033 | 301,704 | 0.01% |
| Vodafone International Financing DAC | 1,000,000 | 3.75% | 2/12/2034 | 1,030,685 | 0.03% |
| Vodafone International Financing DAC | 1,030,000 | 4.00% | 10/2/2043 | 1,063,124 | 0.03% |
| Wellcome Trust Ltd. | 700,000 | 1.13% | 21/1/2027 | 677,207 | 0.02% |
| WPP Finance 2013 | 249,000 | 3.63% | 12/9/2029 | 256,219 | 0.01% |
| WPP Finance 2013 | 232,000 | 4.00% | 12/9/2033 | 239,218 | 0.01% |
| WPP Finance Deutschland GmbH | 550,000 | 1.63% | 23/3/2030 | 513,098 | 0.01% |
| WPP Finance SA | 500,000 | 2.25% | 22/9/2026 | 495,978 | 0.01% |
| WPP Finance SA | 336,000 | 4.13% | 30/5/2028 | 349,587 | 0.01% |
| Yorkshire Building Society | 525,000 | 0.50% | 1/7/2028 | 481,670 | 0.01% |
| | | | | 310,048,077 | 7.69% |
| United States 20.38% (30 June 2024: 18.80%) | | | | | |
| 3M Co. | 150,000 | 1.50% | 9/11/2026 | 147,172 | 0.00% |
| 3M Co. | 559,000 | 1.75% | 15/5/2030 | 527,524 | 0.01% |
| Abbott Ireland Financing DAC | 1,900,000 | 1.50% | 27/9/2026 | 1,866,887 | 0.05% |
| Abbott Ireland Financing DAC | 600,000 | 0.38% | 19/11/2027 | 562,750 | 0.01% |
| AbbVie, Inc. | 1,450,000 | 0.75% | 18/11/2027 | 1,376,083 | 0.03% |
| AbbVie, Inc. | 1,700,000 | 2.63% | 15/11/2028 | 1,691,010 | 0.04% |
| AbbVie, Inc. | 925,000 | 2.13% | 17/11/2028 | 905,311 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| AbbVie, Inc. | 1,870,000 | 2.13% | 1/6/2029 | 1,819,331 | 0.05% |
| AbbVie, Inc. | 500,000 | 1.25% | 18/11/2031 | 449,163 | 0.01% |
| Air Lease Corp. | 600,000 | 3.70% | 15/4/2030 | 608,715 | 0.02% |
| Air Products & Chemicals, Inc. | 2,100,000 | 0.50% | 5/5/2028 | 1,950,223 | 0.05% |
| Air Products & Chemicals, Inc. | 1,500,000 | 0.80% | 5/5/2032 | 1,273,455 | 0.03% |
| Air Products & Chemicals, Inc. | 1,900,000 | 4.00% | 3/3/2035 | 1,986,009 | 0.05% |
| Albemarle New Holding GmbH | 1,550,000 | 1.63% | 25/11/2028 | 1,438,931 | 0.04% |
| Altria Group, Inc. | 600,000 | 2.20% | 15/6/2027 | 591,063 | 0.01% |
| Altria Group, Inc. | 800,000 | 3.13% | 15/6/2031 | 781,397 | 0.02% |
| American Honda Finance Corp. | 1,300,000 | 3.50% | 24/4/2026 | 1,313,129 | 0.03% |
| American Honda Finance Corp. | 2,765,000 | 3.75% | 25/10/2027 | 2,829,154 | 0.07% |
| American Honda Finance Corp. | 750,000 | 0.30% | 7/7/2028 | 681,500 | 0.02% |
| American Honda Finance Corp. | 2,400,000 | 3.65% | 23/4/2031 | 2,435,284 | 0.06% |
| American International Group, Inc. | 1,007,000 | 1.88% | 21/6/2027 | 983,594 | 0.02% |
| American Medical Systems Europe BV | 1,100,000 | 1.38% | 8/3/2028 | 1,051,814 | 0.03% |
| American Medical Systems Europe BV | 1,600,000 | 3.38% | 8/3/2029 | 1,628,189 | 0.04% |
| American Medical Systems Europe BV | 1,450,000 | 1.63% | 8/3/2031 | 1,327,280 | 0.03% |
| American Medical Systems Europe BV | 1,300,000 | 3.50% | 8/3/2032 | 1,322,232 | 0.03% |
| American Medical Systems Europe BV | 900,000 | 1.88% | 8/3/2034 | 797,251 | 0.02% |
| American Tower Corp. | 1,500,000 | 1.95% | 22/5/2026 | 1,482,629 | 0.04% |
| American Tower Corp. | 4,000,000 | 0.45% | 15/1/2027 | 3,813,470 | 0.09% |
| American Tower Corp. | 600,000 | 4.13% | 16/5/2027 | 615,532 | 0.02% |
| American Tower Corp. | 800,000 | 0.88% | 21/5/2029 | 728,643 | 0.02% |
| American Tower Corp. | 2,150,000 | 0.95% | 5/10/2030 | 1,883,886 | 0.05% |
| American Tower Corp. | 2,200,000 | 1.00% | 15/1/2032 | 1,869,210 | 0.05% |
| American Tower Corp. | 300,000 | 1.25% | 21/5/2033 | 251,695 | 0.01% |
| Amgen, Inc. | 550,000 | 2.00% | 25/2/2026 | 545,726 | 0.01% |
| Amphenol Technologies Holding GmbH | 550,000 | 0.75% | 4/5/2026 | 535,915 | 0.01% |
| Amphenol Technologies Holding GmbH | 300,000 | 2.00% | 8/10/2028 | 292,910 | 0.01% |
| Apple, Inc. | 1,900,000 | 1.63% | 10/11/2026 | 1,868,937 | 0.05% |
| Apple, Inc. | 1,360,000 | 2.00% | 17/9/2027 | 1,344,622 | 0.03% |
| Apple, Inc. | 510,000 | 1.38% | 24/5/2029 | 484,886 | 0.01% |
| Apple, Inc. | 1,400,000 | 0.50% | 15/11/2031 | 1,212,838 | 0.03% |
| AT&T, Inc. | 1,650,000 | 0.25% | 4/3/2026 | 1,603,838 | 0.04% |
| AT&T, Inc. | 3,150,000 | 1.80% | 5/9/2026 | 3,099,344 | 0.08% |
| AT&T, Inc. | 3,050,000 | 1.60% | 19/5/2028 | 2,924,016 | 0.07% |
| AT&T, Inc. | 1,800,000 | 2.35% | 5/9/2029 | 1,752,200 | 0.04% |
| AT&T, Inc. | 2,400,000 | 2.60% | 17/12/2029 | 2,358,472 | 0.06% |
| AT&T, Inc. | 1,500,000 | 0.80% | 4/3/2030 | 1,344,042 | 0.03% |
| AT&T, Inc. | 700,000 | 3.95% | 30/4/2031 | 730,065 | 0.02% |
| AT&T, Inc. | 1,550,000 | 2.05% | 19/5/2032 | 1,427,664 | 0.04% |
| AT&T, Inc. | 900,000 | 3.55% | 17/12/2032 | 913,104 | 0.02% |
| AT&T, Inc. | 1,150,000 | 3.38% | 15/3/2034 | 1,147,115 | 0.03% |
| AT&T, Inc. | 3,750,000 | 4.30% | 18/11/2034 | 3,976,638 | 0.10% |
| AT&T, Inc. | 1,000,000 | 2.45% | 15/3/2035 | 910,074 | 0.02% |
| AT&T, Inc. | 1,780,000 | 3.15% | 4/9/2036 | 1,692,267 | 0.04% |
| AT&T, Inc. | 2,000,000 | 2.60% | 19/5/2038 | 1,762,314 | 0.04% |
| AT&T, Inc. | 700,000 | 1.80% | 14/9/2039 | 553,961 | 0.01% |
| Athene Global Funding | 500,000 | 0.37% | 10/9/2026 | 479,306 | 0.01% |
| Athene Global Funding | 600,000 | 0.83% | 8/1/2027 | 575,137 | 0.01% |
| Athene Global Funding | 500,000 | 0.63% | 12/1/2028 | 465,354 | 0.01% |
| Autoliv, Inc. | 600,000 | 4.25% | 15/3/2028 | 617,677 | 0.02% |
| Avery Dennison Corp. | 500,000 | 3.75% | 4/11/2034 | 502,004 | 0.01% |
| Bank of America Corp. | 3,100,000 | 1.78% | 4/5/2027 | 3,054,123 | 0.08% |
| Bank of America Corp. | 730,000 | 1.66% | 25/4/2028 | 709,792 | 0.02% |
| Bank of America Corp. | 1,568,000 | 4.13% | 12/6/2028 | 1,628,661 | 0.04% |
| Bank of America Corp. | 1,840,000 | 0.58% | 24/8/2028 | 1,731,660 | 0.04% |
| Bank of America Corp. | 800,000 | 3.65% | 31/3/2029 | 817,733 | 0.02% |
| Bank of America Corp. | 2,600,000 | 0.58% | 8/8/2029 | 2,385,254 | 0.06% |
| Bank of America Corp. | 3,650,000 | 1.38% | 9/5/2030 | 3,401,168 | 0.08% |
| Bank of America Corp. | 1,970,000 | 0.69% | 22/3/2031 | 1,739,704 | 0.04% |
| Bank of America Corp. | 2,600,000 | 0.65% | 26/10/2031 | 2,247,163 | 0.06% |
| Bank of America Corp. | 1,790,000 | 1.10% | 24/5/2032 | 1,564,625 | 0.04% |
| Bank of America Corp. | 1,760,000 | 2.82% | 27/4/2033 | 1,699,144 | 0.04% |
| Baxter International, Inc. | 1,200,000 | 1.30% | 15/5/2029 | 1,111,518 | 0.03% |
| Becton Dickinson & Co. | 100,000 | 3.52% | 8/2/2031 | 101,678 | 0.00% |
| Becton Dickinson & Co. | 2,100,000 | 3.83% | 7/6/2032 | 2,154,930 | 0.05% |
| Becton Dickinson Euro Finance Sarl | 1,750,000 | 1.21% | 4/6/2026 | 1,714,274 | 0.04% |
| Becton Dickinson Euro Finance Sarl | 820,000 | 0.33% | 13/8/2028 | 749,495 | 0.02% |
| Becton Dickinson Euro Finance Sarl | 1,642,000 | 3.55% | 13/9/2029 | 1,678,232 | 0.04% |
| Becton Dickinson Euro Finance Sarl | 500,000 | 1.21% | 12/2/2036 | 397,138 | 0.01% |

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|--------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Becton Dickinson Euro Finance Sarl | 1,580,000 | 4.03% | 7/6/2036 | 1,629,359 | 0.04% |
| Becton Dickinson Euro Finance Sarl | 1,050,000 | 1.34% | 13/8/2041 | 731,260 | 0.02% |
| Berkshire Hathaway Finance Corp. | 1,000,000 | 1.50% | 18/3/2030 | 934,055 | 0.02% |
| Berkshire Hathaway Finance Corp. | 1,500,000 | 2.00% | 18/3/2034 | 1,363,788 | 0.03% |
| Berkshire Hathaway, Inc. | 2,225,000 | 1.13% | 16/3/2027 | 2,156,477 | 0.05% |
| Berkshire Hathaway, Inc. | 1,050,000 | 2.15% | 15/3/2028 | 1,035,711 | 0.03% |
| Berkshire Hathaway, Inc. | 810,000 | 1.63% | 16/3/2035 | 701,880 | 0.02% |
| Berkshire Hathaway, Inc. | 1,100,000 | 0.50% | 15/1/2041 | 704,919 | 0.02% |
| Berry Global, Inc. | 1,000,000 | 1.50% | 15/1/2027 | 968,239 | 0.02% |
| Blackstone Holdings Finance Co. LLC | 1,600,000 | 1.00% | 5/10/2026 | 1,548,876 | 0.04% |
| Blackstone Holdings Finance Co. LLC | 900,000 | 1.50% | 10/4/2029 | 845,355 | 0.02% |
| Blackstone Holdings Finance Co. LLC | 900,000 | 3.50% | 1/6/2034 | 905,345 | 0.02% |
| Blackstone Private Credit Fund | 500,000 | 1.75% | 30/11/2026 | 480,877 | 0.01% |
| Booking Holdings, Inc. | 3,350,000 | 4.00% | 15/11/2026 | 3,429,690 | 0.09% |
| Booking Holdings, Inc. | 700,000 | 1.80% | 3/3/2027 | 689,850 | 0.02% |
| Booking Holdings, Inc. | 2,000,000 | 0.50% | 8/3/2028 | 1,862,443 | 0.05% |
| Booking Holdings, Inc. | 200,000 | 3.63% | 12/11/2028 | 206,020 | 0.01% |
| Booking Holdings, Inc. | 800,000 | 3.50% | 1/3/2029 | 818,518 | 0.02% |
| Booking Holdings, Inc. | 350,000 | 4.25% | 15/5/2029 | 368,407 | 0.01% |
| Booking Holdings, Inc. | 285,000 | 4.50% | 15/11/2031 | 306,655 | 0.01% |
| Booking Holdings, Inc. | 1,300,000 | 3.63% | 1/3/2032 | 1,331,592 | 0.03% |
| Booking Holdings, Inc. | 900,000 | 3.25% | 21/11/2032 | 901,203 | 0.02% |
| Booking Holdings, Inc. | 1,400,000 | 4.13% | 12/5/2033 | 1,476,061 | 0.04% |
| Booking Holdings, Inc. | 2,100,000 | 4.75% | 15/11/2034 | 2,319,008 | 0.06% |
| Booking Holdings, Inc. | 1,700,000 | 3.75% | 1/3/2036 | 1,729,858 | 0.04% |
| Booking Holdings, Inc. | 1,200,000 | 3.75% | 21/11/2037 | 1,211,570 | 0.03% |
| Booking Holdings, Inc. | 800,000 | 4.00% | 1/3/2044 | 806,614 | 0.02% |
| Booking Holdings, Inc. | 1,100,000 | 3.88% | 21/3/2045 | 1,093,932 | 0.03% |
| BorgWarner, Inc. | 1,000,000 | 1.00% | 19/5/2031 | 859,911 | 0.02% |
| Boston Scientific Corp. | 3,160,000 | 0.63% | 1/12/2027 | 2,975,911 | 0.07% |
| BP Capital Markets BV | 2,600,000 | 3.36% | 12/9/2031 | 2,602,687 | 0.06% |
| BP Capital Markets BV | 2,300,000 | 4.32% | 12/5/2035 | 2,420,599 | 0.06% |
| BP Capital Markets BV | 1,400,000 | 0.93% | 4/12/2040 | 911,115 | 0.02% |
| BP Capital Markets BV | 1,200,000 | 1.47% | 21/9/2041 | 845,458 | 0.02% |
| BP Capital Markets plc | 3,600,000 | 3.25% | Perpetual | 3,581,906 | 0.09% |
| BP Capital Markets plc | 3,000,000 | 3.63% | Perpetual | 2,950,449 | 0.07% |
| BP Capital Markets plc | 1,200,000 | 4.38% | Perpetual | 1,200,493 | 0.03% |
| BP Capital Markets plc | 2,700,000 | 1.57% | 16/2/2027 | 2,637,132 | 0.07% |
| BP Capital Markets plc | 1,000,000 | 0.83% | 8/11/2027 | 951,419 | 0.02% |
| BP Capital Markets plc | 1,900,000 | 1.64% | 26/6/2029 | 1,799,802 | 0.04% |
| BP Capital Markets plc | 800,000 | 2.82% | 7/4/2032 | 775,985 | 0.02% |
| Bristol-Myers Squibb Co. | 400,000 | 1.75% | 15/5/2035 | 350,649 | 0.01% |
| Brown-Forman Corp. | 1,800,000 | 1.20% | 7/7/2026 | 1,762,189 | 0.04% |
| Capital One Financial Corp. | 800,000 | 1.65% | 12/6/2029 | 750,668 | 0.02% |
| Cargill, Inc. | 931,000 | 3.88% | 24/4/2030 | 965,086 | 0.02% |
| Carrier Global Corp. | 1,700,000 | 4.13% | 29/5/2028 | 1,769,201 | 0.04% |
| Carrier Global Corp. | 1,800,000 | 4.50% | 29/11/2032 | 1,929,918 | 0.05% |
| Carrier Global Corp. | 1,500,000 | 3.63% | 15/1/2037 | 1,492,209 | 0.04% |
| Caterpillar Financial Services Corp. | 1,350,000 | 3.74% | 4/9/2026 | 1,374,230 | 0.03% |
| Caterpillar Financial Services Corp. | 500,000 | 3.02% | 3/9/2027 | 504,672 | 0.01% |
| Celanese US Holdings LLC | 1,300,000 | 4.78% | 19/7/2026 | 1,320,012 | 0.03% |
| Celanese US Holdings LLC | 1,700,000 | 2.13% | 1/3/2027 | 1,634,091 | 0.04% |
| Celanese US Holdings LLC | 200,000 | 0.63% | 10/9/2028 | 176,273 | 0.00% |
| Celanese US Holdings LLC | 625,000 | 5.34% | 19/1/2029 | 660,631 | 0.02% |
| Chubb INA Holdings LLC | 1,326,000 | 0.88% | 15/6/2027 | 1,265,651 | 0.03% |
| Chubb INA Holdings LLC | 800,000 | 1.55% | 15/3/2028 | 768,030 | 0.02% |
| Chubb INA Holdings LLC | 1,300,000 | 0.88% | 15/12/2029 | 1,178,270 | 0.03% |
| Chubb INA Holdings LLC | 500,000 | 1.40% | 15/6/2031 | 452,379 | 0.01% |
| Chubb INA Holdings LLC | 1,000,000 | 2.50% | 15/3/2038 | 898,630 | 0.02% |
| Citigroup, Inc. | 700,000 | 2.13% | 10/9/2026 | 693,335 | 0.02% |
| Citigroup, Inc. | 2,200,000 | 0.50% | 8/10/2027 | 2,109,612 | 0.05% |
| Citigroup, Inc. | 2,575,000 | 3.71% | 22/9/2028 | 2,627,412 | 0.07% |
| Citigroup, Inc. | 1,500,000 | 1.50% | 26/10/2028 | 1,417,855 | 0.04% |
| Citigroup, Inc. | 1,100,000 | 1.25% | 10/4/2029 | 1,020,820 | 0.03% |
| Citigroup, Inc. | 2,300,000 | 3.75% | 14/5/2032 | 2,344,933 | 0.06% |
| Citigroup, Inc. | 1,250,000 | 4.11% | 22/9/2033 | 1,306,361 | 0.03% |
| CNH Industrial Finance Europe SA | 900,000 | 1.63% | 3/7/2029 | 843,099 | 0.02% |
| Coca-Cola Co. | 1,000,000 | 1.88% | 22/9/2026 | 989,228 | 0.02% |
| Coca-Cola Co. | 900,000 | 0.75% | 22/9/2026 | 874,629 | 0.02% |
| Coca-Cola Co. | 800,000 | 1.13% | 9/3/2027 | 776,393 | 0.02% |
| Coca-Cola Co. | 2,396,000 | 0.13% | 9/3/2029 | 2,150,699 | 0.05% |

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|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Coca-Cola Co. | 1,400,000 | 0.13% | 15/3/2029 | 1,256,071 | 0.03% |
| Coca-Cola Co. | 1,300,000 | 0.40% | 6/5/2030 | 1,142,419 | 0.03% |
| Coca-Cola Co. | 800,000 | 1.25% | 8/3/2031 | 727,839 | 0.02% |
| Coca-Cola Co. | 300,000 | 3.13% | 14/5/2032 | 301,757 | 0.01% |
| Coca-Cola Co. | 1,400,000 | 0.38% | 15/3/2033 | 1,136,362 | 0.03% |
| Coca-Cola Co. | 800,000 | 1.63% | 9/3/2035 | 694,494 | 0.02% |
| Coca-Cola Co. | 1,850,000 | 0.95% | 6/5/2036 | 1,450,334 | 0.04% |
| Coca-Cola Co. | 100,000 | 1.10% | 2/9/2036 | 79,549 | 0.00% |
| Coca-Cola Co. | 1,900,000 | 3.38% | 15/8/2037 | 1,903,268 | 0.05% |
| Coca-Cola Co. | 975,000 | 0.80% | 15/3/2040 | 681,706 | 0.02% |
| Coca-Cola Co. | 1,800,000 | 1.00% | 9/3/2041 | 1,254,969 | 0.03% |
| Coca-Cola Co. | 450,000 | 3.50% | 14/5/2044 | 446,940 | 0.01% |
| Coca-Cola Co. | 900,000 | 3.75% | 15/8/2053 | 910,120 | 0.02% |
| Colgate-Palmolive Co. | 500,000 | 0.50% | 6/3/2026 | 488,701 | 0.01% |
| Colgate-Palmolive Co. | 1,200,000 | 0.30% | 10/11/2029 | 1,074,222 | 0.03% |
| Colgate-Palmolive Co. | 400,000 | 0.88% | 12/11/2039 | 285,001 | 0.01% |
| Comcast Corp. | 1,648,000 | 0.00% | 14/9/2026 | 1,574,708 | 0.04% |
| Comcast Corp. | 1,600,000 | 0.25% | 20/5/2027 | 1,509,927 | 0.04% |
| Comcast Corp. | 1,600,000 | 0.25% | 14/9/2029 | 1,422,064 | 0.04% |
| Comcast Corp. | 4,790,000 | 0.75% | 20/2/2032 | 4,074,221 | 0.10% |
| Comcast Corp. | 600,000 | 3.25% | 26/9/2032 | 602,499 | 0.02% |
| Comcast Corp. | 1,000,000 | 3.55% | 26/9/2036 | 1,002,589 | 0.03% |
| Comcast Corp. | 400,000 | 1.25% | 20/2/2040 | 298,651 | 0.01% |
| Corning, Inc. | 200,000 | 3.88% | 15/5/2026 | 202,565 | 0.01% |
| Coty, Inc. | 600,000 | 4.50% | 15/5/2027 | 613,123 | 0.02% |
| CRH Funding BV | 800,000 | 1.63% | 5/5/2030 | 747,752 | 0.02% |
| CRH SMW Finance DAC | 1,500,000 | 4.00% | 11/7/2031 | 1,575,288 | 0.04% |
| Danaher Corp. | 1,175,000 | 2.10% | 30/9/2026 | 1,164,136 | 0.03% |
| Danaher Corp. | 1,900,000 | 2.50% | 30/3/2030 | 1,862,261 | 0.05% |
| DH Europe Finance II Sarl | 2,175,000 | 0.20% | 18/3/2026 | 2,112,514 | 0.05% |
| DH Europe Finance II Sarl | 1,500,000 | 0.45% | 18/3/2028 | 1,395,579 | 0.03% |
| DH Europe Finance II Sarl | 3,500,000 | 0.75% | 18/9/2031 | 3,016,759 | 0.08% |
| DH Europe Finance II Sarl | 1,500,000 | 1.35% | 18/9/2039 | 1,133,733 | 0.03% |
| DH Europe Finance II Sarl | 800,000 | 1.80% | 18/9/2049 | 565,180 | 0.01% |
| DH Europe Finance Sarl | 2,000,000 | 1.20% | 30/6/2027 | 1,933,656 | 0.05% |
| Digital Dutch Finco BV | 1,000,000 | 1.50% | 15/3/2030 | 912,758 | 0.02% |
| Digital Dutch Finco BV | 990,000 | 1.25% | 1/2/2031 | 869,537 | 0.02% |
| Digital Dutch Finco BV | 1,150,000 | 1.00% | 15/1/2032 | 969,852 | 0.02% |
| Digital Dutch Finco BV | 1,000,000 | 3.88% | 13/9/2033 | 1,010,967 | 0.03% |
| Digital Euro Finco LLC | 1,050,000 | 2.50% | 16/1/2026 | 1,046,111 | 0.03% |
| Digital Euro Finco LLC | 1,000,000 | 1.13% | 9/4/2028 | 939,503 | 0.02% |
| Digital Intrepid Holding BV | 1,300,000 | 0.63% | 15/7/2031 | 1,085,041 | 0.03% |
| Digital Intrepid Holding BV | 750,000 | 1.38% | 18/7/2032 | 641,285 | 0.02% |
| Discovery Communications LLC | 2,825,000 | 1.90% | 19/3/2027 | 2,733,854 | 0.07% |
| Dover Corp. | 1,100,000 | 1.25% | 9/11/2026 | 1,070,563 | 0.03% |
| Dover Corp. | 850,000 | 0.75% | 4/11/2027 | 804,081 | 0.02% |
| Dow Chemical Co. | 2,250,000 | 0.50% | 15/3/2027 | 2,138,702 | 0.05% |
| Dow Chemical Co. | 700,000 | 1.13% | 15/3/2032 | 601,938 | 0.02% |
| Dow Chemical Co. | 600,000 | 1.88% | 15/3/2040 | 459,151 | 0.01% |
| Duke Energy Corp. | 950,000 | 3.10% | 15/6/2028 | 951,969 | 0.02% |
| Duke Energy Corp. | 1,300,000 | 3.75% | 1/4/2031 | 1,320,951 | 0.03% |
| Duke Energy Corp. | 600,000 | 3.85% | 15/6/2034 | 600,598 | 0.02% |
| DXC Technology Co. | 557,000 | 1.75% | 15/1/2026 | 549,931 | 0.01% |
| Eaton Capital ULC | 1,324,000 | 0.13% | 8/3/2026 | 1,286,290 | 0.03% |
| Eaton Capital ULC | 300,000 | 0.58% | 8/3/2030 | 267,872 | 0.01% |
| Eaton Capital ULC | 1,700,000 | 3.60% | 21/5/2031 | 1,751,500 | 0.04% |
| Eaton Capital ULC | 300,000 | 3.80% | 21/5/2036 | 309,921 | 0.01% |
| Eli Lilly & Co. | 2,600,000 | 2.13% | 3/6/2030 | 2,518,188 | 0.06% |
| Eli Lilly & Co. | 1,300,000 | 0.63% | 1/11/2031 | 1,126,328 | 0.03% |
| Eli Lilly & Co. | 646,000 | 0.50% | 14/9/2033 | 531,863 | 0.01% |
| Eli Lilly & Co. | 1,150,000 | 1.70% | 1/11/2049 | 846,790 | 0.02% |
| Eli Lilly & Co. | 250,000 | 1.13% | 14/9/2051 | 155,290 | 0.00% |
| Eli Lilly & Co. | 1,050,000 | 1.38% | 14/9/2061 | 597,449 | 0.01% |
| Emerson Electric Co. | 700,000 | 2.00% | 15/10/2029 | 675,342 | 0.02% |
| Equinix Europe 2 Financing Corp. LLC | 900,000 | 3.25% | 15/3/2031 | 896,791 | 0.02% |
| Equinix Europe 2 Financing Corp. LLC | 1,100,000 | 3.65% | 3/9/2033 | 1,104,588 | 0.03% |
| Equinix, Inc. | 1,600,000 | 0.25% | 15/3/2027 | 1,511,633 | 0.04% |
| Equinix, Inc. | 1,500,000 | 1.00% | 15/3/2033 | 1,244,453 | 0.03% |
| Equitable Financial Life Global Funding | 325,000 | 0.60% | 16/6/2028 | 300,720 | 0.01% |
| Euronet Worldwide, Inc. | 800,000 | 1.38% | 22/5/2026 | 777,836 | 0.02% |
| Experian Europe DAC | 600,000 | 1.56% | 16/5/2031 | 554,011 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Experian Finance plc | 1,000,000 | 3.38% | 10/10/2034 | 997,773 | 0.02% |
| Exxon Mobil Corp. | 1,100,000 | 0.52% | 26/6/2028 | 1,020,602 | 0.03% |
| Exxon Mobil Corp. | 1,400,000 | 0.84% | 26/6/2032 | 1,194,377 | 0.03% |
| Exxon Mobil Corp. | 1,400,000 | 1.41% | 26/6/2039 | 1,057,533 | 0.03% |
| FedEx Corp. | 1,412,000 | 1.63% | 11/1/2027 | 1,385,571 | 0.03% |
| FedEx Corp. | 1,100,000 | 0.45% | 4/5/2029 | 986,821 | 0.02% |
| FedEx Corp. | 500,000 | 1.30% | 5/8/2031 | 445,389 | 0.01% |
| FedEx Corp. | 737,000 | 0.95% | 4/5/2033 | 607,315 | 0.02% |
| Ferrovial SE | 600,000 | 4.38% | 13/9/2030 | 632,754 | 0.02% |
| Fidelity National Information Services, Inc. | 3,650,000 | 1.50% | 21/5/2027 | 3,540,585 | 0.09% |
| Fidelity National Information Services, Inc. | 1,300,000 | 1.00% | 3/12/2028 | 1,210,286 | 0.03% |
| Fidelity National Information Services, Inc. | 1,100,000 | 2.00% | 21/5/2030 | 1,042,186 | 0.03% |
| Fidelity National Information Services, Inc. | 200,000 | 2.95% | 21/5/2039 | 185,523 | 0.00% |
| Fiserv, Inc. | 1,100,000 | 1.13% | 1/7/2027 | 1,061,525 | 0.03% |
| Fiserv, Inc. | 1,450,000 | 1.63% | 1/7/2030 | 1,341,997 | 0.03% |
| Fiserv, Inc. | 625,000 | 4.50% | 24/5/2031 | 666,548 | 0.02% |
| Ford Motor Credit Co. LLC | 1,300,000 | 4.87% | 3/8/2027 | 1,350,934 | 0.03% |
| Ford Motor Credit Co. LLC | 519,000 | 6.13% | 15/5/2028 | 561,199 | 0.01% |
| Ford Motor Credit Co. LLC | 900,000 | 4.17% | 21/11/2028 | 916,432 | 0.02% |
| Ford Motor Credit Co. LLC | 1,500,000 | 5.13% | 20/2/2029 | 1,577,378 | 0.04% |
| Ford Motor Credit Co. LLC | 1,800,000 | 4.45% | 14/2/2030 | 1,848,841 | 0.05% |
| Fortive Corp. | 400,000 | 3.70% | 13/2/2026 | 403,620 | 0.01% |
| Fortive Corp. | 785,000 | 3.70% | 15/8/2029 | 803,647 | 0.02% |
| GE Capital European Funding Unlimited Co. | 454,000 | 6.03% | 1/3/2038 | 565,935 | 0.01% |
| General Electric Co. | 200,000 | 1.88% | 28/5/2027 | 196,165 | 0.01% |
| General Electric Co. | 710,000 | 1.50% | 17/5/2029 | 671,989 | 0.02% |
| General Electric Co. | 1,400,000 | 4.13% | 19/9/2035 | 1,480,980 | 0.04% |
| General Electric Co. | 850,000 | 2.13% | 17/5/2037 | 723,309 | 0.02% |
| General Mills, Inc. | 100,000 | 1.50% | 27/4/2027 | 97,474 | 0.00% |
| General Mills, Inc. | 1,200,000 | 3.91% | 13/4/2029 | 1,240,738 | 0.03% |
| General Mills, Inc. | 700,000 | 3.65% | 23/10/2030 | 717,541 | 0.02% |
| General Mills, Inc. | 1,200,000 | 3.85% | 23/4/2034 | 1,235,003 | 0.03% |
| General Motors Financial Co., Inc. | 600,000 | 0.85% | 26/2/2026 | 587,353 | 0.01% |
| General Motors Financial Co., Inc. | 2,600,000 | 0.60% | 20/5/2027 | 2,457,018 | 0.06% |
| General Motors Financial Co., Inc. | 1,050,000 | 4.50% | 22/11/2027 | 1,090,825 | 0.03% |
| General Motors Financial Co., Inc. | 900,000 | 3.90% | 12/1/2028 | 920,665 | 0.02% |
| General Motors Financial Co., Inc. | 1,150,000 | 0.65% | 7/9/2028 | 1,052,163 | 0.03% |
| General Motors Financial Co., Inc. | 800,000 | 4.30% | 15/2/2029 | 830,057 | 0.02% |
| General Motors Financial Co., Inc. | 200,000 | 4.00% | 10/7/2030 | 206,046 | 0.01% |
| Global Payments, Inc. | 2,715,000 | 4.88% | 17/3/2031 | 2,867,261 | 0.07% |
| Goldman Sachs Group, Inc. | 980,000 | 2.88% | 3/6/2026 | 983,298 | 0.02% |
| Goldman Sachs Group, Inc. | 2,663,000 | 1.63% | 27/7/2026 | 2,618,039 | 0.07% |
| Goldman Sachs Group, Inc. | 2,300,000 | 0.25% | 26/1/2028 | 2,132,371 | 0.05% |
| Goldman Sachs Group, Inc. | 500,000 | 2.00% | 22/3/2028 | 486,665 | 0.01% |
| Goldman Sachs Group, Inc. | 2,400,000 | 2.00% | 1/11/2028 | 2,321,922 | 0.06% |
| Goldman Sachs Group, Inc. | 2,800,000 | 1.25% | 7/2/2029 | 2,610,837 | 0.06% |
| Goldman Sachs Group, Inc. | 3,700,000 | 0.88% | 9/5/2029 | 3,371,787 | 0.08% |
| Goldman Sachs Group, Inc. | 811,000 | 4.00% | 21/9/2029 | 846,754 | 0.02% |
| Goldman Sachs Group, Inc. | 500,000 | 0.88% | 21/1/2030 | 450,231 | 0.01% |
| Goldman Sachs Group, Inc. | 100,000 | 3.00% | 12/2/2031 | 99,895 | 0.00% |
| Goldman Sachs Group, Inc. | 2,050,000 | 0.75% | 23/3/2032 | 1,715,782 | 0.04% |
| Goldman Sachs Group, Inc. | 1,300,000 | 1.00% | 18/3/2033 | 1,090,936 | 0.03% |
| Haleon Netherlands Capital BV | 1,150,000 | 1.75% | 29/3/2030 | 1,086,613 | 0.03% |
| Haleon Netherlands Capital BV | 2,500,000 | 2.13% | 29/3/2034 | 2,262,184 | 0.06% |
| Haleon UK Capital plc | 2,000,000 | 2.88% | 18/9/2028 | 2,002,834 | 0.05% |
| Harley-Davidson Financial Services, Inc. | 1,200,000 | 5.13% | 5/4/2026 | 1,226,643 | 0.03% |
| Highland Holdings Sarl | 1,700,000 | 0.32% | 15/12/2026 | 1,620,487 | 0.04% |
| Highland Holdings Sarl | 500,000 | 0.93% | 15/12/2031 | 427,627 | 0.01% |
| Honeywell International, Inc. | 2,000,000 | 3.50% | 17/5/2027 | 2,034,368 | 0.05% |
| Honeywell International, Inc. | 900,000 | 2.25% | 22/2/2028 | 887,452 | 0.02% |
| Honeywell International, Inc. | 2,100,000 | 3.38% | 1/3/2030 | 2,128,803 | 0.05% |
| Honeywell International, Inc. | 400,000 | 3.75% | 17/5/2032 | 410,312 | 0.01% |
| Honeywell International, Inc. | 950,000 | 4.13% | 2/11/2034 | 997,666 | 0.02% |
| Honeywell International, Inc. | 1,600,000 | 3.75% | 1/3/2036 | 1,605,112 | 0.04% |
| Illinois Tool Works, Inc. | 1,500,000 | 0.63% | 5/12/2027 | 1,418,480 | 0.04% |
| Illinois Tool Works, Inc. | 2,100,000 | 3.25% | 17/5/2028 | 2,135,444 | 0.05% |
| Illinois Tool Works, Inc. | 1,300,000 | 2.13% | 22/5/2030 | 1,256,691 | 0.03% |
| Illinois Tool Works, Inc. | 1,300,000 | 1.00% | 5/6/2031 | 1,151,392 | 0.03% |
| Illinois Tool Works, Inc. | 700,000 | 3.38% | 17/5/2032 | 714,781 | 0.02% |
| Illinois Tool Works, Inc. | 300,000 | 3.00% | 19/5/2034 | 295,039 | 0.01% |
| International Business Machines Corp. | 3,925,000 | 1.25% | 29/1/2027 | 3,816,638 | 0.09% |

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|---|----------------------|--------|------------------|-----------------------|--------------------------|
| International Business Machines Corp. | 1,159,000 | 3.38% | 6/2/2027 | 1,173,121 | 0.03% |
| International Business Machines Corp. | 1,900,000 | 0.30% | 11/2/2028 | 1,762,511 | 0.04% |
| International Business Machines Corp. | 800,000 | 1.50% | 23/5/2029 | 756,507 | 0.02% |
| International Business Machines Corp. | 1,526,000 | 0.88% | 9/2/2030 | 1,379,765 | 0.03% |
| International Business Machines Corp. | 2,300,000 | 1.75% | 31/1/2031 | 2,136,303 | 0.05% |
| International Business Machines Corp. | 1,050,000 | 3.63% | 6/2/2031 | 1,080,258 | 0.03% |
| International Business Machines Corp. | 2,400,000 | 0.65% | 11/2/2032 | 2,029,462 | 0.05% |
| International Business Machines Corp. | 400,000 | 1.25% | 9/2/2034 | 338,647 | 0.01% |
| International Business Machines Corp. | 1,846,000 | 3.75% | 6/2/2035 | 1,910,572 | 0.05% |
| International Business Machines Corp. | 700,000 | 1.20% | 11/2/2040 | 503,375 | 0.01% |
| International Business Machines Corp. | 1,621,000 | 4.00% | 6/2/2043 | 1,661,515 | 0.04% |
| International Flavors & Fragrances, Inc. | 1,800,000 | 1.80% | 25/9/2026 | 1,763,583 | 0.04% |
| Jefferies Financial Group, Inc. | 800,000 | 3.88% | 16/4/2026 | 807,582 | 0.02% |
| Jefferies Financial Group, Inc. | 1,100,000 | 4.00% | 16/4/2029 | 1,134,930 | 0.03% |
| John Deere Bank SA | 2,700,000 | 3.30% | 15/10/2029 | 2,759,144 | 0.07% |
| John Deere Capital Corp. | 1,800,000 | 3.45% | 16/7/2032 | 1,845,043 | 0.05% |
| John Deere Cash Management Sarl | 800,000 | 1.85% | 2/4/2028 | 782,944 | 0.02% |
| John Deere Cash Management Sarl | 300,000 | 2.20% | 2/4/2032 | 286,825 | 0.01% |
| John Deere Cash Management Sarl | 600,000 | 1.65% | 13/6/2039 | 487,528 | 0.01% |
| Johnson & Johnson | 650,000 | 1.15% | 20/11/2028 | 621,009 | 0.02% |
| Johnson & Johnson | 1,500,000 | 3.20% | 1/6/2032 | 1,532,357 | 0.04% |
| Johnson & Johnson | 1,800,000 | 1.65% | 20/5/2035 | 1,591,872 | 0.04% |
| Johnson & Johnson | 1,700,000 | 3.35% | 1/6/2036 | 1,721,828 | 0.04% |
| Johnson & Johnson | 1,600,000 | 3.55% | 1/6/2044 | 1,635,245 | 0.04% |
| Johnson Controls International plc | 1,500,000 | 4.25% | 23/5/2035 | 1,598,933 | 0.04% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | 1,450,000 | 0.38% | 15/9/2027 | 1,358,652 | 0.03% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | 800,000 | 3.00% | 15/9/2028 | 801,855 | 0.02% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | 400,000 | 3.13% | 11/12/2033 | 391,680 | 0.01% |
| JPMorgan Chase & Co. | 400,000 | 3.00% | 19/2/2026 | 401,470 | 0.01% |
| JPMorgan Chase & Co. | 1,600,000 | 1.50% | 29/10/2026 | 1,567,331 | 0.04% |
| JPMorgan Chase & Co. | 3,960,000 | 1.09% | 11/3/2027 | 3,877,895 | 0.10% |
| JPMorgan Chase & Co. | 4,350,000 | 0.39% | 24/2/2028 | 4,120,251 | 0.10% |
| JPMorgan Chase & Co. | 1,935,000 | 1.64% | 18/5/2028 | 1,877,200 | 0.05% |
| JPMorgan Chase & Co. | 2,570,000 | 2.88% | 24/5/2028 | 2,580,554 | 0.06% |
| JPMorgan Chase & Co. | 1,730,000 | 3.67% | 6/6/2028 | 1,761,893 | 0.04% |
| JPMorgan Chase & Co. | 1,400,000 | 1.81% | 12/6/2029 | 1,350,939 | 0.03% |
| JPMorgan Chase & Co. | 3,550,000 | 1.96% | 23/3/2030 | 3,397,585 | 0.08% |
| JPMorgan Chase & Co. | 2,180,000 | 1.00% | 25/7/2031 | 1,943,236 | 0.05% |
| JPMorgan Chase & Co. | 3,275,000 | 4.46% | 13/11/2031 | 3,493,099 | 0.09% |
| JPMorgan Chase & Co. | 2,410,000 | 1.05% | 4/11/2032 | 2,088,559 | 0.05% |
| JPMorgan Chase & Co. | 800,000 | 0.60% | 17/2/2033 | 663,690 | 0.02% |
| JPMorgan Chase & Co. | 4,487,000 | 3.76% | 21/3/2034 | 4,585,418 | 0.11% |
| Kellanova | 300,000 | 0.50% | 20/5/2029 | 271,634 | 0.01% |
| Kellanova | 927,000 | 3.75% | 16/5/2034 | 947,530 | 0.02% |
| Kinder Morgan, Inc. | 169,000 | 2.25% | 16/3/2027 | 167,132 | 0.00% |
| KKR Group Finance Co. V LLC | 300,000 | 1.63% | 22/5/2029 | 282,819 | 0.01% |
| Kraft Heinz Foods Co. | 1,600,000 | 2.25% | 25/5/2028 | 1,571,781 | 0.04% |
| Kraft Heinz Foods Co. | 600,000 | 3.50% | 15/3/2029 | 611,806 | 0.02% |
| Liberty Mutual Group, Inc. | 900,000 | 2.75% | 4/5/2026 | 898,938 | 0.02% |
| Liberty Mutual Group, Inc. | 900,000 | 4.63% | 2/12/2030 | 954,455 | 0.02% |
| Linde Finance BV | 900,000 | 0.25% | 19/5/2027 | 849,695 | 0.02% |
| Linde Finance BV | 400,000 | 0.55% | 19/5/2032 | 333,156 | 0.01% |
| Linde plc | 2,100,000 | 0.00% | 30/9/2026 | 2,009,248 | 0.05% |
| Linde plc | 2,500,000 | 3.00% | 14/2/2028 | 2,516,151 | 0.06% |
| Linde plc | 2,800,000 | 3.38% | 12/6/2029 | 2,861,884 | 0.07% |
| Linde plc | 700,000 | 3.38% | 4/6/2030 | 715,513 | 0.02% |
| Linde plc | 2,000,000 | 3.20% | 14/2/2031 | 2,026,613 | 0.05% |
| Linde plc | 1,000,000 | 1.63% | 31/3/2035 | 858,287 | 0.02% |
| Linde plc | 1,300,000 | 3.40% | 14/2/2036 | 1,303,009 | 0.03% |
| Linde plc | 900,000 | 3.75% | 4/6/2044 | 915,429 | 0.02% |
| Linde plc | 700,000 | 1.00% | 30/9/2051 | 422,660 | 0.01% |
| LYB International Finance II BV | 350,000 | 0.88% | 17/9/2026 | 337,887 | 0.01% |
| LYB International Finance II BV | 400,000 | 1.63% | 17/9/2031 | 359,570 | 0.01% |
| ManpowerGroup, Inc. | 1,360,000 | 1.75% | 22/6/2026 | 1,337,364 | 0.03% |
| ManpowerGroup, Inc. | 700,000 | 3.50% | 30/6/2027 | 707,975 | 0.02% |
| Marsh & McLennan Cos, Inc. | 700,000 | 1.35% | 21/9/2026 | 683,546 | 0.02% |
| Marsh & McLennan Cos, Inc. | 916,000 | 1.98% | 21/3/2030 | 869,864 | 0.02% |
| MassMutual Global Funding II | 500,000 | 3.75% | 19/1/2030 | 518,568 | 0.01% |
| Mastercard, Inc. | 200,000 | 2.10% | 1/12/2027 | 198,493 | 0.01% |
| McDonald's Corp. | 1,400,000 | 0.90% | 15/6/2026 | 1,366,036 | 0.03% |
| McDonald's Corp. | 1,200,000 | 1.88% | 26/5/2027 | 1,186,485 | 0.03% |

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|--|----------------------|--------|------------------|-----------------------|--------------------------|
| McDonald's Corp. | 400,000 | 3.63% | 28/11/2027 | 409,768 | 0.01% |
| McDonald's Corp. | 700,000 | 1.75% | 3/5/2028 | 679,296 | 0.02% |
| McDonald's Corp. | 850,000 | 2.38% | 31/5/2029 | 831,887 | 0.02% |
| McDonald's Corp. | 200,000 | 2.63% | 11/6/2029 | 198,270 | 0.01% |
| McDonald's Corp. | 1,500,000 | 1.50% | 28/11/2029 | 1,406,503 | 0.04% |
| McDonald's Corp. | 1,100,000 | 3.88% | 20/2/2031 | 1,147,723 | 0.03% |
| McDonald's Corp. | 2,500,000 | 1.60% | 15/3/2031 | 2,293,775 | 0.06% |
| McDonald's Corp. | 800,000 | 3.00% | 31/5/2034 | 777,695 | 0.02% |
| McDonald's Corp. | 950,000 | 4.25% | 7/3/2035 | 1,009,979 | 0.03% |
| McDonald's Corp. | 600,000 | 4.13% | 28/11/2035 | 626,374 | 0.02% |
| McKesson Corp. | 400,000 | 1.63% | 30/10/2026 | 392,187 | 0.01% |
| Medtronic Global Holdings SCA | 2,200,000 | 1.13% | 7/3/2027 | 2,127,440 | 0.05% |
| Medtronic Global Holdings SCA | 2,295,000 | 0.38% | 15/10/2028 | 2,096,629 | 0.05% |
| Medtronic Global Holdings SCA | 1,500,000 | 3.00% | 15/10/2028 | 1,508,265 | 0.04% |
| Medtronic Global Holdings SCA | 1,400,000 | 1.63% | 7/3/2031 | 1,294,374 | 0.03% |
| Medtronic Global Holdings SCA | 1,650,000 | 1.00% | 2/7/2031 | 1,457,180 | 0.04% |
| Medtronic Global Holdings SCA | 700,000 | 3.13% | 15/10/2031 | 702,160 | 0.02% |
| Medtronic Global Holdings SCA | 1,200,000 | 0.75% | 15/10/2032 | 1,006,408 | 0.03% |
| Medtronic Global Holdings SCA | 1,600,000 | 3.38% | 15/10/2034 | 1,605,305 | 0.04% |
| Medtronic Global Holdings SCA | 1,639,000 | 2.25% | 7/3/2039 | 1,392,876 | 0.03% |
| Medtronic Global Holdings SCA | 1,100,000 | 1.50% | 2/7/2039 | 843,600 | 0.02% |
| Medtronic Global Holdings SCA | 1,100,000 | 1.38% | 15/10/2040 | 802,759 | 0.02% |
| Medtronic Global Holdings SCA | 1,000,000 | 1.75% | 2/7/2049 | 681,626 | 0.02% |
| Medtronic Global Holdings SCA | 1,100,000 | 1.63% | 15/10/2050 | 719,550 | 0.02% |
| Medtronic, Inc. | 635,000 | 3.65% | 15/10/2029 | 654,352 | 0.02% |
| Medtronic, Inc. | 1,000,000 | 3.88% | 15/10/2036 | 1,035,156 | 0.03% |
| Medtronic, Inc. | 1,500,000 | 4.15% | 15/10/2043 | 1,553,150 | 0.04% |
| Medtronic, Inc. | 918,000 | 4.15% | 15/10/2053 | 956,605 | 0.02% |
| Merck & Co., Inc. | 1,760,000 | 1.88% | 15/10/2026 | 1,736,072 | 0.04% |
| Merck & Co., Inc. | 1,041,000 | 1.38% | 2/11/2036 | 850,897 | 0.02% |
| Metropolitan Life Global Funding I | 415,000 | 0.55% | 16/6/2027 | 395,369 | 0.01% |
| Metropolitan Life Global Funding I | 458,000 | 4.00% | 5/4/2028 | 475,405 | 0.01% |
| Metropolitan Life Global Funding I | 925,000 | 3.75% | 5/12/2030 | 960,921 | 0.02% |
| Metropolitan Life Global Funding I | 775,000 | 3.75% | 7/12/2031 | 804,409 | 0.02% |
| Metropolitan Life Global Funding I | 1,043,000 | 3.63% | 26/3/2034 | 1,068,818 | 0.03% |
| Microsoft Corp. | 2,000,000 | 3.13% | 6/12/2028 | 2,041,823 | 0.05% |
| Mohawk Capital Finance SA | 900,000 | 1.75% | 12/6/2027 | 879,738 | 0.02% |
| Molson Coors Beverage Co. | 1,969,000 | 3.80% | 15/6/2032 | 2,014,146 | 0.05% |
| Mondelez International Holdings Netherlands BV | 200,000 | 0.00% | 22/9/2026 | 191,314 | 0.00% |
| Mondelez International Holdings Netherlands BV | 200,000 | 0.25% | 9/9/2029 | 176,732 | 0.00% |
| Mondelez International Holdings Netherlands BV | 300,000 | 0.38% | 22/9/2029 | 265,293 | 0.01% |
| Mondelez International Holdings Netherlands BV | 1,000,000 | 0.88% | 1/10/2031 | 857,035 | 0.02% |
| Mondelez International Holdings Netherlands BV | 1,010,000 | 1.25% | 9/9/2041 | 694,772 | 0.02% |
| Mondelez International, Inc. | 1,900,000 | 0.25% | 17/3/2028 | 1,747,363 | 0.04% |
| Mondelez International, Inc. | 850,000 | 0.75% | 17/3/2033 | 692,076 | 0.02% |
| Mondelez International, Inc. | 1,550,000 | 2.38% | 6/3/2035 | 1,384,301 | 0.03% |
| Mondelez International, Inc. | 1,200,000 | 1.38% | 17/3/2041 | 844,065 | 0.02% |
| Moody's Corp. | 1,300,000 | 0.95% | 25/2/2030 | 1,174,505 | 0.03% |
| Morgan Stanley | 2,300,000 | 1.38% | 27/10/2026 | 2,244,504 | 0.06% |
| Morgan Stanley | 900,000 | 1.88% | 27/4/2027 | 881,631 | 0.02% |
| Morgan Stanley | 5,010,000 | 0.41% | 29/10/2027 | 4,793,458 | 0.12% |
| Morgan Stanley | 3,250,000 | 4.81% | 25/10/2028 | 3,413,627 | 0.08% |
| Morgan Stanley | 2,628,000 | 4.66% | 2/3/2029 | 2,757,846 | 0.07% |
| Morgan Stanley | 2,800,000 | 0.50% | 26/10/2029 | 2,549,958 | 0.06% |
| Morgan Stanley | 1,300,000 | 3.79% | 21/3/2030 | 1,333,007 | 0.03% |
| Morgan Stanley | 4,350,000 | 0.50% | 7/2/2031 | 3,786,898 | 0.09% |
| Morgan Stanley | 2,620,000 | 2.95% | 7/5/2032 | 2,559,208 | 0.06% |
| Morgan Stanley | 1,555,000 | 1.10% | 29/4/2033 | 1,325,340 | 0.03% |
| Morgan Stanley | 2,660,000 | 5.15% | 25/1/2034 | 2,966,034 | 0.07% |
| Morgan Stanley | 3,464,000 | 3.96% | 21/3/2035 | 3,543,956 | 0.09% |
| MSD Netherlands Capital BV | 1,900,000 | 3.25% | 30/5/2032 | 1,921,875 | 0.05% |
| MSD Netherlands Capital BV | 1,000,000 | 3.50% | 30/5/2037 | 1,007,648 | 0.03% |
| MSD Netherlands Capital BV | 1,200,000 | 3.70% | 30/5/2044 | 1,214,664 | 0.03% |
| Nasdaq, Inc. | 1,150,000 | 1.75% | 28/3/2029 | 1,094,573 | 0.03% |
| Nasdaq, Inc. | 1,600,000 | 0.88% | 13/2/2030 | 1,437,259 | 0.04% |
| Nasdaq, Inc. | 728,000 | 4.50% | 15/2/2032 | 776,689 | 0.02% |
| Nasdaq, Inc. | 1,000,000 | 0.90% | 30/7/2033 | 809,379 | 0.02% |
| National Grid North America, Inc. | 800,000 | 0.41% | 20/1/2026 | 781,169 | 0.02% |
| National Grid North America, Inc. | 1,310,000 | 4.15% | 12/9/2027 | 1,351,673 | 0.03% |
| National Grid North America, Inc. | 200,000 | 3.25% | 25/11/2029 | 200,755 | 0.01% |
| National Grid North America, Inc. | 950,000 | 1.05% | 20/1/2031 | 832,266 | 0.02% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| National Grid North America, Inc. | 1,000,000 | 3.63% | 3/9/2031 | 1,015,776 | 0.03% |
| National Grid North America, Inc. | 2,050,000 | 4.67% | 12/9/2033 | 2,205,584 | 0.05% |
| National Grid North America, Inc. | 900,000 | 3.72% | 25/11/2034 | 904,631 | 0.02% |
| National Grid North America, Inc. | 1,517,000 | 4.06% | 3/9/2036 | 1,558,613 | 0.04% |
| Nestle Finance International Ltd. | 4,250,000 | 0.00% | 14/6/2026 | 4,102,245 | 0.10% |
| Nestle Finance International Ltd. | 700,000 | 3.50% | 13/12/2027 | 718,814 | 0.02% |
| Nestle Finance International Ltd. | 100,000 | 3.00% | 15/3/2028 | 102,218 | 0.00% |
| Nestle Finance International Ltd. | 650,000 | 0.25% | 14/6/2029 | 586,861 | 0.01% |
| Nestle Finance International Ltd. | 3,500,000 | 1.25% | 2/11/2029 | 3,285,503 | 0.08% |
| Nestle Finance International Ltd. | 1,300,000 | 2.63% | 28/10/2030 | 1,290,378 | 0.03% |
| Nestle Finance International Ltd. | 250,000 | 3.25% | 15/1/2031 | 256,603 | 0.01% |
| Nestle Finance International Ltd. | 700,000 | 3.00% | 23/1/2031 | 708,478 | 0.02% |
| Nestle Finance International Ltd. | 1,500,000 | 0.38% | 12/5/2032 | 1,255,139 | 0.03% |
| Nestle Finance International Ltd. | 2,750,000 | 3.75% | 13/3/2033 | 2,893,309 | 0.07% |
| Nestle Finance International Ltd. | 686,000 | 0.63% | 14/2/2034 | 560,665 | 0.01% |
| Nestle Finance International Ltd. | 1,000,000 | 3.38% | 15/11/2034 | 1,030,166 | 0.03% |
| Nestle Finance International Ltd. | 1,150,000 | 1.50% | 29/3/2035 | 989,854 | 0.02% |
| Nestle Finance International Ltd. | 700,000 | 3.75% | 14/11/2035 | 732,253 | 0.02% |
| Nestle Finance International Ltd. | 400,000 | 3.13% | 28/10/2036 | 394,272 | 0.01% |
| Nestle Finance International Ltd. | 1,570,000 | 0.88% | 14/6/2041 | 1,101,660 | 0.03% |
| Netflix, Inc. | 1,700,000 | 3.63% | 15/5/2027 | 1,735,747 | 0.04% |
| Netflix, Inc. | 2,200,000 | 4.63% | 15/5/2029 | 2,354,486 | 0.06% |
| Netflix, Inc. | 3,100,000 | 3.88% | 15/11/2029 | 3,224,264 | 0.08% |
| Netflix, Inc. | 1,300,000 | 3.63% | 15/6/2030 | 1,338,341 | 0.03% |
| New York Life Global Funding | 1,358,000 | 0.25% | 23/1/2027 | 1,295,048 | 0.03% |
| New York Life Global Funding | 900,000 | 0.25% | 4/10/2028 | 822,287 | 0.02% |
| New York Life Global Funding | 900,000 | 3.63% | 9/1/2030 | 929,724 | 0.02% |
| New York Life Global Funding | 1,200,000 | 3.45% | 30/1/2031 | 1,229,643 | 0.03% |
| New York Life Global Funding | 450,000 | 3.63% | 7/6/2034 | 464,790 | 0.01% |
| Northwestern Mutual Global Funding | 450,000 | 4.11% | 15/3/2030 | 473,121 | 0.01% |
| Omnicom Finance Holdings plc | 2,800,000 | 0.80% | 8/7/2027 | 2,669,551 | 0.07% |
| Omnicom Finance Holdings plc | 650,000 | 3.70% | 6/3/2032 | 663,947 | 0.02% |
| Oncor Electric Delivery Co. LLC | 600,000 | 3.50% | 15/5/2031 | 609,769 | 0.02% |
| PACCAR Financial Europe BV | 400,000 | 0.00% | 1/3/2026 | 387,512 | 0.01% |
| PepsiCo, Inc. | 1,000,000 | 2.63% | 28/4/2026 | 1,000,811 | 0.02% |
| PepsiCo, Inc. | 850,000 | 0.75% | 18/3/2027 | 818,417 | 0.02% |
| PepsiCo, Inc. | 2,900,000 | 0.50% | 6/5/2028 | 2,703,828 | 0.07% |
| PepsiCo, Inc. | 600,000 | 0.88% | 18/7/2028 | 565,453 | 0.01% |
| PepsiCo, Inc. | 600,000 | 1.13% | 18/3/2031 | 541,912 | 0.01% |
| PepsiCo, Inc. | 650,000 | 0.40% | 9/10/2032 | 538,085 | 0.01% |
| PepsiCo, Inc. | 1,225,000 | 0.75% | 14/10/2033 | 1,014,644 | 0.03% |
| PepsiCo, Inc. | 1,200,000 | 0.88% | 16/10/2039 | 872,218 | 0.02% |
| PepsiCo, Inc. | 450,000 | 1.05% | 9/10/2050 | 283,900 | 0.01% |
| Pfizer, Inc. | 300,000 | 1.00% | 6/3/2027 | 289,889 | 0.01% |
| Philip Morris International, Inc. | 1,450,000 | 2.88% | 3/3/2026 | 1,451,852 | 0.04% |
| Philip Morris International, Inc. | 550,000 | 0.13% | 3/8/2026 | 528,044 | 0.01% |
| Philip Morris International, Inc. | 1,900,000 | 0.80% | 1/8/2031 | 1,618,395 | 0.04% |
| Philip Morris International, Inc. | 1,250,000 | 2.00% | 9/5/2036 | 1,034,409 | 0.03% |
| Philip Morris International, Inc. | 2,000,000 | 1.45% | 1/8/2039 | 1,412,290 | 0.04% |
| PPG Industries, Inc. | 500,000 | 1.40% | 13/3/2027 | 486,735 | 0.01% |
| PPG Industries, Inc. | 1,000,000 | 2.75% | 1/6/2029 | 988,911 | 0.02% |
| Procter & Gamble Co. | 2,010,000 | 3.25% | 2/8/2026 | 2,032,473 | 0.05% |
| Procter & Gamble Co. | 2,000,000 | 3.15% | 29/4/2028 | 2,036,982 | 0.05% |
| Procter & Gamble Co. | 1,150,000 | 1.20% | 30/10/2028 | 1,092,214 | 0.03% |
| Procter & Gamble Co. | 400,000 | 1.25% | 25/10/2029 | 376,107 | 0.01% |
| Procter & Gamble Co. | 1,725,000 | 0.35% | 5/5/2030 | 1,525,731 | 0.04% |
| Procter & Gamble Co. | 600,000 | 3.25% | 2/8/2031 | 615,169 | 0.02% |
| Procter & Gamble Co. | 1,200,000 | 3.20% | 29/4/2034 | 1,216,577 | 0.03% |
| Procter & Gamble Co. | 200,000 | 1.88% | 30/10/2038 | 173,541 | 0.00% |
| Procter & Gamble Co. | 700,000 | 0.90% | 4/11/2041 | 487,730 | 0.01% |
| Prologis Euro Finance LLC | 550,000 | 0.25% | 10/9/2027 | 513,242 | 0.01% |
| Prologis Euro Finance LLC | 1,150,000 | 0.38% | 6/2/2028 | 1,066,723 | 0.03% |
| Prologis Euro Finance LLC | 1,100,000 | 1.88% | 5/1/2029 | 1,056,736 | 0.03% |
| Prologis Euro Finance LLC | 1,260,000 | 1.00% | 8/2/2029 | 1,166,367 | 0.03% |
| Prologis Euro Finance LLC | 900,000 | 3.88% | 31/1/2030 | 934,103 | 0.02% |
| Prologis Euro Finance LLC | 900,000 | 0.50% | 16/2/2032 | 741,949 | 0.02% |
| Prologis Euro Finance LLC | 1,350,000 | 4.63% | 23/5/2033 | 1,456,060 | 0.04% |
| Prologis Euro Finance LLC | 792,000 | 1.50% | 8/2/2034 | 671,940 | 0.02% |
| Prologis Euro Finance LLC | 900,000 | 4.00% | 5/5/2034 | 926,795 | 0.02% |
| Prologis Euro Finance LLC | 650,000 | 1.00% | 6/2/2035 | 512,519 | 0.01% |
| Prologis Euro Finance LLC | 800,000 | 1.00% | 16/2/2041 | 526,396 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Prologis Euro Finance LLC | 1,475,000 | 4.25% | 31/1/2043 | 1,526,658 | 0.04% |
| Prologis Euro Finance LLC | 600,000 | 1.50% | 10/9/2049 | 384,435 | 0.01% |
| Prologis LP | 860,000 | 3.00% | 2/6/2026 | 861,731 | 0.02% |
| Public Storage Operating Co. | 1,492,000 | 0.50% | 9/9/2030 | 1,290,849 | 0.03% |
| Public Storage Operating Co. | 1,000,000 | 0.88% | 24/1/2032 | 851,639 | 0.02% |
| PVH Corp. | 1,200,000 | 3.13% | 15/12/2027 | 1,197,770 | 0.03% |
| PVH Corp. | 1,100,000 | 4.13% | 16/7/2029 | 1,131,885 | 0.03% |
| Realty Income Corp. | 1,399,000 | 4.88% | 6/7/2030 | 1,499,072 | 0.04% |
| Realty Income Corp. | 1,275,000 | 5.13% | 6/7/2034 | 1,403,847 | 0.03% |
| Revvity, Inc. | 600,000 | 1.88% | 19/7/2026 | 591,697 | 0.01% |
| Roche Finance Europe BV | 1,450,000 | 3.31% | 4/12/2027 | 1,480,204 | 0.04% |
| Roche Finance Europe BV | 300,000 | 3.20% | 27/8/2029 | 307,150 | 0.01% |
| Roche Finance Europe BV | 500,000 | 3.23% | 3/5/2030 | 512,637 | 0.01% |
| Roche Finance Europe BV | 1,100,000 | 3.36% | 27/2/2035 | 1,121,569 | 0.03% |
| Roche Finance Europe BV | 600,000 | 3.59% | 4/12/2036 | 615,549 | 0.02% |
| Roche Finance Europe BV | 1,700,000 | 3.56% | 3/5/2044 | 1,710,866 | 0.04% |
| RTX Corp. | 400,000 | 2.15% | 18/5/2030 | 380,578 | 0.01% |
| Sanofi SA | 1,500,000 | 1.75% | 10/9/2026 | 1,477,213 | 0.04% |
| Sanofi SA | 700,000 | 0.50% | 13/1/2027 | 671,717 | 0.02% |
| Sanofi SA | 2,200,000 | 0.88% | 21/3/2029 | 2,041,931 | 0.05% |
| Sanofi SA | 2,300,000 | 1.25% | 6/4/2029 | 2,163,482 | 0.05% |
| Sanofi SA | 1,600,000 | 1.38% | 21/3/2030 | 1,493,656 | 0.04% |
| Sanofi SA | 1,400,000 | 1.50% | 1/4/2030 | 1,314,860 | 0.03% |
| Sanofi SA | 1,100,000 | 1.25% | 21/3/2034 | 949,886 | 0.02% |
| Sanofi SA | 2,400,000 | 1.88% | 21/3/2038 | 2,073,976 | 0.05% |
| Schlumberger Finance BV | 2,075,000 | 1.38% | 28/10/2026 | 2,026,269 | 0.05% |
| Schlumberger Finance BV | 700,000 | 0.25% | 15/10/2027 | 654,514 | 0.02% |
| Schlumberger Finance BV | 850,000 | 0.50% | 15/10/2031 | 710,945 | 0.02% |
| Schlumberger Finance BV | 1,800,000 | 2.00% | 6/5/2032 | 1,652,222 | 0.04% |
| Schlumberger Finance France SAS | 1,300,000 | 1.00% | 18/2/2026 | 1,275,563 | 0.03% |
| Schneider Electric SE | 1,200,000 | 1.50% | 15/1/2028 | 1,160,621 | 0.03% |
| Schneider Electric SE | 900,000 | 3.25% | 12/6/2028 | 917,844 | 0.02% |
| Schneider Electric SE | 1,100,000 | 0.25% | 11/3/2029 | 995,933 | 0.02% |
| Schneider Electric SE | 1,200,000 | 3.00% | 10/1/2031 | 1,208,978 | 0.03% |
| Schneider Electric SE | 2,100,000 | 3.50% | 9/11/2032 | 2,177,688 | 0.05% |
| Schneider Electric SE | 300,000 | 3.50% | 12/6/2033 | 310,109 | 0.01% |
| Schneider Electric SE | 1,600,000 | 3.38% | 3/9/2036 | 1,606,620 | 0.04% |
| Shell International Finance BV | 2,800,000 | 1.63% | 20/1/2027 | 2,742,104 | 0.07% |
| Shell International Finance BV | 2,325,000 | 1.88% | 7/4/2032 | 2,138,022 | 0.05% |
| Shell International Finance BV | 1,400,000 | 0.88% | 8/11/2039 | 955,956 | 0.02% |
| Signify NV | 1,160,000 | 2.38% | 11/5/2027 | 1,142,654 | 0.03% |
| Simon International Finance SCA | 800,000 | 1.13% | 19/3/2033 | 666,135 | 0.02% |
| Southern Co. | 1,650,000 | 1.88% | 15/9/2081 | 1,546,478 | 0.04% |
| Southern Power Co. | 1,160,000 | 1.85% | 20/6/2026 | 1,147,056 | 0.03% |
| Stellantis NV | 1,000,000 | 3.88% | 5/1/2026 | 1,006,990 | 0.03% |
| Stellantis NV | 1,000,000 | 2.75% | 15/5/2026 | 996,914 | 0.02% |
| Stellantis NV | 3,600,000 | 0.63% | 30/3/2027 | 3,414,835 | 0.08% |
| Stellantis NV | 700,000 | 4.50% | 7/7/2028 | 731,611 | 0.02% |
| Stellantis NV | 1,000,000 | 3.38% | 19/11/2028 | 999,617 | 0.02% |
| Stellantis NV | 800,000 | 0.75% | 18/1/2029 | 726,480 | 0.02% |
| Stellantis NV | 300,000 | 1.13% | 18/9/2029 | 273,158 | 0.01% |
| Stellantis NV | 1,300,000 | 4.38% | 14/3/2030 | 1,353,914 | 0.03% |
| Stellantis NV | 1,600,000 | 3.50% | 19/9/2030 | 1,592,711 | 0.04% |
| Stellantis NV | 2,000,000 | 4.25% | 16/6/2031 | 2,053,335 | 0.05% |
| Stellantis NV | 558,000 | 2.75% | 1/4/2032 | 520,034 | 0.01% |
| Stellantis NV | 2,850,000 | 1.25% | 20/6/2033 | 2,324,123 | 0.06% |
| Stellantis NV | 1,200,000 | 4.00% | 19/3/2034 | 1,191,862 | 0.03% |
| Stellantis NV | 500,000 | 3.75% | 19/3/2036 | 486,966 | 0.01% |
| Stryker Corp. | 1,500,000 | 2.13% | 30/11/2027 | 1,470,008 | 0.04% |
| Stryker Corp. | 1,400,000 | 3.38% | 11/12/2028 | 1,428,190 | 0.04% |
| Stryker Corp. | 1,400,000 | 0.75% | 1/3/2029 | 1,285,797 | 0.03% |
| Stryker Corp. | 400,000 | 2.63% | 30/11/2030 | 392,621 | 0.01% |
| Stryker Corp. | 2,200,000 | 1.00% | 3/12/2031 | 1,918,573 | 0.05% |
| Stryker Corp. | 2,000,000 | 3.38% | 11/9/2032 | 2,020,965 | 0.05% |
| Stryker Corp. | 500,000 | 3.63% | 11/9/2036 | 503,641 | 0.01% |
| Swiss Re Finance UK plc | 2,000,000 | 2.71% | 4/6/2052 | 1,855,686 | 0.05% |
| Thermo Fisher Scientific Finance I BV | 2,112,000 | 0.80% | 18/10/2030 | 1,865,688 | 0.05% |
| Thermo Fisher Scientific Finance I BV | 2,040,000 | 1.13% | 18/10/2033 | 1,712,695 | 0.04% |
| Thermo Fisher Scientific Finance I BV | 3,150,000 | 1.63% | 18/10/2041 | 2,319,625 | 0.06% |
| Thermo Fisher Scientific Finance I BV | 1,900,000 | 2.00% | 18/10/2051 | 1,322,206 | 0.03% |
| Thermo Fisher Scientific, Inc. | 560,000 | 3.20% | 21/1/2026 | 562,545 | 0.01% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| Thermo Fisher Scientific, Inc. | 450,000 | 1.40% | 23/1/2026 | 444,582 | 0.01% |
| Thermo Fisher Scientific, Inc. | 1,400,000 | 1.45% | 16/3/2027 | 1,365,111 | 0.03% |
| Thermo Fisher Scientific, Inc. | 1,900,000 | 1.75% | 15/4/2027 | 1,864,140 | 0.05% |
| Thermo Fisher Scientific, Inc. | 2,450,000 | 0.50% | 1/3/2028 | 2,282,656 | 0.06% |
| Thermo Fisher Scientific, Inc. | 1,950,000 | 1.38% | 12/9/2028 | 1,855,615 | 0.05% |
| Thermo Fisher Scientific, Inc. | 200,000 | 1.95% | 24/7/2029 | 192,523 | 0.00% |
| Thermo Fisher Scientific, Inc. | 500,000 | 0.88% | 1/10/2031 | 433,813 | 0.01% |
| Thermo Fisher Scientific, Inc. | 550,000 | 2.38% | 15/4/2032 | 523,163 | 0.01% |
| Thermo Fisher Scientific, Inc. | 1,000,000 | 3.65% | 21/11/2034 | 1,020,090 | 0.03% |
| Thermo Fisher Scientific, Inc. | 600,000 | 2.88% | 24/7/2037 | 559,547 | 0.01% |
| Thermo Fisher Scientific, Inc. | 700,000 | 1.50% | 1/10/2039 | 528,428 | 0.01% |
| Thermo Fisher Scientific, Inc. | 1,850,000 | 1.88% | 1/10/2049 | 1,284,450 | 0.03% |
| Timken Co. | 600,000 | 4.13% | 23/5/2034 | 600,855 | 0.02% |
| T-Mobile USA, Inc. | 1,600,000 | 3.70% | 8/5/2032 | 1,641,343 | 0.04% |
| T-Mobile USA, Inc. | 600,000 | 3.85% | 8/5/2036 | 616,133 | 0.02% |
| Toyota Motor Credit Corp. | 860,000 | 0.25% | 16/7/2026 | 827,705 | 0.02% |
| Toyota Motor Credit Corp. | 2,000,000 | 0.13% | 5/11/2027 | 1,854,535 | 0.05% |
| Toyota Motor Credit Corp. | 1,550,000 | 4.05% | 13/9/2029 | 1,618,753 | 0.04% |
| Toyota Motor Credit Corp. | 950,000 | 3.85% | 24/7/2030 | 984,580 | 0.02% |
| Toyota Motor Credit Corp. | 1,000,000 | 3.63% | 15/7/2031 | 1,021,378 | 0.03% |
| United Parcel Service, Inc. | 300,000 | 1.00% | 15/11/2028 | 282,245 | 0.01% |
| United Parcel Service, Inc. | 600,000 | 1.50% | 15/11/2032 | 544,470 | 0.01% |
| Upjohn Finance BV | 2,850,000 | 1.36% | 23/6/2027 | 2,748,127 | 0.07% |
| Upjohn Finance BV | 1,400,000 | 1.91% | 23/6/2032 | 1,242,136 | 0.03% |
| US Bancorp | 1,200,000 | 4.01% | 21/5/2032 | 1,234,344 | 0.03% |
| Utah Acquisition Sub, Inc. | 1,150,000 | 3.13% | 22/11/2028 | 1,155,275 | 0.03% |
| Veralto Corp. | 1,200,000 | 4.15% | 19/9/2031 | 1,243,140 | 0.03% |
| Verizon Communications, Inc. | 1,625,000 | 3.25% | 17/2/2026 | 1,635,947 | 0.04% |
| Verizon Communications, Inc. | 2,500,000 | 1.38% | 27/10/2026 | 2,445,694 | 0.06% |
| Verizon Communications, Inc. | 1,150,000 | 0.88% | 8/4/2027 | 1,104,116 | 0.03% |
| Verizon Communications, Inc. | 2,300,000 | 0.38% | 22/3/2029 | 2,072,943 | 0.05% |
| Verizon Communications, Inc. | 400,000 | 1.88% | 26/10/2029 | 381,766 | 0.01% |
| Verizon Communications, Inc. | 3,175,000 | 1.25% | 8/4/2030 | 2,903,562 | 0.07% |
| Verizon Communications, Inc. | 1,600,000 | 4.25% | 31/10/2030 | 1,696,225 | 0.04% |
| Verizon Communications, Inc. | 800,000 | 2.63% | 1/12/2031 | 773,246 | 0.02% |
| Verizon Communications, Inc. | 720,000 | 0.88% | 19/3/2032 | 613,010 | 0.02% |
| Verizon Communications, Inc. | 1,860,000 | 0.75% | 22/3/2032 | 1,568,226 | 0.04% |
| Verizon Communications, Inc. | 1,200,000 | 3.50% | 28/6/2032 | 1,218,641 | 0.03% |
| Verizon Communications, Inc. | 2,800,000 | 1.30% | 18/5/2033 | 2,383,022 | 0.06% |
| Verizon Communications, Inc. | 2,760,000 | 4.75% | 31/10/2034 | 3,036,434 | 0.08% |
| Verizon Communications, Inc. | 2,000,000 | 1.13% | 19/9/2035 | 1,573,980 | 0.04% |
| Verizon Communications, Inc. | 1,200,000 | 3.75% | 28/2/2036 | 1,215,041 | 0.03% |
| Verizon Communications, Inc. | 1,855,000 | 2.88% | 15/1/2038 | 1,705,503 | 0.04% |
| Verizon Communications, Inc. | 300,000 | 1.50% | 19/9/2039 | 227,016 | 0.01% |
| Verizon Communications, Inc. | 1,050,000 | 1.85% | 18/5/2040 | 822,388 | 0.02% |
| Visa, Inc. | 3,300,000 | 1.50% | 15/6/2026 | 3,255,041 | 0.08% |
| Visa, Inc. | 2,062,000 | 2.00% | 15/6/2029 | 1,996,957 | 0.05% |
| Visa, Inc. | 700,000 | 2.38% | 15/6/2034 | 662,765 | 0.02% |
| Wabtec Transportation Netherlands BV | 360,000 | 1.25% | 3/12/2027 | 342,586 | 0.01% |
| Walmart, Inc. | 1,900,000 | 2.55% | 8/4/2026 | 1,902,818 | 0.05% |
| Walmart, Inc. | 850,000 | 4.88% | 21/9/2029 | 935,707 | 0.02% |
| Warnermedia Holdings, Inc. | 540,000 | 4.30% | 17/1/2030 | 542,589 | 0.01% |
| Warnermedia Holdings, Inc. | 1,000,000 | 4.69% | 17/5/2033 | 1,000,677 | 0.02% |
| Wells Fargo & Co. | 1,730,000 | 2.00% | 27/4/2026 | 1,711,780 | 0.04% |
| Wells Fargo & Co. | 3,700,000 | 1.38% | 26/10/2026 | 3,605,895 | 0.09% |
| Wells Fargo & Co. | 4,239,000 | 1.00% | 2/2/2027 | 4,075,741 | 0.10% |
| Wells Fargo & Co. | 987,000 | 1.50% | 24/5/2027 | 953,355 | 0.02% |
| Wells Fargo & Co. | 525,000 | 0.63% | 25/3/2030 | 459,981 | 0.01% |
| Wells Fargo & Co. | 2,710,000 | 1.74% | 4/5/2030 | 2,551,628 | 0.06% |
| Wells Fargo & Co. | 1,050,000 | 0.63% | 14/8/2030 | 909,028 | 0.02% |
| Wells Fargo & Co. | 3,300,000 | 3.90% | 22/7/2032 | 3,389,326 | 0.08% |
| Westlake Corp. | 1,300,000 | 1.63% | 17/7/2029 | 1,212,983 | 0.03% |
| Whirlpool EMEA Finance Sarl | 100,000 | 0.50% | 20/2/2028 | 91,383 | 0.00% |
| Whirlpool Finance Luxembourg Sarl | 400,000 | 1.25% | 2/11/2026 | 387,838 | 0.01% |
| Whirlpool Finance Luxembourg Sarl | 1,100,000 | 1.10% | 9/11/2027 | 1,034,223 | 0.03% |
| WMG Acquisition Corp. | 800,000 | 2.75% | 15/7/2028 | 782,381 | 0.02% |
| WP Carey, Inc. | 1,100,000 | 4.25% | 23/7/2032 | 1,144,910 | 0.03% |
| WP Carey, Inc. | 635,000 | 3.70% | 19/11/2034 | 626,563 | 0.02% |
| WPC Eurobond BV | 800,000 | 2.25% | 9/4/2026 | 794,325 | 0.02% |
| WPC Eurobond BV | 200,000 | 2.13% | 15/4/2027 | 196,835 | 0.01% |
| WPC Eurobond BV | 1,250,000 | 1.35% | 15/4/2028 | 1,185,611 | 0.03% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|---|--------------------------|--------------------------------------|--------------------------|--------------------------|
| WPC Eurobond BV | 1,000,000 | 0.95% | 1/6/2030 | 886,331 | 0.02% |
| Zimmer Biomet Holdings, Inc. | 1,000,000 | 2.43% | 13/12/2026 | 995,696 | 0.02% |
| Zimmer Biomet Holdings, Inc. | 500,000 | 1.16% | 15/11/2027 | 477,748 | 0.01% |
| Zimmer Biomet Holdings, Inc. | 1,000,000 | 3.52% | 15/12/2032 | 1,005,610 | 0.03% |
| | | | | 821,015,905 | 20.38% |
| Zambia 0.03% (30 June 2024: 0.04%) | | | | | |
| Anglo American Capital plc | 1,300,000 | 4.50% | 15/9/2028 | 1,362,590 | 0.03% |
| | | | | 1,362,590 | 0.03% |
| Total Fixed Income | | | | 3,966,252,958 | 98.43% |
| Total Transferable Securities | | | | 3,966,252,958 | 98.43% |
| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) EUR (€) | % of Total Net Assets | |
| Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2024: (0.00%)) | | | | | |
| Futures (0.00%) (30 June 2024: (0.00%)) | | | | | |
| Euro-Schatz March 2025 | (23) | €(2,468,475) | 7,820 | 0.00% | |
| Euro-Bund March 2025 | 48 | €6,405,529 | (409) | (0.00%) | |
| Euro-Bund March 2025 | (22) | €(2,928,682) | (6,998) | (0.00%) | |
| Euro-Bobl March 2025 | 104 | €12,297,760 | (40,320) | (0.00%) | |
| Euro-Buxl 30 Year Bond March 2025 | 18 | €2,508,264 | (120,024) | (0.00%) | |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (159,931) | (0.00%) | |
| Total Investments | | | 3,966,093,027 | 98.43% | |
| | Fair Value EUR (€) | % of Total Net Assets | | | |
| Other Assets and Liabilities | 63,271,471 | 1.57% | | | |
| Net Assets | 4,029,364,498 | 100.00% | | | |
| Analysis of Total Assets | EUR (€) | % of Total Assets | | | |
| (a) Transferable securities admitted to an official stock exchange listing | 3,776,018,291 | 93.47% | | | |
| (b) Transferable securities dealt in on another regulated market | 185,610,782 | 4.59% | | | |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 4,623,885 | 0.11% | | | |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | 7,820 | 0.00% | | | |
| (e) Total OTC Financial Derivative Instruments | — | 0.00% | | | |
| (f) Other Assets | 73,420,709 | 1.83% | | | |
| Total Assets | 4,039,681,487 | 100.00% | | | |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 3,966,252,958 | 2,914,793,477 |
| Financial Derivative Instruments | 17 | 7,820 | 87,017 |
| Cash | | 19,207,978 | 31,699,417 |
| Receivables: | | | |
| Interest and Dividends | | 53,299,463 | 32,251,715 |
| Capital Shares Issued | | 309,578 | 288 |
| Investments Sold | | 305,359 | 17,353,231 |
| Margin Cash Due from Broker | | 298,331 | 209,892 |
| Total Current Assets | | 4,039,681,487 | 2,996,395,037 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 167,751 | 161,390 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 309,532 | — |
| Investments Purchased | | 9,524,883 | 43,495,098 |
| Management Fees Payable | 12 | 314,823 | 197,176 |
| Total Current Liabilities | | 10,316,989 | 43,853,664 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 4,029,364,498 | 2,952,541,373 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating | | | |
| Net Assets | €2,004,428,975 | €1,214,561,517 | €672,528,871 |
| Number of Shares Outstanding | 38,867,280 | 24,511,034 | 14,430,244 |
| Net Asset Value Per Share¹ | €51.57 | €49.55 | €46.61 |
| EUR Distributing | | | |
| Net Assets | €2,024,935,523 | €1,737,979,856 | €897,338,395 |
| Number of Shares Outstanding | 41,503,426 | 36,446,094 | 19,354,448 |
| Net Asset Value Per Share¹ | €48.79 | €47.69 | €46.36 |

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

Statement of Operations

| | | EUR (€) | EUR (€) |
|--|------|--------------------------------------|--------------------------------------|
| | Note | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Investment Income/(Loss) | | | |
| Interest Income | | 60,962,981 | 30,229,157 |
| Other Income | | 76,813 | 32,855 |
| Net Gain on Financial Instruments | | 69,912,861 | 84,248,646 |
| Total Investment Income | | 130,952,655 | 114,510,658 |
| Expenses | | | |
| Management Fees | 12 | 1,568,862 | 805,164 |
| Transaction Fees and Commissions | | 2,701 | 1,467 |
| Total Expenses | | 1,571,563 | 806,631 |
| Finance Costs | | | |
| Interest Expense | | 2,556 | 2,672 |
| Distributions | 6 | 32,927,286 | 16,933,957 |
| Total Finance Costs | | 32,929,842 | 16,936,629 |
| Net Investment Income After Finance Costs | | 96,451,250 | 96,767,398 |
| Taxation | 5 | (141,051) | (114,433) |
| Net Increase in Net Assets | | 96,310,199 | 96,652,965 |

Statement of Changes in Net Assets

| | EUR (€) | EUR (€) |
|--|--------------------------------------|--------------------------------------|
| | Six Months Ended 31 December 2024 | Six Months Ended 31 December 2023 |
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 96,310,199 | 96,652,965 |
| Capital Transactions | | |
| Subscriptions | 1,407,804,953 | 1,043,187,420 |
| Redemptions | (427,292,027) | (291,586,809) |
| Total Capital Transactions | 980,512,926 | 751,600,611 |
| Total Increase for the Period | 1,076,823,125 | 848,253,576 |
| Net Assets | | |
| Beginning of Period | 2,952,541,373 | 1,569,867,266 |
| End of Period | 4,029,364,498 | 2,418,120,842 |

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

Vanguard EUR Eurozone Government Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard EUR Eurozone Government Bond UCITS ETF seeks to track the performance of the Bloomberg Euro-Aggregate: Treasury Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, euro-denominated euro zone treasury securities with maturities greater than 1 year and a minimum issue size of €300 million.

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and by the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global bonds finished the period higher despite headwinds in October and December. In this environment, the ETF's benchmark returned 3.92% for the six months.
- All countries in the index posted positive returns for the period. Italy, the second-highest weighting in the index, posted the highest return.
- By maturity, longer-term bonds generally did better. By credit quality, returns were higher for lower-rated issues.

Benchmark returns in the commentary above are in euros.

Benchmark: Bloomberg Euro-Aggregate: Treasury Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR Accumulating | 3.81% | -2.08% | -0.83% |
| Benchmark | 3.92 | -2.04 | -0.79 |
| Tracking Difference* | -0.11 | | |
| EUR Distributing | 3.81% | -2.08% | -0.27% |
| Benchmark | 3.92 | -2.04 | -0.22 |
| Tracking Difference* | -0.11 | | |

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

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

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

¹ Since-inception returns: EUR Accumulating, 19 February 2019; EUR Distributing, 24 February 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal EUR (€) | Cost EUR (€) | | Principal EUR (€) | Proceeds EUR (€) |
|--|----------------------|-----------------|---|----------------------|---------------------|
| Purchases | | | Sales | | |
| Bundesschatzanweisungen 3.10% 12/12/2025 | 33,000,000 | 33,290,010 | Bundesschatzanweisungen 3.10% 12/12/2025 | 45,000,000 | 45,355,171 |
| Italy Buoni Poliennali Del Tesoro 3.15% 15/11/2031 | 26,242,000 | 26,197,651 | Italy Buoni Poliennali Del Tesoro 3.60% 29/9/2025 | 24,408,000 | 24,606,715 |
| Italy Buoni Poliennali Del Tesoro 3.10% 28/8/2026 | 24,957,000 | 25,240,950 | Bundesschatzanweisungen 3.10% 18/9/2025 | 20,418,784 | 20,529,808 |
| French Republic Government Bond OAT 3.00% 25/5/2033 | 22,000,000 | 22,345,954 | Italy Buoni Poliennali Del Tesoro 1.65% 1/3/2032 | 21,322,000 | 19,276,299 |
| Italy Buoni Poliennali Del Tesoro 3.00% 1/10/2029 | 21,522,000 | 21,636,414 | French Republic Government Bond OAT 1.00% 25/11/2025 | 15,562,000 | 15,349,751 |
| Italy Buoni Poliennali Del Tesoro 3.45% 15/7/2031 | 20,125,000 | 20,490,579 | French Republic Government Bond OAT 6.00% 25/10/2025 | 13,986,449 | 14,462,688 |
| French Republic Government Bond OAT 0.50% 25/5/2029 | 21,675,000 | 19,691,053 | Italy Buoni Poliennali Del Tesoro 3.50% 15/1/2026 | 13,760,000 | 13,922,266 |
| French Republic Government Bond OAT 3.00% 25/11/2034 | 18,447,000 | 18,406,642 | Bundesobligation 0.00% 10/10/2025 | 12,425,184 | 12,149,096 |
| Italy Buoni Poliennali Del Tesoro 3.35% 1/7/2029 | 17,919,000 | 18,261,387 | Spain Government Bond 0.00% 31/1/2026 | 10,732,000 | 10,410,125 |
| Spain Government Bond 0.00% 31/1/2028 | 19,650,000 | 18,203,861 | Italy Buoni Poliennali Del Tesoro 4.50% 1/10/2053 | 9,050,000 | 9,510,731 |
| Bundesrepublik Deutschland Bundesanleihe 0.00% 15/11/2027 | 19,360,000 | 18,203,193 | Italy Buoni Poliennali Del Tesoro 3.85% 15/12/2029 | 9,003,000 | 9,419,097 |
| Spain Government Bond 1.25% 31/10/2030 | 19,800,000 | 18,147,802 | Italy Buoni Poliennali Del Tesoro 3.15% 15/11/2031 | 8,999,000 | 9,005,988 |
| Italy Buoni Poliennali Del Tesoro 4.30% 1/10/2054 | 17,379,000 | 17,500,108 | Italy Buoni Poliennali Del Tesoro 4.30% 1/10/2054 | 8,682,000 | 8,783,253 |
| Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030 | 19,200,000 | 17,320,601 | Bundesrepublik Deutschland Bundesanleihe 0.25% 15/2/2029 | 8,860,000 | 8,311,287 |
| Italy Buoni Poliennali Del Tesoro 3.85% 1/2/2035 | 15,052,000 | 15,421,048 | Kingdom of Belgium Government Bond 3.00% 22/6/2033 | 8,139,047 | 8,287,680 |
| French Republic Government Bond OAT 1.00% 25/5/2027 | 15,963,540 | 15,362,292 | Italy Buoni Poliennali Del Tesoro 3.50% 15/2/2031 | 7,967,000 | 8,169,123 |
| Bundesschatzanweisungen 2.90% 18/6/2026 | 15,000,000 | 15,174,300 | Italy Buoni Poliennali Del Tesoro 4.45% 1/9/2043 | 6,498,000 | 6,890,739 |
| French Republic Government Bond OAT 1.25% 25/5/2034 | 17,627,000 | 15,128,211 | French Republic Government Bond OAT 0.00% 25/2/2026 | 7,065,000 | 6,864,231 |
| Bundesrepublik Deutschland Bundesanleihe 2.60% 15/8/2034 | 14,300,000 | 14,701,659 | Italy Buoni Poliennali Del Tesoro 6.00% 1/5/2031 | 5,686,000 | 6,717,637 |
| French Republic Government Bond OAT 2.75% 25/2/2029 | 13,300,000 | 13,323,106 | Spain Government Bond 2.80% 31/5/2026 | 6,700,000 | 6,714,847 |
| French Republic Government Bond OAT 0.00% 25/2/2026 | 13,210,000 | 12,721,232 | Italy Buoni Poliennali Del Tesoro 2.20% 1/6/2027 | 6,000,000 | 5,995,200 |
| Bundesrepublik Deutschland Bundesanleihe 0.00% 15/11/2028 | 13,642,000 | 12,693,087 | Italy Buoni Poliennali Del Tesoro 3.00% 1/8/2029 | 5,730,000 | 5,772,631 |
| Italy Buoni Poliennali Del Tesoro 1.65% 1/3/2032 | 13,916,000 | 12,421,092 | Italy Buoni Poliennali Del Tesoro 2.20% 15/8/2025 | 5,579,000 | 5,482,316 |
| | | | Italy Buoni Poliennali Del Tesoro 2.10% 15/7/2026 | 5,365,000 | 5,321,812 |
| | | | Italy Buoni Poliennali Del Tesoro 3.80% 15/4/2026 | 5,100,000 | 5,200,980 |
| | | | French Republic Government Bond OAT 1.25% 25/5/2034 | 5,996,000 | 5,129,580 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Transferable Securities 98.69% (30 June 2024: 98.78%) | | | | | |
| Fixed Income 98.69% (30 June 2024: 98.78%) | | | | | |
| Austria 3.61% (30 June 2024: 3.50%) | | | | | |
| Republic of Austria Government Bond | 1,200,000 | 4.85% | 15/3/2026 | 1,236,889 | 0.03% |
| Republic of Austria Government Bond | 2,000,000 | 2.00% | 15/7/2026 | 1,994,090 | 0.05% |
| Republic of Austria Government Bond | 9,856,000 | 0.75% | 20/10/2026 | 9,611,841 | 0.26% |
| Republic of Austria Government Bond | 10,584,000 | 0.50% | 20/4/2027 | 10,184,386 | 0.28% |
| Republic of Austria Government Bond | 3,800,000 | 6.25% | 15/7/2027 | 4,171,170 | 0.11% |
| Republic of Austria Government Bond | 11,280,000 | 0.75% | 20/2/2028 | 10,766,463 | 0.29% |
| Republic of Austria Government Bond | 9,531,000 | 0.00% | 20/10/2028 | 8,732,525 | 0.24% |
| Republic of Austria Government Bond | 4,308,000 | 0.50% | 20/2/2029 | 3,993,391 | 0.11% |
| Republic of Austria Government Bond | 1,190,000 | 2.90% | 23/5/2029 | 1,215,444 | 0.03% |
| Republic of Austria Government Bond | 4,040,000 | 2.50% | 20/10/2029 | 4,053,796 | 0.11% |
| Republic of Austria Government Bond | 4,723,000 | 0.00% | 20/2/2030 | 4,167,018 | 0.11% |
| Republic of Austria Government Bond | 1,746,400 | 3.45% | 20/10/2030 | 1,832,335 | 0.05% |
| Republic of Austria Government Bond | 6,554,000 | 0.00% | 20/2/2031 | 5,613,444 | 0.15% |
| Republic of Austria Government Bond | 6,958,000 | 0.90% | 20/2/2032 | 6,180,814 | 0.17% |
| Republic of Austria Government Bond | 7,528,000 | 2.90% | 20/2/2033 | 7,630,557 | 0.21% |
| Republic of Austria Government Bond | 8,700,000 | 2.90% | 20/2/2034 | 8,786,651 | 0.24% |
| Republic of Austria Government Bond | 3,442,000 | 2.40% | 23/5/2034 | 3,339,905 | 0.09% |
| Republic of Austria Government Bond | 3,577,000 | 0.25% | 20/10/2036 | 2,637,158 | 0.07% |
| Republic of Austria Government Bond | 5,595,000 | 4.15% | 15/3/2037 | 6,292,868 | 0.17% |
| Republic of Austria Government Bond | 2,750,000 | 3.20% | 15/7/2039 | 2,819,858 | 0.08% |
| Republic of Austria Government Bond | 5,590,000 | 0.00% | 20/10/2040 | 3,524,395 | 0.10% |
| Republic of Austria Government Bond | 4,423,000 | 3.15% | 20/6/2044 | 4,483,873 | 0.12% |
| Republic of Austria Government Bond | 3,494,000 | 1.50% | 20/2/2047 | 2,649,986 | 0.07% |
| Republic of Austria Government Bond | 4,790,000 | 1.85% | 23/5/2049 | 3,868,856 | 0.11% |
| Republic of Austria Government Bond | 3,969,000 | 0.75% | 20/3/2051 | 2,369,590 | 0.07% |
| Republic of Austria Government Bond | 1,738,000 | 3.15% | 20/10/2053 | 1,761,549 | 0.05% |
| Republic of Austria Government Bond | 2,262,000 | 3.80% | 26/1/2062 | 2,639,358 | 0.07% |
| Republic of Austria Government Bond | 4,473,000 | 0.70% | 20/4/2071 | 2,056,766 | 0.06% |
| Republic of Austria Government Bond | 3,967,000 | 2.10% | 20/9/2117 | 3,018,893 | 0.08% |
| Republic of Austria Government Bond | 2,606,000 | 0.85% | 30/6/2120 | 1,107,285 | 0.03% |
| | | | | 132,741,154 | 3.61% |
| Belgium 4.96% (30 June 2024: 4.95%) | | | | | |
| Kingdom of Belgium Government Bond | 4,262,000 | 4.50% | 28/3/2026 | 4,377,114 | 0.12% |
| Kingdom of Belgium Government Bond | 7,256,648 | 1.00% | 22/6/2026 | 7,129,059 | 0.19% |
| Kingdom of Belgium Government Bond | 7,550,500 | 0.80% | 22/6/2027 | 7,292,471 | 0.20% |
| Kingdom of Belgium Government Bond | 10,980,000 | 0.00% | 22/10/2027 | 10,310,970 | 0.28% |
| Kingdom of Belgium Government Bond | 7,130,000 | 5.50% | 28/3/2028 | 7,820,827 | 0.21% |
| Kingdom of Belgium Government Bond | 10,818,000 | 0.80% | 22/6/2028 | 10,269,236 | 0.28% |
| Kingdom of Belgium Government Bond | 7,178,000 | 0.90% | 22/6/2029 | 6,711,415 | 0.18% |
| Kingdom of Belgium Government Bond | 10,624,000 | 2.70% | 22/10/2029 | 10,720,740 | 0.29% |
| Kingdom of Belgium Government Bond | 8,716,000 | 0.10% | 22/6/2030 | 7,640,777 | 0.21% |
| Kingdom of Belgium Government Bond | 8,327,000 | 1.00% | 22/6/2031 | 7,519,127 | 0.21% |
| Kingdom of Belgium Government Bond | 4,994,103 | 0.00% | 22/10/2031 | 4,166,765 | 0.11% |
| Kingdom of Belgium Government Bond | 1,442,000 | 4.00% | 28/3/2032 | 1,559,181 | 0.04% |
| Kingdom of Belgium Government Bond | 18,308,554 | 0.35% | 22/6/2032 | 15,328,491 | 0.42% |
| Kingdom of Belgium Government Bond | 1,307,000 | 1.25% | 22/4/2033 | 1,159,430 | 0.03% |
| Kingdom of Belgium Government Bond | 2,954,953 | 3.00% | 22/6/2033 | 2,984,517 | 0.08% |
| Kingdom of Belgium Government Bond | 2,666,000 | 3.00% | 22/6/2034 | 2,686,774 | 0.07% |
| Kingdom of Belgium Government Bond | 8,956,340 | 2.85% | 22/10/2034 | 8,862,824 | 0.24% |
| Kingdom of Belgium Government Bond | 6,814,000 | 5.00% | 28/3/2035 | 7,996,940 | 0.22% |
| Kingdom of Belgium Government Bond | 6,399,144 | 1.45% | 22/6/2037 | 5,292,487 | 0.14% |
| Kingdom of Belgium Government Bond | 3,159,024 | 1.90% | 22/6/2038 | 2,718,851 | 0.07% |
| Kingdom of Belgium Government Bond | 4,081,500 | 2.75% | 22/4/2039 | 3,866,981 | 0.11% |
| Kingdom of Belgium Government Bond | 5,666,341 | 0.40% | 22/6/2040 | 3,701,194 | 0.10% |
| Kingdom of Belgium Government Bond | 4,685,000 | 4.25% | 28/3/2041 | 5,233,490 | 0.14% |
| Kingdom of Belgium Government Bond | 5,779,000 | 3.45% | 22/6/2043 | 5,840,509 | 0.16% |
| Kingdom of Belgium Government Bond | 3,280,500 | 3.75% | 22/6/2045 | 3,448,899 | 0.09% |
| Kingdom of Belgium Government Bond | 4,504,000 | 1.60% | 22/6/2047 | 3,232,897 | 0.09% |
| Kingdom of Belgium Government Bond | 4,883,690 | 1.70% | 22/6/2050 | 3,432,653 | 0.09% |
| Kingdom of Belgium Government Bond | 5,840,000 | 1.40% | 22/6/2053 | 3,666,062 | 0.10% |
| Kingdom of Belgium Government Bond | 6,450,000 | 3.30% | 22/6/2054 | 6,167,030 | 0.17% |
| Kingdom of Belgium Government Bond | 4,669,507 | 3.50% | 22/6/2055 | 4,609,684 | 0.13% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Kingdom of Belgium Government Bond | 3,906,216 | 2.25% | 22/6/2057 | 2,932,865 | 0.08% |
| Kingdom of Belgium Government Bond | 3,430,300 | 2.15% | 22/6/2066 | 2,472,687 | 0.07% |
| Kingdom of Belgium Government Bond | 3,151,380 | 0.65% | 22/6/2071 | 1,270,688 | 0.04% |
| | | | | 182,423,635 | 4.96% |
| Croatia 0.23% (30 June 2024: 0.23%) | | | | | |
| Croatia Government International Bond | 800,000 | 3.00% | 20/3/2027 | 808,182 | 0.02% |
| Croatia Government International Bond | 1,000,000 | 2.70% | 15/6/2028 | 1,003,319 | 0.03% |
| Croatia Government International Bond | 1,458,000 | 1.50% | 17/6/2031 | 1,344,087 | 0.04% |
| Croatia Government International Bond | 500,000 | 1.13% | 4/3/2033 | 434,762 | 0.01% |
| Croatia Government International Bond | 2,600,000 | 3.38% | 12/3/2034 | 2,675,957 | 0.07% |
| Croatia Government International Bond | 1,472,000 | 4.00% | 14/6/2035 | 1,589,253 | 0.04% |
| Croatia Government International Bond | 800,000 | 1.75% | 4/3/2041 | 644,717 | 0.02% |
| | | | | 8,500,277 | 0.23% |
| Cyprus 0.09% (30 June 2024: 0.11%) | | | | | |
| Cyprus Government International Bond | 1,566,000 | 3.25% | 27/6/2031 | 1,611,161 | 0.05% |
| Cyprus Government International Bond | 1,449,000 | 4.13% | 13/4/2033 | 1,571,234 | 0.04% |
| | | | | 3,182,395 | 0.09% |
| Estonia 0.03% (30 June 2024: 0.04%) | | | | | |
| Estonia Government International Bond | 467,000 | 4.00% | 12/10/2032 | 501,633 | 0.01% |
| Estonia Government International Bond | 750,000 | 3.25% | 17/1/2034 | 755,985 | 0.02% |
| | | | | 1,257,618 | 0.03% |
| Finland 1.60% (30 June 2024: 1.65%) | | | | | |
| Finland Government Bond | 2,794,000 | 0.00% | 15/9/2026 | 2,693,166 | 0.07% |
| Finland Government Bond | 4,350,000 | 1.38% | 15/4/2027 | 4,268,752 | 0.12% |
| Finland Government Bond | 3,400,000 | 0.50% | 15/9/2027 | 3,252,452 | 0.09% |
| Finland Government Bond | 492,000 | 2.75% | 4/7/2028 | 499,878 | 0.01% |
| Finland Government Bond | 5,274,000 | 0.50% | 15/9/2028 | 4,935,522 | 0.13% |
| Finland Government Bond | 2,532,000 | 2.88% | 15/4/2029 | 2,580,033 | 0.07% |
| Finland Government Bond | 3,929,000 | 0.50% | 15/9/2029 | 3,595,624 | 0.10% |
| Finland Government Bond | 3,000,000 | 2.50% | 15/4/2030 | 3,004,851 | 0.08% |
| Finland Government Bond | 3,944,000 | 0.00% | 15/9/2030 | 3,423,566 | 0.09% |
| Finland Government Bond | 2,752,000 | 0.75% | 15/4/2031 | 2,466,384 | 0.07% |
| Finland Government Bond | 3,026,000 | 0.13% | 15/9/2031 | 2,573,710 | 0.07% |
| Finland Government Bond | 1,666,000 | 1.50% | 15/9/2032 | 1,529,003 | 0.04% |
| Finland Government Bond | 2,520,000 | 3.00% | 15/9/2033 | 2,565,413 | 0.07% |
| Finland Government Bond | 1,494,000 | 1.13% | 15/4/2034 | 1,290,810 | 0.04% |
| Finland Government Bond | 4,600,000 | 3.00% | 15/9/2034 | 4,668,460 | 0.13% |
| Finland Government Bond | 1,725,000 | 0.13% | 15/4/2036 | 1,267,507 | 0.03% |
| Finland Government Bond | 2,023,000 | 2.75% | 15/4/2038 | 1,975,011 | 0.05% |
| Finland Government Bond | 4,231,000 | 0.25% | 15/9/2040 | 2,783,058 | 0.08% |
| Finland Government Bond | 1,144,000 | 2.63% | 4/7/2042 | 1,084,512 | 0.03% |
| Finland Government Bond | 4,430,000 | 0.50% | 15/4/2043 | 2,873,452 | 0.08% |
| Finland Government Bond | 2,600,000 | 1.38% | 15/4/2047 | 1,916,870 | 0.05% |
| Finland Government Bond | 1,609,000 | 0.13% | 15/4/2052 | 765,172 | 0.02% |
| Finland Government Bond | 3,022,000 | 2.95% | 15/4/2055 | 2,958,104 | 0.08% |
| | | | | 58,971,310 | 1.60% |
| France 23.39% (30 June 2024: 23.17%) | | | | | |
| French Republic Government Bond OAT | 21,678,000 | 0.00% | 25/2/2026 | 21,129,961 | 0.58% |
| French Republic Government Bond OAT | 9,469,000 | 3.50% | 25/4/2026 | 9,620,513 | 0.26% |
| French Republic Government Bond OAT | 20,677,000 | 0.50% | 25/5/2026 | 20,193,163 | 0.55% |
| French Republic Government Bond OAT | 33,677,000 | 2.50% | 24/9/2026 | 33,806,839 | 0.92% |
| French Republic Government Bond OAT | 15,224,000 | 0.25% | 25/11/2026 | 14,661,873 | 0.40% |
| French Republic Government Bond OAT | 25,940,000 | 0.00% | 25/2/2027 | 24,703,183 | 0.67% |
| French Republic Government Bond OAT | 29,825,540 | 1.00% | 25/5/2027 | 28,923,178 | 0.79% |
| French Republic Government Bond OAT | 15,220,000 | 2.50% | 24/9/2027 | 15,265,145 | 0.42% |
| French Republic Government Bond OAT | 20,600,000 | 2.75% | 25/10/2027 | 20,811,373 | 0.57% |
| French Republic Government Bond OAT | 30,200,000 | 0.75% | 25/2/2028 | 28,667,563 | 0.78% |
| French Republic Government Bond OAT | 24,593,000 | 0.75% | 25/5/2028 | 23,232,282 | 0.63% |
| French Republic Government Bond OAT | 35,217,000 | 0.75% | 25/11/2028 | 32,893,310 | 0.90% |
| French Republic Government Bond OAT | 31,844,000 | 2.75% | 25/2/2029 | 32,023,090 | 0.87% |
| French Republic Government Bond OAT | 19,777,000 | 5.50% | 25/4/2029 | 22,080,489 | 0.60% |
| French Republic Government Bond OAT | 41,135,000 | 0.50% | 25/5/2029 | 37,565,464 | 1.02% |
| French Republic Government Bond OAT | 17,473,000 | 0.00% | 25/11/2029 | 15,370,607 | 0.42% |
| French Republic Government Bond OAT | 26,539,650 | 2.75% | 25/2/2030 | 26,573,886 | 0.72% |
| French Republic Government Bond OAT | 11,560,330 | 2.50% | 25/5/2030 | 11,441,533 | 0.31% |
| French Republic Government Bond OAT | 31,588,000 | 0.00% | 25/11/2030 | 26,899,359 | 0.73% |
| French Republic Government Bond OAT | 23,219,160 | 1.50% | 25/5/2031 | 21,433,037 | 0.58% |
| French Republic Government Bond OAT | 26,952,000 | 0.00% | 25/11/2031 | 22,170,847 | 0.60% |
| French Republic Government Bond OAT | 26,860,000 | 0.00% | 25/5/2032 | 21,670,056 | 0.59% |
| French Republic Government Bond OAT | 13,981,000 | 5.75% | 25/10/2032 | 16,649,821 | 0.45% |
| French Republic Government Bond OAT | 11,996,261 | 2.00% | 25/11/2032 | 11,146,643 | 0.30% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| French Republic Government Bond OAT | 39,100,000 | 3.00% | 25/5/2033 | 38,893,154 | 1.06% |
| French Republic Government Bond OAT | 25,227,175 | 3.50% | 25/11/2033 | 25,973,409 | 0.71% |
| French Republic Government Bond OAT | 29,474,000 | 1.25% | 25/5/2034 | 24,997,265 | 0.68% |
| French Republic Government Bond OAT | 19,447,000 | 3.00% | 25/11/2034 | 19,142,764 | 0.52% |
| French Republic Government Bond OAT | 8,341,000 | 4.75% | 25/4/2035 | 9,463,775 | 0.26% |
| French Republic Government Bond OAT | 15,521,353 | 1.25% | 25/5/2036 | 12,562,978 | 0.34% |
| French Republic Government Bond OAT | 31,209,610 | 1.25% | 25/5/2038 | 24,075,530 | 0.66% |
| French Republic Government Bond OAT | 5,291,000 | 4.00% | 25/10/2038 | 5,643,660 | 0.15% |
| French Republic Government Bond OAT | 7,151,834 | 1.75% | 25/6/2039 | 5,828,249 | 0.16% |
| French Republic Government Bond OAT | 21,699,000 | 0.50% | 25/5/2040 | 14,104,156 | 0.38% |
| French Republic Government Bond OAT | 14,064,630 | 4.50% | 25/4/2041 | 15,828,086 | 0.43% |
| French Republic Government Bond OAT | 17,061,997 | 2.50% | 25/5/2043 | 14,693,917 | 0.40% |
| French Republic Government Bond OAT | 11,321,000 | 0.50% | 25/6/2044 | 6,579,711 | 0.18% |
| French Republic Government Bond OAT | 11,661,474 | 3.25% | 25/5/2045 | 11,162,989 | 0.30% |
| French Republic Government Bond OAT | 13,571,518 | 2.00% | 25/5/2048 | 10,179,789 | 0.28% |
| French Republic Government Bond OAT | 6,475,000 | 3.00% | 25/6/2049 | 5,854,389 | 0.16% |
| French Republic Government Bond OAT | 20,235,000 | 1.50% | 25/5/2050 | 13,160,563 | 0.36% |
| French Republic Government Bond OAT | 11,651,000 | 0.75% | 25/5/2052 | 5,905,001 | 0.16% |
| French Republic Government Bond OAT | 16,385,029 | 0.75% | 25/5/2053 | 8,129,699 | 0.22% |
| French Republic Government Bond OAT | 10,987,748 | 3.00% | 25/5/2054 | 9,614,854 | 0.26% |
| French Republic Government Bond OAT | 8,871,000 | 4.00% | 25/4/2055 | 9,329,667 | 0.25% |
| French Republic Government Bond OAT | 15,389,296 | 3.25% | 25/5/2055 | 14,088,368 | 0.38% |
| French Republic Government Bond OAT | 8,045,721 | 4.00% | 25/4/2060 | 8,487,123 | 0.23% |
| French Republic Government Bond OAT | 8,805,100 | 1.75% | 25/5/2066 | 5,354,631 | 0.15% |
| French Republic Government Bond OAT | 5,688,000 | 0.50% | 25/5/2072 | 1,950,491 | 0.05% |
| | | | | 859,937,433 | 23.39% |
| Germany 18.44% (30 June 2024: 18.81%) | | | | | |
| Bundesobligation | 24,544,000 | 0.00% | 10/4/2026 | 23,926,373 | 0.65% |
| Bundesobligation | 19,004,000 | 0.00% | 9/10/2026 | 18,344,528 | 0.50% |
| Bundesobligation | 13,552,000 | 0.00% | 16/4/2027 | 12,946,662 | 0.35% |
| Bundesobligation | 15,980,000 | 1.30% | 15/10/2027 | 15,688,506 | 0.43% |
| Bundesobligation | 9,800,000 | 2.20% | 13/4/2028 | 9,852,800 | 0.27% |
| Bundesobligation | 21,600,000 | 2.40% | 19/10/2028 | 21,854,104 | 0.59% |
| Bundesobligation | 10,194,380 | 2.10% | 12/4/2029 | 10,187,403 | 0.28% |
| Bundesobligation | 7,500,000 | 2.50% | 11/10/2029 | 7,615,552 | 0.21% |
| Bundesrepublik Deutschland Bundesanleihe | 9,272,400 | 0.50% | 15/2/2026 | 9,112,484 | 0.25% |
| Bundesrepublik Deutschland Bundesanleihe | 13,811,000 | 0.00% | 15/8/2026 | 13,361,797 | 0.36% |
| Bundesrepublik Deutschland Bundesanleihe | 1,944,000 | 0.25% | 15/2/2027 | 1,874,478 | 0.05% |
| Bundesrepublik Deutschland Bundesanleihe | 4,981,000 | 6.50% | 4/7/2027 | 5,518,403 | 0.15% |
| Bundesrepublik Deutschland Bundesanleihe | 5,982,000 | 0.50% | 15/8/2027 | 5,761,892 | 0.16% |
| Bundesrepublik Deutschland Bundesanleihe | 23,272,000 | 0.00% | 15/11/2027 | 21,986,282 | 0.60% |
| Bundesrepublik Deutschland Bundesanleihe | 8,098,000 | 5.63% | 4/1/2028 | 8,939,411 | 0.24% |
| Bundesrepublik Deutschland Bundesanleihe | 5,950,000 | 0.50% | 15/2/2028 | 5,687,434 | 0.15% |
| Bundesrepublik Deutschland Bundesanleihe | 7,958,000 | 4.75% | 4/7/2028 | 8,686,046 | 0.24% |
| Bundesrepublik Deutschland Bundesanleihe | 5,081,000 | 0.25% | 15/8/2028 | 4,774,601 | 0.13% |
| Bundesrepublik Deutschland Bundesanleihe | 19,902,500 | 0.00% | 15/11/2028 | 18,415,000 | 0.50% |
| Bundesrepublik Deutschland Bundesanleihe | 18,393,000 | 0.00% | 15/8/2029 | 16,745,907 | 0.46% |
| Bundesrepublik Deutschland Bundesanleihe | 22,500,000 | 2.10% | 15/11/2029 | 22,448,042 | 0.61% |
| Bundesrepublik Deutschland Bundesanleihe | 3,279,000 | 6.25% | 4/1/2030 | 3,906,209 | 0.11% |
| Bundesrepublik Deutschland Bundesanleihe | 11,369,471 | 0.00% | 15/2/2030 | 10,231,178 | 0.28% |
| Bundesrepublik Deutschland Bundesanleihe | 10,366,000 | 0.00% | 15/8/2030 | 9,229,720 | 0.25% |
| Bundesrepublik Deutschland Bundesanleihe | 38,300,000 | 2.40% | 15/11/2030 | 38,743,378 | 1.05% |
| Bundesrepublik Deutschland Bundesanleihe | 1,680,000 | 5.50% | 4/1/2031 | 1,989,904 | 0.05% |
| Bundesrepublik Deutschland Bundesanleihe | 9,075,000 | 0.00% | 15/2/2031 | 7,980,876 | 0.22% |
| Bundesrepublik Deutschland Bundesanleihe | 20,884,000 | 0.00% | 15/8/2031 | 18,148,334 | 0.49% |
| Bundesrepublik Deutschland Bundesanleihe | 17,334,826 | 0.00% | 15/2/2032 | 14,859,319 | 0.40% |
| Bundesrepublik Deutschland Bundesanleihe | 20,182,646 | 1.70% | 15/8/2032 | 19,454,085 | 0.53% |
| Bundesrepublik Deutschland Bundesanleihe | 11,428,000 | 2.30% | 15/2/2033 | 11,453,196 | 0.31% |
| Bundesrepublik Deutschland Bundesanleihe | 13,132,653 | 2.60% | 15/8/2033 | 13,425,407 | 0.37% |
| Bundesrepublik Deutschland Bundesanleihe | 18,054,000 | 2.20% | 15/2/2034 | 17,848,838 | 0.49% |
| Bundesrepublik Deutschland Bundesanleihe | 10,085,837 | 4.75% | 4/7/2034 | 12,139,817 | 0.33% |
| Bundesrepublik Deutschland Bundesanleihe | 12,800,000 | 2.60% | 15/8/2034 | 13,056,028 | 0.35% |
| Bundesrepublik Deutschland Bundesanleihe | 19,755,081 | 0.00% | 15/5/2035 | 15,435,008 | 0.42% |
| Bundesrepublik Deutschland Bundesanleihe | 17,963,240 | 0.00% | 15/5/2036 | 13,619,169 | 0.37% |
| Bundesrepublik Deutschland Bundesanleihe | 11,813,000 | 4.00% | 4/1/2037 | 13,644,441 | 0.37% |
| Bundesrepublik Deutschland Bundesanleihe | 11,306,000 | 1.00% | 15/5/2038 | 9,349,416 | 0.25% |
| Bundesrepublik Deutschland Bundesanleihe | 9,014,000 | 4.25% | 4/7/2039 | 10,826,754 | 0.29% |
| Bundesrepublik Deutschland Bundesanleihe | 7,642,122 | 4.75% | 4/7/2040 | 9,741,070 | 0.26% |
| Bundesrepublik Deutschland Bundesanleihe | 6,580,000 | 2.60% | 15/5/2041 | 6,577,838 | 0.18% |
| Bundesrepublik Deutschland Bundesanleihe | 8,621,000 | 3.25% | 4/7/2042 | 9,404,414 | 0.26% |
| Bundesrepublik Deutschland Bundesanleihe | 18,620,000 | 2.50% | 4/7/2044 | 18,370,547 | 0.50% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Bundesrepublik Deutschland Bundesanleihe | 15,030,800 | 2.50% | 15/8/2046 | 14,832,845 | 0.40% |
| Bundesrepublik Deutschland Bundesanleihe | 21,060,800 | 1.25% | 15/8/2048 | 16,186,716 | 0.44% |
| Bundesrepublik Deutschland Bundesanleihe | 22,822,929 | 0.00% | 15/8/2050 | 11,994,086 | 0.33% |
| Bundesrepublik Deutschland Bundesanleihe | 19,335,000 | 0.00% | 15/8/2052 | 9,657,533 | 0.26% |
| Bundesrepublik Deutschland Bundesanleihe | 14,354,664 | 1.80% | 15/8/2053 | 12,101,756 | 0.33% |
| Bundesrepublik Deutschland Bundesanleihe | 10,064,000 | 2.50% | 15/8/2054 | 9,872,659 | 0.27% |
| Bundesschatzanweisungen | 3,338,288 | 2.50% | 19/3/2026 | 3,352,990 | 0.09% |
| Bundesschatzanweisungen | 24,200,000 | 2.90% | 18/6/2026 | 24,464,503 | 0.67% |
| Bundesschatzanweisungen | 4,000,000 | 2.70% | 17/9/2026 | 4,039,741 | 0.11% |
| Bundesschatzanweisungen | 8,500,000 | 2.00% | 10/12/2026 | 8,487,360 | 0.23% |
| | | | | 678,152,840 | 18.44% |
| Greece 1.07% (30 June 2024: 1.04%) | | | | | |
| Hellenic Republic Government Bond | 4,000,000 | 3.75% | 30/1/2028 | 4,173,663 | 0.11% |
| Hellenic Republic Government Bond | 10,425,000 | 3.88% | 15/6/2028 | 10,936,970 | 0.30% |
| Hellenic Republic Government Bond | 3,617,000 | 1.50% | 18/6/2030 | 3,391,976 | 0.09% |
| Hellenic Republic Government Bond | 5,000,000 | 0.75% | 18/6/2031 | 4,380,634 | 0.12% |
| Hellenic Republic Government Bond | 77,520 | 3.90% | 30/1/2033 | 81,964 | 0.00% |
| Hellenic Republic Government Bond | 2,117,000 | 4.25% | 15/6/2033 | 2,291,823 | 0.06% |
| Hellenic Republic Government Bond | 2,254,000 | 3.38% | 15/6/2034 | 2,281,386 | 0.06% |
| Hellenic Republic Government Bond | 2,700,000 | 1.88% | 4/2/2035 | 2,374,204 | 0.06% |
| Hellenic Republic Government Bond | 1,000,000 | 4.00% | 30/1/2037 | 1,060,545 | 0.03% |
| Hellenic Republic Government Bond | 2,895,000 | 4.38% | 18/7/2038 | 3,143,711 | 0.09% |
| Hellenic Republic Government Bond | 1,984,000 | 4.20% | 30/1/2042 | 2,109,162 | 0.06% |
| Hellenic Republic Government Bond | 1,492,000 | 1.88% | 24/1/2052 | 1,037,057 | 0.03% |
| Hellenic Republic Government Bond | 2,114,000 | 4.13% | 15/6/2054 | 2,194,698 | 0.06% |
| | | | | 39,457,793 | 1.07% |
| Ireland 1.58% (30 June 2024: 1.53%) | | | | | |
| Ireland Government Bond | 1,162,000 | 1.00% | 15/5/2026 | 1,144,480 | 0.03% |
| Ireland Government Bond | 8,913,800 | 0.20% | 15/5/2027 | 8,529,024 | 0.23% |
| Ireland Government Bond | 2,025,000 | 0.90% | 15/5/2028 | 1,946,239 | 0.05% |
| Ireland Government Bond | 8,130,000 | 1.10% | 15/5/2029 | 7,746,451 | 0.21% |
| Ireland Government Bond | 2,800,000 | 2.40% | 15/5/2030 | 2,811,161 | 0.08% |
| Ireland Government Bond | 6,588,256 | 0.20% | 18/10/2030 | 5,824,338 | 0.16% |
| Ireland Government Bond | 5,498,980 | 0.00% | 18/10/2031 | 4,658,987 | 0.13% |
| Ireland Government Bond | 1,794,000 | 0.35% | 18/10/2032 | 1,531,167 | 0.04% |
| Ireland Government Bond | 1,262,000 | 1.30% | 15/5/2033 | 1,149,215 | 0.03% |
| Ireland Government Bond | 13,791,000 | 2.60% | 18/10/2034 | 13,743,508 | 0.38% |
| Ireland Government Bond | 3,339,000 | 0.40% | 15/5/2035 | 2,658,099 | 0.07% |
| Ireland Government Bond | 1,600,000 | 1.70% | 15/5/2037 | 1,422,021 | 0.04% |
| Ireland Government Bond | 939,294 | 0.55% | 22/4/2041 | 661,484 | 0.02% |
| Ireland Government Bond | 4,750,000 | 2.00% | 18/2/2045 | 4,095,130 | 0.11% |
| | | | | 57,921,304 | 1.58% |
| Italy 21.98% (30 June 2024: 21.45%) | | | | | |
| Italy Buoni Poliennali Del Tesoro | 9,562,000 | 3.50% | 15/1/2026 | 9,674,450 | 0.26% |
| Italy Buoni Poliennali Del Tesoro | 38,382,000 | 3.20% | 28/1/2026 | 38,704,834 | 1.05% |
| Italy Buoni Poliennali Del Tesoro | 4,710,000 | 0.00% | 1/4/2026 | 4,581,076 | 0.12% |
| Italy Buoni Poliennali Del Tesoro | 2,874,000 | 3.80% | 15/4/2026 | 2,925,206 | 0.08% |
| Italy Buoni Poliennali Del Tesoro | 6,412,000 | 1.60% | 1/6/2026 | 6,352,798 | 0.17% |
| Italy Buoni Poliennali Del Tesoro | 562,000 | 2.10% | 15/7/2026 | 560,604 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | 8,481,000 | 0.00% | 1/8/2026 | 8,185,812 | 0.22% |
| Italy Buoni Poliennali Del Tesoro | 24,957,000 | 3.10% | 28/8/2026 | 25,236,539 | 0.69% |
| Italy Buoni Poliennali Del Tesoro | 7,900,000 | 3.85% | 15/9/2026 | 8,090,901 | 0.22% |
| Italy Buoni Poliennali Del Tesoro | 6,800,000 | 1.25% | 1/12/2026 | 6,669,411 | 0.18% |
| Italy Buoni Poliennali Del Tesoro | 9,898,000 | 0.85% | 15/1/2027 | 9,610,277 | 0.26% |
| Italy Buoni Poliennali Del Tesoro | 5,000,000 | 2.95% | 15/2/2027 | 5,053,727 | 0.14% |
| Italy Buoni Poliennali Del Tesoro | 24,501,000 | 1.10% | 1/4/2027 | 23,812,368 | 0.65% |
| Italy Buoni Poliennali Del Tesoro | 11,940,000 | 3.45% | 15/7/2027 | 12,224,158 | 0.33% |
| Italy Buoni Poliennali Del Tesoro | 6,273,000 | 2.05% | 1/8/2027 | 6,216,895 | 0.17% |
| Italy Buoni Poliennali Del Tesoro | 14,804,000 | 0.95% | 15/9/2027 | 14,230,038 | 0.39% |
| Italy Buoni Poliennali Del Tesoro | 6,499,000 | 6.50% | 1/11/2027 | 7,205,497 | 0.20% |
| Italy Buoni Poliennali Del Tesoro | 7,739,000 | 2.65% | 1/12/2027 | 7,771,013 | 0.21% |
| Italy Buoni Poliennali Del Tesoro | 6,387,000 | 2.00% | 1/2/2028 | 6,292,396 | 0.17% |
| Italy Buoni Poliennali Del Tesoro | 10,436,000 | 0.25% | 15/3/2028 | 9,707,482 | 0.26% |
| Italy Buoni Poliennali Del Tesoro | 5,498,000 | 3.40% | 1/4/2028 | 5,635,832 | 0.15% |
| Italy Buoni Poliennali Del Tesoro | 6,766,000 | 0.50% | 15/7/2028 | 6,295,700 | 0.17% |
| Italy Buoni Poliennali Del Tesoro | 23,151,000 | 3.80% | 1/8/2028 | 24,060,537 | 0.65% |
| Italy Buoni Poliennali Del Tesoro | 5,783,000 | 4.75% | 1/9/2028 | 6,213,207 | 0.17% |
| Italy Buoni Poliennali Del Tesoro | 26,675,000 | 4.10% | 1/2/2029 | 28,073,731 | 0.76% |
| Italy Buoni Poliennali Del Tesoro | 9,898,000 | 2.80% | 15/6/2029 | 9,922,934 | 0.27% |
| Italy Buoni Poliennali Del Tesoro | 24,619,000 | 3.35% | 1/7/2029 | 25,184,099 | 0.68% |
| Italy Buoni Poliennali Del Tesoro | 21,522,000 | 3.00% | 1/10/2029 | 21,669,814 | 0.59% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Italy Buoni Poliennali Del Tesoro | 5,230,000 | 3.50% | 1/3/2030 | 5,403,523 | 0.15% |
| Italy Buoni Poliennali Del Tesoro | 13,919,000 | 1.35% | 1/4/2030 | 12,895,115 | 0.35% |
| Italy Buoni Poliennali Del Tesoro | 8,850,000 | 3.70% | 15/6/2030 | 9,178,433 | 0.25% |
| Italy Buoni Poliennali Del Tesoro | 26,929,000 | 0.95% | 1/8/2030 | 24,191,262 | 0.66% |
| Italy Buoni Poliennali Del Tesoro | 12,200,000 | 4.00% | 15/11/2030 | 12,844,257 | 0.35% |
| Italy Buoni Poliennali Del Tesoro | 7,551,000 | 1.65% | 1/12/2030 | 7,006,292 | 0.19% |
| Italy Buoni Poliennali Del Tesoro | 14,337,000 | 3.50% | 15/2/2031 | 14,686,589 | 0.40% |
| Italy Buoni Poliennali Del Tesoro | 12,068,000 | 0.90% | 1/4/2031 | 10,608,117 | 0.29% |
| Italy Buoni Poliennali Del Tesoro | 23,541,000 | 3.45% | 15/7/2031 | 24,004,961 | 0.65% |
| Italy Buoni Poliennali Del Tesoro | 4,094,000 | 0.60% | 1/8/2031 | 3,498,066 | 0.10% |
| Italy Buoni Poliennali Del Tesoro | 17,243,000 | 3.15% | 15/11/2031 | 17,222,485 | 0.47% |
| Italy Buoni Poliennali Del Tesoro | 11,907,000 | 0.95% | 1/12/2031 | 10,324,102 | 0.28% |
| Italy Buoni Poliennali Del Tesoro | 5,674,000 | 1.65% | 1/3/2032 | 5,143,737 | 0.14% |
| Italy Buoni Poliennali Del Tesoro | 13,683,000 | 0.95% | 1/6/2032 | 11,692,515 | 0.32% |
| Italy Buoni Poliennali Del Tesoro | 4,365,000 | 2.50% | 1/12/2032 | 4,148,845 | 0.11% |
| Italy Buoni Poliennali Del Tesoro | 10,851,000 | 5.75% | 1/2/2033 | 12,737,697 | 0.35% |
| Italy Buoni Poliennali Del Tesoro | 10,576,000 | 4.40% | 1/5/2033 | 11,433,014 | 0.31% |
| Italy Buoni Poliennali Del Tesoro | 6,869,000 | 2.45% | 1/9/2033 | 6,441,014 | 0.18% |
| Italy Buoni Poliennali Del Tesoro | 11,510,000 | 4.35% | 1/11/2033 | 12,385,789 | 0.34% |
| Italy Buoni Poliennali Del Tesoro | 10,596,000 | 4.20% | 1/3/2034 | 11,270,686 | 0.31% |
| Italy Buoni Poliennali Del Tesoro | 14,650,000 | 3.85% | 1/7/2034 | 15,140,624 | 0.41% |
| Italy Buoni Poliennali Del Tesoro | 7,044,000 | 5.00% | 1/8/2034 | 7,950,762 | 0.22% |
| Italy Buoni Poliennali Del Tesoro | 15,052,000 | 3.85% | 1/2/2035 | 15,504,313 | 0.42% |
| Italy Buoni Poliennali Del Tesoro | 10,454,000 | 3.35% | 1/3/2035 | 10,368,281 | 0.28% |
| Italy Buoni Poliennali Del Tesoro | 5,090,000 | 4.00% | 30/4/2035 | 5,347,005 | 0.15% |
| Italy Buoni Poliennali Del Tesoro | 13,977,000 | 1.45% | 1/3/2036 | 11,294,013 | 0.31% |
| Italy Buoni Poliennali Del Tesoro | 5,124,000 | 2.25% | 1/9/2036 | 4,490,138 | 0.12% |
| Italy Buoni Poliennali Del Tesoro | 1,627,000 | 4.00% | 1/2/2037 | 1,698,535 | 0.05% |
| Italy Buoni Poliennali Del Tesoro | 7,818,000 | 0.95% | 1/3/2037 | 5,797,107 | 0.16% |
| Italy Buoni Poliennali Del Tesoro | 5,493,000 | 4.05% | 30/10/2037 | 5,721,796 | 0.16% |
| Italy Buoni Poliennali Del Tesoro | 9,983,000 | 3.25% | 1/3/2038 | 9,513,877 | 0.26% |
| Italy Buoni Poliennali Del Tesoro | 2,569,000 | 2.95% | 1/9/2038 | 2,362,773 | 0.06% |
| Italy Buoni Poliennali Del Tesoro | 9,695,000 | 5.00% | 1/8/2039 | 11,008,617 | 0.30% |
| Italy Buoni Poliennali Del Tesoro | 20,840,000 | 4.15% | 1/10/2039 | 21,594,105 | 0.59% |
| Italy Buoni Poliennali Del Tesoro | 7,208,000 | 3.10% | 1/3/2040 | 6,624,207 | 0.18% |
| Italy Buoni Poliennali Del Tesoro | 9,711,000 | 5.00% | 1/9/2040 | 11,014,201 | 0.30% |
| Italy Buoni Poliennali Del Tesoro | 2,886,000 | 1.80% | 1/3/2041 | 2,184,627 | 0.06% |
| Italy Buoni Poliennali Del Tesoro | 12,987,000 | 4.45% | 1/9/2043 | 13,813,439 | 0.38% |
| Italy Buoni Poliennali Del Tesoro | 7,836,000 | 4.75% | 1/9/2044 | 8,705,641 | 0.24% |
| Italy Buoni Poliennali Del Tesoro | 5,733,000 | 1.50% | 30/4/2045 | 3,863,150 | 0.10% |
| Italy Buoni Poliennali Del Tesoro | 7,666,000 | 3.25% | 1/9/2046 | 6,903,803 | 0.19% |
| Italy Buoni Poliennali Del Tesoro | 8,340,000 | 2.70% | 1/3/2047 | 6,844,676 | 0.19% |
| Italy Buoni Poliennali Del Tesoro | 8,922,000 | 3.45% | 1/3/2048 | 8,226,842 | 0.22% |
| Italy Buoni Poliennali Del Tesoro | 12,935,000 | 3.85% | 1/9/2049 | 12,640,121 | 0.34% |
| Italy Buoni Poliennali Del Tesoro | 7,464,000 | 2.45% | 1/9/2050 | 5,666,593 | 0.15% |
| Italy Buoni Poliennali Del Tesoro | 6,555,000 | 1.70% | 1/9/2051 | 4,195,255 | 0.11% |
| Italy Buoni Poliennali Del Tesoro | 2,634,000 | 2.15% | 1/9/2052 | 1,836,339 | 0.05% |
| Italy Buoni Poliennali Del Tesoro | 6,028,000 | 4.50% | 1/10/2053 | 6,431,940 | 0.17% |
| Italy Buoni Poliennali Del Tesoro | 8,697,000 | 4.30% | 1/10/2054 | 8,910,349 | 0.24% |
| Italy Buoni Poliennali Del Tesoro | 3,506,000 | 2.80% | 1/3/2067 | 2,688,512 | 0.07% |
| Italy Buoni Poliennali Del Tesoro | 4,053,000 | 2.15% | 1/3/2072 | 2,579,554 | 0.07% |
| | | | | 808,199,030 | 21.98% |
| Latvia 0.14% (30 June 2024: 0.14%) | | | | | |
| Latvia Government International Bond | 100,000 | 0.38% | 7/10/2026 | 95,971 | 0.00% |
| Latvia Government International Bond | 766,000 | 3.88% | 25/3/2027 | 787,620 | 0.02% |
| Latvia Government International Bond | 1,500,000 | 0.00% | 24/1/2029 | 1,345,349 | 0.04% |
| Latvia Government International Bond | 799,000 | 0.00% | 17/3/2031 | 660,388 | 0.02% |
| Latvia Government International Bond | 1,042,000 | 3.00% | 24/1/2032 | 1,040,702 | 0.03% |
| Latvia Government International Bond | 1,000,000 | 3.88% | 12/7/2033 | 1,057,497 | 0.03% |
| Latvia Government International Bond | 100,000 | 1.38% | 16/5/2036 | 83,266 | 0.00% |
| Latvia Government International Bond | 100,000 | 1.88% | 19/2/2049 | 73,218 | 0.00% |
| | | | | 5,144,011 | 0.14% |
| Lithuania 0.24% (30 June 2024: 0.21%) | | | | | |
| Lithuania Government International Bond | 203,000 | 0.95% | 26/5/2027 | 195,070 | 0.01% |
| Lithuania Government International Bond | 500,000 | 4.13% | 25/4/2028 | 523,643 | 0.01% |
| Lithuania Government International Bond | 440,000 | 0.50% | 19/6/2029 | 396,444 | 0.01% |
| Lithuania Government International Bond | 1,500,000 | 3.50% | 3/7/2031 | 1,546,502 | 0.04% |
| Lithuania Government International Bond | 1,507,000 | 2.13% | 1/6/2032 | 1,417,641 | 0.04% |
| Lithuania Government International Bond | 1,229,000 | 3.88% | 14/6/2033 | 1,297,610 | 0.04% |
| Lithuania Government International Bond | 2,500,000 | 3.50% | 13/2/2034 | 2,549,713 | 0.07% |
| Lithuania Government International Bond | 30,000 | 1.63% | 19/6/2049 | 20,504 | 0.00% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Lithuania Government International Bond | 300,000 | 0.50% | 28/7/2050 | 153,299 | 0.00% |
| Lithuania Government International Bond | 1,070,000 | 0.75% | 15/7/2051 | 566,115 | 0.02% |
| | | | | 8,666,541 | 0.24% |
| Luxembourg 0.19% (30 June 2024: 0.20%) | | | | | |
| State of the Grand-Duchy of Luxembourg | 384,000 | 0.63% | 1/2/2027 | 371,130 | 0.01% |
| State of the Grand-Duchy of Luxembourg | 129,000 | 0.00% | 24/3/2031 | 110,086 | 0.00% |
| State of the Grand-Duchy of Luxembourg | 1,000,000 | 0.00% | 14/9/2032 | 816,905 | 0.02% |
| State of the Grand-Duchy of Luxembourg | 596,000 | 3.00% | 2/3/2033 | 608,493 | 0.02% |
| State of the Grand-Duchy of Luxembourg | 3,108,000 | 2.88% | 1/3/2034 | 3,144,941 | 0.09% |
| State of the Grand-Duchy of Luxembourg | 906,000 | 2.63% | 23/10/2034 | 894,723 | 0.02% |
| State of the Grand-Duchy of Luxembourg | 407,000 | 1.75% | 25/5/2042 | 332,230 | 0.01% |
| State of the Grand-Duchy of Luxembourg | 732,000 | 3.25% | 2/3/2043 | 737,240 | 0.02% |
| | | | | 7,015,748 | 0.19% |
| Netherlands 4.19% (30 June 2024: 4.47%) | | | | | |
| Netherlands Government Bond | 4,737,000 | 0.00% | 15/1/2026 | 4,633,819 | 0.13% |
| Netherlands Government Bond | 8,000,000 | 0.50% | 15/7/2026 | 7,810,035 | 0.21% |
| Netherlands Government Bond | 12,705,000 | 0.00% | 15/1/2027 | 12,180,859 | 0.33% |
| Netherlands Government Bond | 5,697,000 | 0.75% | 15/7/2027 | 5,507,466 | 0.15% |
| Netherlands Government Bond | 3,000,000 | 5.50% | 15/1/2028 | 3,290,459 | 0.09% |
| Netherlands Government Bond | 9,693,000 | 0.75% | 15/7/2028 | 9,217,762 | 0.25% |
| Netherlands Government Bond | 16,187,000 | 0.00% | 15/1/2029 | 14,797,814 | 0.40% |
| Netherlands Government Bond | 2,684,700 | 0.25% | 15/7/2029 | 2,453,616 | 0.07% |
| Netherlands Government Bond | 5,136,276 | 2.50% | 15/1/2030 | 5,182,890 | 0.14% |
| Netherlands Government Bond | 5,568,000 | 0.00% | 15/7/2030 | 4,903,326 | 0.13% |
| Netherlands Government Bond | 11,357,538 | 0.00% | 15/7/2031 | 9,735,735 | 0.27% |
| Netherlands Government Bond | 7,742,000 | 0.50% | 15/7/2032 | 6,708,192 | 0.18% |
| Netherlands Government Bond | 8,180,000 | 2.50% | 15/7/2033 | 8,159,860 | 0.22% |
| Netherlands Government Bond | 5,626,000 | 2.50% | 15/7/2034 | 5,582,192 | 0.15% |
| Netherlands Government Bond | 4,539,246 | 4.00% | 15/1/2037 | 5,148,598 | 0.14% |
| Netherlands Government Bond | 20,643,755 | 0.00% | 15/1/2038 | 14,510,785 | 0.40% |
| Netherlands Government Bond | 1,800,000 | 0.50% | 15/1/2040 | 1,312,383 | 0.04% |
| Netherlands Government Bond | 8,112,327 | 3.75% | 15/1/2042 | 9,204,850 | 0.25% |
| Netherlands Government Bond | 4,253,192 | 3.25% | 15/1/2044 | 4,568,982 | 0.12% |
| Netherlands Government Bond | 6,313,000 | 2.75% | 15/1/2047 | 6,356,538 | 0.17% |
| Netherlands Government Bond | 15,383,010 | 0.00% | 15/1/2052 | 7,624,170 | 0.21% |
| Netherlands Government Bond | 5,951,000 | 2.00% | 15/1/2054 | 5,112,123 | 0.14% |
| | | | | 154,002,454 | 4.19% |
| Portugal 1.85% (30 June 2024: 2.03%) | | | | | |
| Portugal Obrigaçoes do Tesouro OT | 4,373,884 | 4.13% | 14/4/2027 | 4,573,754 | 0.12% |
| Portugal Obrigaçoes do Tesouro OT | 10,403,000 | 0.70% | 15/10/2027 | 10,015,107 | 0.27% |
| Portugal Obrigaçoes do Tesouro OT | 6,364,000 | 2.13% | 17/10/2028 | 6,350,101 | 0.17% |
| Portugal Obrigaçoes do Tesouro OT | 11,740,000 | 1.95% | 15/6/2029 | 11,597,298 | 0.32% |
| Portugal Obrigaçoes do Tesouro OT | 2,000,000 | 3.88% | 15/2/2030 | 2,151,274 | 0.06% |
| Portugal Obrigaçoes do Tesouro OT | 3,283,456 | 0.48% | 18/10/2030 | 2,954,310 | 0.08% |
| Portugal Obrigaçoes do Tesouro OT | 3,646,000 | 0.30% | 17/10/2031 | 3,157,492 | 0.09% |
| Portugal Obrigaçoes do Tesouro OT | 2,540,906 | 1.65% | 16/7/2032 | 2,383,054 | 0.06% |
| Portugal Obrigaçoes do Tesouro OT | 1,785,000 | 2.25% | 18/4/2034 | 1,711,453 | 0.05% |
| Portugal Obrigaçoes do Tesouro OT | 4,343,000 | 2.88% | 20/10/2034 | 4,355,865 | 0.12% |
| Portugal Obrigaçoes do Tesouro OT | 5,775,130 | 0.90% | 12/10/2035 | 4,713,381 | 0.13% |
| Portugal Obrigaçoes do Tesouro OT | 2,402,000 | 4.10% | 15/4/2037 | 2,667,272 | 0.07% |
| Portugal Obrigaçoes do Tesouro OT | 1,329,000 | 3.50% | 18/6/2038 | 1,390,256 | 0.04% |
| Portugal Obrigaçoes do Tesouro OT | 4,397,369 | 1.15% | 11/4/2042 | 3,204,594 | 0.09% |
| Portugal Obrigaçoes do Tesouro OT | 742,200 | 4.10% | 15/2/2045 | 826,774 | 0.02% |
| Portugal Obrigaçoes do Tesouro OT | 4,926,000 | 1.00% | 12/4/2052 | 2,910,817 | 0.08% |
| Portugal Obrigaçoes do Tesouro OT | 2,800,500 | 3.63% | 12/6/2054 | 2,899,810 | 0.08% |
| | | | | 67,862,612 | 1.85% |
| Slovakia 0.70% (30 June 2024: 0.64%) | | | | | |
| Slovakia Government Bond | 640,000 | 0.63% | 22/5/2026 | 624,311 | 0.02% |
| Slovakia Government Bond | 400,000 | 0.13% | 17/6/2027 | 377,919 | 0.01% |
| Slovakia Government Bond | 2,654,000 | 3.00% | 7/2/2028 | 2,694,921 | 0.07% |
| Slovakia Government Bond | 1,298,000 | 0.75% | 9/4/2030 | 1,171,842 | 0.03% |
| Slovakia Government Bond | 600,000 | 1.00% | 9/10/2030 | 542,001 | 0.02% |
| Slovakia Government Bond | 300,000 | 1.63% | 21/1/2031 | 280,222 | 0.01% |
| Slovakia Government Bond | 2,000,000 | 3.00% | 6/11/2031 | 2,004,975 | 0.06% |
| Slovakia Government Bond | 53,166 | 1.00% | 14/5/2032 | 46,302 | 0.00% |
| Slovakia Government Bond | 800,000 | 4.00% | 19/10/2032 | 852,212 | 0.02% |
| Slovakia Government Bond | 3,366,000 | 3.63% | 8/6/2033 | 3,461,764 | 0.09% |
| Slovakia Government Bond | 8,000,000 | 3.75% | 6/3/2034 | 8,228,696 | 0.22% |
| Slovakia Government Bond | 1,729,712 | 3.75% | 23/2/2035 | 1,774,615 | 0.05% |
| Slovakia Government Bond | 780,366 | 0.38% | 21/4/2036 | 556,184 | 0.02% |
| Slovakia Government Bond | 1,780,000 | 4.00% | 23/2/2043 | 1,797,307 | 0.05% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-----------------------|--------------------------|
| Slovakia Government Bond | 675,000 | 2.00% | 17/10/2047 | 482,110 | 0.01% |
| Slovakia Government Bond | 1,000,000 | 1.00% | 13/10/2051 | 519,322 | 0.01% |
| Slovakia Government Bond | 504,000 | 2.25% | 12/6/2068 | 334,577 | 0.01% |
| | | | | 25,749,280 | 0.70% |
| Slovenia 0.35% (30 June 2024: 0.42%) | | | | | |
| Slovenia Government Bond | 1,000,000 | 0.00% | 13/2/2026 | 976,256 | 0.03% |
| Slovenia Government Bond | 1,565,000 | 1.25% | 22/3/2027 | 1,536,163 | 0.04% |
| Slovenia Government Bond | 230,000 | 1.00% | 6/3/2028 | 221,725 | 0.01% |
| Slovenia Government Bond | 1,029,000 | 1.19% | 14/3/2029 | 984,253 | 0.03% |
| Slovenia Government Bond | 573,000 | 0.28% | 14/1/2030 | 513,187 | 0.01% |
| Slovenia Government Bond | 410,000 | 0.00% | 12/2/2031 | 349,083 | 0.01% |
| Slovenia Government Bond | 1,093,000 | 2.25% | 3/3/2032 | 1,055,465 | 0.03% |
| Slovenia Government Bond | 2,568,000 | 3.63% | 11/3/2033 | 2,709,837 | 0.07% |
| Slovenia Government Bond | 2,092,000 | 3.00% | 10/3/2034 | 2,086,663 | 0.06% |
| Slovenia Government Bond | 1,218,000 | 1.50% | 25/3/2035 | 1,056,631 | 0.03% |
| Slovenia Government Bond | 915,000 | 1.75% | 3/11/2040 | 746,098 | 0.02% |
| Slovenia Government Bond | 300,000 | 3.13% | 7/8/2045 | 286,285 | 0.01% |
| Slovenia Government Bond | 430,000 | 0.49% | 20/10/2050 | 216,507 | 0.00% |
| Slovenia Government Bond | 100,000 | 0.69% | 3/3/2081 | 38,655 | 0.00% |
| | | | | 12,776,808 | 0.35% |
| Spain 14.05% (30 June 2024: 14.19%) | | | | | |
| Spain Government Bond | 11,850,000 | 1.95% | 30/4/2026 | 11,816,448 | 0.32% |
| Spain Government Bond | 16,468,000 | 2.80% | 31/5/2026 | 16,589,180 | 0.45% |
| Spain Government Bond | 9,050,000 | 5.90% | 30/7/2026 | 9,560,876 | 0.26% |
| Spain Government Bond | 14,800,000 | 1.30% | 31/10/2026 | 14,567,290 | 0.40% |
| Spain Government Bond | 23,541,000 | 0.00% | 31/1/2027 | 22,465,065 | 0.61% |
| Spain Government Bond | 9,522,000 | 1.50% | 30/4/2027 | 9,359,883 | 0.25% |
| Spain Government Bond | 11,826,000 | 2.50% | 31/5/2027 | 11,874,077 | 0.32% |
| Spain Government Bond | 12,141,000 | 0.80% | 30/7/2027 | 11,678,787 | 0.32% |
| Spain Government Bond | 9,000,000 | 1.45% | 31/10/2027 | 8,780,325 | 0.24% |
| Spain Government Bond | 28,032,000 | 0.00% | 31/1/2028 | 26,073,446 | 0.71% |
| Spain Government Bond | 12,657,000 | 1.40% | 30/4/2028 | 12,264,633 | 0.33% |
| Spain Government Bond | 7,128,000 | 1.40% | 30/7/2028 | 6,887,263 | 0.19% |
| Spain Government Bond | 2,993,000 | 5.15% | 31/10/2028 | 3,285,726 | 0.09% |
| Spain Government Bond | 6,352,000 | 6.00% | 31/1/2029 | 7,224,729 | 0.20% |
| Spain Government Bond | 13,246,000 | 1.45% | 30/4/2029 | 12,695,040 | 0.35% |
| Spain Government Bond | 11,800,000 | 3.50% | 31/5/2029 | 12,280,880 | 0.33% |
| Spain Government Bond | 17,893,000 | 0.80% | 30/7/2029 | 16,575,403 | 0.45% |
| Spain Government Bond | 8,906,000 | 0.60% | 31/10/2029 | 8,127,421 | 0.22% |
| Spain Government Bond | 10,800,000 | 0.50% | 30/4/2030 | 9,695,863 | 0.26% |
| Spain Government Bond | 5,911,000 | 1.95% | 30/7/2030 | 5,714,448 | 0.16% |
| Spain Government Bond | 34,443,000 | 1.25% | 31/10/2030 | 31,872,924 | 0.87% |
| Spain Government Bond | 14,862,000 | 0.10% | 30/4/2031 | 12,661,120 | 0.34% |
| Spain Government Bond | 1,200,000 | 3.10% | 30/7/2031 | 1,226,470 | 0.03% |
| Spain Government Bond | 12,920,000 | 0.50% | 31/10/2031 | 11,148,608 | 0.30% |
| Spain Government Bond | 12,243,000 | 0.70% | 30/4/2032 | 10,576,787 | 0.29% |
| Spain Government Bond | 3,506,000 | 5.75% | 30/7/2032 | 4,204,362 | 0.11% |
| Spain Government Bond | 10,639,000 | 2.55% | 31/10/2032 | 10,423,526 | 0.28% |
| Spain Government Bond | 18,002,000 | 3.15% | 30/4/2033 | 18,330,551 | 0.50% |
| Spain Government Bond | 7,763,000 | 2.35% | 30/7/2033 | 7,427,921 | 0.20% |
| Spain Government Bond | 13,023,000 | 3.55% | 31/10/2033 | 13,606,434 | 0.37% |
| Spain Government Bond | 15,687,000 | 3.25% | 30/4/2034 | 15,978,906 | 0.44% |
| Spain Government Bond | 12,634,000 | 3.45% | 31/10/2034 | 13,044,872 | 0.36% |
| Spain Government Bond | 12,634,000 | 1.85% | 30/7/2035 | 11,219,423 | 0.31% |
| Spain Government Bond | 4,214,000 | 4.20% | 31/1/2037 | 4,627,575 | 0.13% |
| Spain Government Bond | 8,879,000 | 0.85% | 30/7/2037 | 6,688,075 | 0.18% |
| Spain Government Bond | 11,803,000 | 3.90% | 30/7/2039 | 12,521,032 | 0.34% |
| Spain Government Bond | 9,105,000 | 4.90% | 30/7/2040 | 10,721,450 | 0.29% |
| Spain Government Bond | 11,159,000 | 1.20% | 31/10/2040 | 8,138,243 | 0.22% |
| Spain Government Bond | 5,777,000 | 4.70% | 30/7/2041 | 6,686,531 | 0.18% |
| Spain Government Bond | 7,451,000 | 1.00% | 30/7/2042 | 5,073,479 | 0.14% |
| Spain Government Bond | 9,435,000 | 3.45% | 30/7/2043 | 9,330,925 | 0.25% |
| Spain Government Bond | 4,374,000 | 5.15% | 31/10/2044 | 5,382,794 | 0.15% |
| Spain Government Bond | 11,951,000 | 2.90% | 31/10/2046 | 10,820,458 | 0.29% |
| Spain Government Bond | 11,172,000 | 2.70% | 31/10/2048 | 9,636,552 | 0.26% |
| Spain Government Bond | 8,342,000 | 1.00% | 31/10/2050 | 4,775,875 | 0.13% |
| Spain Government Bond | 9,913,000 | 1.90% | 31/10/2052 | 6,957,445 | 0.19% |
| Spain Government Bond | 6,050,000 | 4.00% | 31/10/2054 | 6,386,874 | 0.17% |
| Spain Government Bond | 6,879,000 | 3.45% | 30/7/2066 | 6,448,294 | 0.18% |

| | Principal EUR (€) | Coupon | Maturity Date | Fair Value EUR (€) | % of Total Net Assets |
|---|----------------------|--------|------------------|-------------------------------|----------------------------------|
| Spain Government Bond | 6,325,000 | 1.45% | 31/10/2071 | 3,221,590 | 0.09% |
| | | | | 516,655,879 | 14.05% |
| Total Fixed Income | | | | 3,628,618,122 | 98.69% |
| Total Transferable Securities | | | | 3,628,618,122 | 98.69% |
| Total Investments | | | | 3,628,618,122 | 98.69% |
| | | | | Fair Value EUR (€) | % of Total Net Assets |
| Other Assets and Liabilities | | | | 48,109,497 | 1.31% |
| Net Assets | | | | 3,676,727,619 | 100.00% |
| | | | | EUR (€) | % of Total Assets |
| (a) Transferable securities admitted to an official stock exchange listing | | | | 2,709,391,613 | 73.36% |
| (b) Transferable securities dealt in on another regulated market | | | | 919,226,509 | 24.89% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | | | | — | 0.00% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | | | | — | 0.00% |
| (e) Total OTC Financial Derivative Instruments | | | | — | 0.00% |
| (f) Other Assets | | | | 64,821,982 | 1.75% |
| Total Assets | | | | 3,693,440,104 | 100.00% |

Statement of Assets and Liabilities

| | Note | EUR (€) As at 31 December 2024 | EUR (€) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 3,628,618,122 | 2,813,683,150 |
| Cash | | 20,029,254 | 29,174,586 |
| Receivables: | | | |
| Interest and Dividends | | 35,539,840 | 26,140,168 |
| Capital Shares Issued | | — | 6,028,753 |
| Investments Sold | | 9,252,888 | 8,022,294 |
| Total Current Assets | | 3,693,440,104 | 2,883,048,951 |
| Current Liabilities | | | |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 4,779,075 | 221,938 |
| Investments Purchased | | 11,707,036 | 34,119,867 |
| Management Fees Payable | 12 | 226,374 | 152,884 |
| Total Current Liabilities | | 16,712,485 | 34,494,689 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 3,676,727,619 | 2,848,554,262 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR Accumulating | | | |
| Net Assets | €2,429,123,002 | €1,926,377,100 | €1,046,910,179 |
| Number of Shares Outstanding | 102,032,652 | 84,010,566 | 46,752,939 |
| Net Asset Value Per Share¹ | €23.81 | €22.93 | €22.39 |
| EUR Distributing | | | |
| Net Assets | €1,247,604,617 | €922,177,162 | €688,714,651 |
| Number of Shares Outstanding | 54,861,077 | 41,550,505 | 31,034,480 |
| Net Asset Value Per Share¹ | €22.74 | €22.19 | €22.19 |

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

Statement of Operations

| | | EUR (€) Six Months Ended 31 December 2024 | EUR (€) Six Months Ended 31 December 2023 |
|--|------|---|---|
| | Note | | |
| Investment Income/(Loss) | | | |
| Interest Income | | 45,164,594 | 23,826,534 |
| Other Income | | 1,739 | 2,127 |
| Net Gain on Financial Instruments | | 67,246,288 | 90,173,913 |
| Total Investment Income | | 112,412,621 | 114,002,574 |
| Expenses | | | |
| Management Fees | 12 | 1,163,101 | 701,804 |
| Transaction Fees and Commissions | | 312 | 106 |
| Total Expenses | | 1,163,413 | 701,910 |
| Finance Costs | | | |
| Interest Expense | | 54 | 29 |
| Distributions | 6 | 13,839,709 | 8,139,300 |
| Total Finance Costs | | 13,839,763 | 8,139,329 |
| Net Investment Income After Finance Costs | | 97,409,445 | 105,161,335 |
| Net Increase in Net Assets | | 97,409,445 | 105,161,335 |

Statement of Changes in Net Assets

| | | EUR (€) Six Months Ended 31 December 2024 | EUR (€) Six Months Ended 31 December 2023 |
|--|--|---|---|
| Increase/(Decrease) in Net Assets | | | |
| Net Increase in Net Assets From Operations | | 97,409,445 | 105,161,335 |
| Capital Transactions | | | |
| Subscriptions | | 1,120,105,483 | 976,304,907 |
| Redemptions | | (389,341,571) | (252,407,404) |
| Total Capital Transactions | | 730,763,912 | 723,897,503 |
| Total Increase for the Period | | 828,173,357 | 829,058,838 |
| Net Assets | | | |
| Beginning of Period | | 2,848,554,262 | 1,735,624,830 |
| End of Period | | 3,676,727,619 | 2,564,683,668 |

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

Vanguard Global Aggregate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard Global Aggregate Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate Float Adjusted and Scaled Index, a widely recognised benchmark designed to reflect the characteristics of the global aggregate bond universe.

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global bonds finished the period higher despite headwinds in October and December. In this environment, the ETF's benchmark index returned 3.05% for the six-month period.
- Countries in the benchmark posted mostly positive returns. The US, the largest constituent in the index by far, returned roughly 2%, which was lower than the index's overall return.
- Treasuries, which comprised more than 55% of the index's weighting, modestly lagged the returns of most other sectors.
- Performance was mixed by maturity and credit quality. Maturities in the 10- to 15-year range performed best, followed by those under 5 years. Meanwhile, the lowest-quality issues in the index had the highest returns, followed by those with the highest credit quality.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|-------------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| CHF-Hedged Accumulating | 0.65% | — | -5.22% |
| Benchmark | 0.68 | — | -5.17 |
| Tracking Difference* | -0.03 | | |
| EUR-Hedged Accumulating | 2.05% | -1.75% | -1.43% |
| Benchmark | 2.11 | -1.68 | -1.33 |
| Tracking Difference* | -0.06 | | |
| EUR-Hedged Distributing | 2.07% | -1.73% | -1.41% |
| Benchmark | 2.11 | -1.68 | -1.33 |
| Tracking Difference* | -0.04 | | |
| GBP-Hedged Accumulating | 2.76% | -0.70% | -0.34% |
| Benchmark | 2.82 | -0.61 | -0.24 |
| Tracking Difference* | -0.06 | | |
| GBP-Hedged Distributing | 2.76% | -0.69% | -0.32% |
| Benchmark | 2.82 | -0.61 | -0.24 |
| Tracking Difference* | -0.06 | | |

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|-------------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| USD-Hedged Accumulating | 2.99% | -0.06% | 0.40% |
| Benchmark | 3.05 | 0.02 | 0.48 |
| Tracking Difference* | -0.06 | | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: EUR-Hedged Accumulating, EUR-Hedged Distributing, GBP-Hedged Accumulating, GBP-Hedged Distributing and USD-Hedged Accumulating, 18 June 2019; CHF-Hedged Accumulating, 14 September 2021.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal | Cost US Dollars (\$) | | Principal | Proceeds US Dollars (\$) |
|--|--------------|-------------------------|---|--------------|-----------------------------|
| Purchases | | | Sales | | |
| United States Treasury Note 3.88% 15/8/2034 | \$20,699,000 | 20,601,278 | United States Treasury Note 0.38% 30/11/2025 | \$26,495,000 | 25,215,887 |
| Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030 | €12,500,000 | 14,144,254 | United States Treasury Note 0.38% 31/12/2025 | \$19,320,000 | 18,469,034 |
| United States Treasury Note 0.38% 31/12/2025 | \$12,615,000 | 12,079,848 | United States Treasury Note 3.88% 15/8/2034 | \$11,917,000 | 11,880,814 |
| United States Treasury Note 0.88% 15/11/2030 | \$14,400,000 | 11,904,613 | United States Treasury Note 0.25% 31/10/2025 | \$10,180,000 | 9,786,158 |
| United States Treasury Note 3.63% 31/8/2029 | \$10,656,000 | 10,681,848 | United States Treasury Note 4.88% 30/11/2025 | \$9,528,000 | 9,576,998 |
| United States Treasury Note 4.38% 15/5/2034 | \$10,291,000 | 10,554,509 | United States Treasury Note 1.00% 31/7/2028 | \$10,760,000 | 9,545,228 |
| United States Treasury Note 4.13% 31/10/2026 | \$9,348,000 | 9,324,722 | Bundesschatzanweisungen 3.10% 12/12/2025 | €9,000,000 | 9,515,255 |
| United States Treasury Note 4.13% 31/10/2029 | \$8,805,000 | 8,744,484 | United States Treasury Note 4.38% 15/5/2034 | \$9,153,000 | 9,306,770 |
| United States Treasury Note 3.50% 30/9/2026 | \$8,659,000 | 8,581,940 | United States Treasury Note 0.25% 31/8/2025 | \$9,590,000 | 9,192,670 |
| United States Treasury Note 3.75% 30/11/2025 | \$8,650,000 | 8,299,850 | United States Treasury Note 0.88% 15/11/2030 | \$10,980,000 | 9,104,825 |
| United States Treasury Note 3.75% 15/8/2027 | \$8,219,000 | 8,209,303 | Bundesrepublik Deutschland Bundesanleihe 1.00% 15/8/2025 | €8,000,000 | 8,784,909 |
| United States Treasury Note 1.38% 15/11/2031 | \$9,025,000 | 7,630,654 | Bundesobligation 1.30% 15/10/2027 | €8,200,000 | 8,445,790 |
| United States Treasury Note 3.75% 31/8/2026 | \$7,566,000 | 7,572,236 | United States Treasury Note 0.63% 30/11/2027 | \$8,940,000 | 8,056,496 |
| United States Treasury Note 4.00% 31/7/2029 | \$7,392,000 | 7,499,946 | United States Treasury Note 0.75% 31/1/2028 | \$8,480,000 | 7,661,181 |
| Italy Buoni Poliennali Del Tesoro 3.15% 15/11/2031 | €6,854,000 | 7,340,702 | United States Treasury Note 4.50% 15/11/2025 | \$7,601,000 | 7,610,204 |
| United States Treasury Note 3.38% 15/9/2027 | \$7,383,000 | 7,277,551 | United States Treasury Note 2.25% 15/11/2025 | \$7,600,000 | 7,447,876 |
| United States Treasury Bond 4.25% 15/8/2054 | \$7,105,000 | 7,074,015 | United States Treasury Note 0.63% 15/8/2030 | \$8,770,000 | 7,193,945 |
| Italy Buoni Poliennali Del Tesoro 3.35% 1/7/2029 | €6,175,000 | 6,893,464 | United States Treasury Note 1.88% 30/6/2026 | \$7,070,000 | 6,845,960 |
| United States Treasury Note 4.50% 15/11/2025 | \$6,825,000 | 6,830,865 | United States Treasury Note 1.63% 15/2/2026 | \$6,855,000 | 6,634,500 |
| United States Treasury Note 3.50% 30/9/2029 | \$6,530,000 | 6,441,354 | United States Treasury Note 15/1/2026 | \$6,580,000 | 6,553,914 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Transferable Securities 98.18% (30 June 2024: 98.69%) | | | | | |
| Fixed Income 98.18% (30 June 2024: 98.69%) | | | | | |
| Australia 1.81% (30 June 2024: 1.90%) | | | | | |
| Amcor UK Finance plc | €100,000 | 1.13% | 23/6/2027 | 98,825 | 0.00% |
| APA Infrastructure Ltd. | \$60,000 | 4.25% | 15/7/2027 | 59,008 | 0.00% |
| APA Infrastructure Ltd. | €100,000 | 2.00% | 15/7/2030 | 96,367 | 0.00% |
| APA Infrastructure Ltd. | €200,000 | 1.25% | 15/3/2033 | 172,681 | 0.00% |
| APA Infrastructure Ltd. | \$50,000 | 5.13% | 16/9/2034 | 47,668 | 0.00% |
| APA Infrastructure Ltd. | \$50,000 | 5.75% | 16/9/2044 | 48,364 | 0.00% |
| Asian Development Bank | AUD1,000,000 | 4.50% | 20/6/2030 | 619,156 | 0.02% |
| Aurizon Network Pty Ltd. | AUD200,000 | 6.20% | 5/12/2033 | 125,278 | 0.00% |
| Ausgrid Finance Pty Ltd. | \$200,000 | 4.35% | 1/8/2028 | 193,821 | 0.01% |
| Ausgrid Finance Pty Ltd. | €242,000 | 0.88% | 7/10/2031 | 211,234 | 0.01% |
| AusNet Services Holdings Pty Ltd. | AUD200,000 | 5.98% | 16/5/2034 | 126,841 | 0.00% |
| Australia & New Zealand Banking Group Ltd. | \$250,000 | 5.00% | 18/3/2026 | 251,377 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | \$250,000 | 4.40% | 19/5/2026 | 247,937 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | \$250,000 | 4.42% | 16/12/2026 | 249,688 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | AUD500,000 | 5.00% | 18/6/2029 | 313,965 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | \$250,000 | 4.62% | 16/12/2029 | 247,926 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | €200,000 | 0.67% | 5/5/2031 | 200,021 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | ¥100,000,000 | 1.50% | 1/9/2032 | 639,886 | 0.02% |
| Australia & New Zealand Banking Group Ltd. | \$250,000 | 2.57% | 25/11/2035 | 211,922 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | AUD200,000 | 6.74% | 10/2/2038 | 133,046 | 0.00% |
| Australia Government Bond | AUD3,100,000 | 4.25% | 21/4/2026 | 1,927,383 | 0.05% |
| Australia Government Bond | AUD2,150,000 | 0.50% | 21/9/2026 | 1,257,924 | 0.03% |
| Australia Government Bond | AUD3,265,000 | 4.75% | 21/4/2027 | 2,062,096 | 0.05% |
| Australia Government Bond | AUD3,775,000 | 2.75% | 21/11/2027 | 2,269,327 | 0.05% |
| Australia Government Bond | AUD4,100,000 | 2.25% | 21/5/2028 | 2,411,769 | 0.06% |
| Australia Government Bond | AUD4,290,000 | 2.75% | 21/11/2028 | 2,551,439 | 0.06% |
| Australia Government Bond | AUD2,440,000 | 3.25% | 21/4/2029 | 1,473,126 | 0.04% |
| Australia Government Bond | AUD1,300,000 | 2.75% | 21/11/2029 | 763,160 | 0.02% |
| Australia Government Bond | AUD2,362,000 | 2.50% | 21/5/2030 | 1,358,542 | 0.03% |
| Australia Government Bond | AUD2,350,000 | 1.00% | 21/12/2030 | 1,222,105 | 0.03% |
| Australia Government Bond | AUD2,620,000 | 1.50% | 21/6/2031 | 1,384,350 | 0.03% |
| Australia Government Bond | AUD2,800,000 | 1.00% | 21/11/2031 | 1,409,121 | 0.03% |
| Australia Government Bond | AUD2,800,000 | 1.25% | 21/5/2032 | 1,410,890 | 0.03% |
| Australia Government Bond | AUD2,050,000 | 1.75% | 21/11/2032 | 1,057,864 | 0.03% |
| Australia Government Bond | AUD2,525,000 | 4.50% | 21/4/2033 | 1,588,173 | 0.04% |
| Australia Government Bond | AUD1,750,000 | 3.00% | 21/11/2033 | 978,813 | 0.02% |
| Australia Government Bond | AUD2,900,000 | 3.75% | 21/5/2034 | 1,714,337 | 0.04% |
| Australia Government Bond | AUD500,000 | 4.25% | 21/6/2034 | 307,364 | 0.01% |
| Australia Government Bond | AUD1,100,000 | 3.50% | 21/12/2034 | 633,809 | 0.02% |
| Australia Government Bond | AUD1,100,000 | 2.75% | 21/6/2035 | 587,803 | 0.01% |
| Australia Government Bond | AUD1,000,000 | 4.25% | 21/12/2035 | 610,690 | 0.02% |
| Australia Government Bond | AUD1,065,000 | 3.75% | 21/4/2037 | 614,867 | 0.02% |
| Australia Government Bond | AUD1,143,000 | 3.25% | 21/6/2039 | 610,002 | 0.01% |
| Australia Government Bond | AUD1,435,000 | 2.75% | 21/5/2041 | 694,673 | 0.02% |
| Australia Government Bond | AUD937,000 | 3.00% | 21/3/2047 | 437,066 | 0.01% |
| Australia Government Bond | AUD1,775,000 | 1.75% | 21/6/2051 | 592,981 | 0.01% |
| Australia Government Bond | AUD600,000 | 4.75% | 21/6/2054 | 366,242 | 0.01% |
| Australia Pacific Airports Melbourne Pty Ltd. | AUD200,000 | 5.60% | 1/11/2032 | 124,783 | 0.00% |
| Australian Capital Territory | AUD200,000 | 4.50% | 23/10/2034 | 117,700 | 0.00% |
| Australian Energy Market Operator Ltd. | AUD200,000 | 5.35% | 6/12/2028 | 126,086 | 0.00% |
| Bank of Queensland Ltd. | €200,000 | 1.84% | 9/6/2027 | 203,571 | 0.01% |
| Bank of Queensland Ltd. | €750,000 | 3.30% | 30/7/2029 | 794,041 | 0.02% |
| BHP Billiton Finance Ltd. | €200,000 | 1.50% | 29/4/2030 | 190,795 | 0.01% |
| BHP Billiton Finance USA Ltd. | \$50,000 | 6.42% | 1/3/2026 | 51,015 | 0.00% |
| BHP Billiton Finance USA Ltd. | \$50,000 | 4.75% | 28/2/2028 | 49,924 | 0.00% |
| BHP Billiton Finance USA Ltd. | \$75,000 | 5.25% | 8/9/2030 | 76,202 | 0.00% |
| BHP Billiton Finance USA Ltd. | \$50,000 | 4.90% | 28/2/2033 | 49,129 | 0.00% |
| BHP Billiton Finance USA Ltd. | \$75,000 | 5.25% | 8/9/2033 | 75,297 | 0.00% |
| BHP Billiton Finance USA Ltd. | \$250,000 | 5.00% | 30/9/2043 | 233,865 | 0.01% |
| Coles Group Treasury Pty Ltd. | AUD200,000 | 5.80% | 15/7/2031 | 127,315 | 0.00% |
| Commonwealth Bank of Australia | \$100,000 | 1.13% | 15/6/2026 | 95,288 | 0.00% |
| Commonwealth Bank of Australia | €1,000,000 | 0.50% | 27/7/2026 | 1,003,794 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Commonwealth Bank of Australia | \$100,000 | 2.55% | 14/3/2027 | 95,838 | 0.00% |
| Commonwealth Bank of Australia | \$175,000 | 3.90% | 16/3/2028 | 171,073 | 0.00% |
| Commonwealth Bank of Australia | €100,000 | 0.88% | 19/2/2029 | 96,306 | 0.00% |
| Commonwealth Bank of Australia | \$100,000 | 1.88% | 15/9/2031 | 82,720 | 0.00% |
| Commonwealth Bank of Australia | \$200,000 | 3.78% | 14/3/2032 | 178,623 | 0.00% |
| Commonwealth Bank of Australia | AUD200,000 | 6.70% | 15/3/2038 | 132,622 | 0.00% |
| Commonwealth Bank of Australia | \$200,000 | 3.74% | 12/9/2039 | 159,208 | 0.00% |
| Commonwealth Bank of Australia | \$100,000 | 3.31% | 11/3/2041 | 73,418 | 0.00% |
| Commonwealth Bank of Australia | \$100,000 | 3.90% | 12/7/2047 | 78,527 | 0.00% |
| ConnectEast Finance Pty Ltd. | AUD200,000 | 5.60% | 27/6/2031 | 125,348 | 0.00% |
| CSL Finance plc | \$75,000 | 3.85% | 27/4/2027 | 73,242 | 0.00% |
| CSL Finance plc | \$50,000 | 4.05% | 27/4/2029 | 48,148 | 0.00% |
| CSL Finance plc | \$50,000 | 4.25% | 27/4/2032 | 46,968 | 0.00% |
| CSL Finance plc | \$75,000 | 4.75% | 27/4/2052 | 64,272 | 0.00% |
| CSL Finance plc | \$50,000 | 5.42% | 3/4/2054 | 47,093 | 0.00% |
| CSL Finance plc | \$50,000 | 4.95% | 27/4/2062 | 43,043 | 0.00% |
| Export Finance & Insurance Corp. | \$600,000 | 4.63% | 26/10/2027 | 603,016 | 0.01% |
| Glencore Capital Finance DAC | €200,000 | 0.75% | 1/3/2029 | 188,021 | 0.01% |
| Glencore Funding LLC | \$25,000 | 4.00% | 27/3/2027 | 24,507 | 0.00% |
| Glencore Funding LLC | \$225,000 | 2.50% | 1/9/2030 | 194,948 | 0.01% |
| Glencore Funding LLC | \$100,000 | 2.85% | 27/4/2031 | 86,323 | 0.00% |
| Goodman US Finance Four LLC | \$15,000 | 4.50% | 15/10/2037 | 13,154 | 0.00% |
| Goodman US Finance Six LLC | \$75,000 | 5.13% | 7/10/2034 | 72,140 | 0.00% |
| Housing Australia | AUD200,000 | 1.41% | 29/6/2032 | 98,737 | 0.00% |
| John Deere Financial Ltd. | AUD200,000 | 5.05% | 28/6/2029 | 125,519 | 0.00% |
| Macquarie Bank Ltd. | \$50,000 | 5.21% | 15/6/2026 | 50,372 | 0.00% |
| Macquarie Bank Ltd. | \$100,000 | 5.39% | 7/12/2026 | 101,407 | 0.00% |
| Macquarie Bank Ltd. | AUD300,000 | 5.95% | 1/3/2034 | 189,428 | 0.01% |
| Macquarie Bank Ltd. | \$250,000 | 3.05% | 3/3/2036 | 213,927 | 0.01% |
| Macquarie Group Ltd. | \$700,000 | 1.34% | 12/1/2027 | 674,462 | 0.02% |
| Macquarie Group Ltd. | €100,000 | 0.63% | 3/2/2027 | 98,923 | 0.00% |
| Macquarie Group Ltd. | €300,000 | 0.94% | 19/1/2029 | 284,975 | 0.01% |
| Macquarie Group Ltd. | CAD340,000 | 2.72% | 21/8/2029 | 225,686 | 0.01% |
| Macquarie Group Ltd. | \$100,000 | 5.49% | 9/11/2033 | 99,588 | 0.00% |
| Macquarie Group Ltd. | \$250,000 | 5.89% | 15/6/2034 | 255,319 | 0.01% |
| Macquarie Group Ltd. | \$100,000 | 6.26% | 7/12/2034 | 104,677 | 0.00% |
| National Australia Bank Ltd. | \$250,000 | 2.50% | 12/7/2026 | 242,555 | 0.01% |
| National Australia Bank Ltd. | AUD250,000 | 2.90% | 25/2/2027 | 149,850 | 0.00% |
| National Australia Bank Ltd. | \$250,000 | 5.09% | 11/6/2027 | 252,660 | 0.01% |
| National Australia Bank Ltd. | €200,000 | 2.13% | 24/5/2028 | 202,608 | 0.01% |
| National Australia Bank Ltd. | \$200,000 | 5.13% | 28/11/2028 | 202,576 | 0.01% |
| National Australia Bank Ltd. | \$250,000 | 4.79% | 10/1/2029 | 250,393 | 0.01% |
| National Australia Bank Ltd. | €500,000 | 3.13% | 28/2/2030 | 521,391 | 0.01% |
| National Australia Bank Ltd. | \$100,000 | 2.33% | 21/8/2030 | 85,019 | 0.00% |
| National Australia Bank Ltd. | \$175,000 | 2.99% | 21/5/2031 | 151,345 | 0.00% |
| National Australia Bank Ltd. | £100,000 | 1.70% | 15/9/2031 | 117,678 | 0.00% |
| National Australia Bank Ltd. | \$75,000 | 6.43% | 12/1/2033 | 78,500 | 0.00% |
| National Australia Bank Ltd. | \$100,000 | 3.35% | 12/1/2037 | 86,075 | 0.00% |
| National Australia Bank Ltd. | \$150,000 | 2.65% | 14/1/2041 | 100,420 | 0.00% |
| Nationwide Building Society | AUD300,000 | 5.35% | 15/3/2028 | 187,387 | 0.01% |
| NBN Co., Ltd. | \$400,000 | 5.75% | 6/10/2028 | 410,573 | 0.01% |
| NBN Co., Ltd. | €245,000 | 4.13% | 15/3/2029 | 265,778 | 0.01% |
| NBN Co., Ltd. | AUD200,000 | 5.00% | 28/8/2031 | 123,960 | 0.00% |
| New South Wales Treasury Corp. | AUD225,000 | 3.00% | 20/5/2027 | 136,168 | 0.00% |
| New South Wales Treasury Corp. | AUD1,495,000 | 3.00% | 20/3/2028 | 895,972 | 0.02% |
| New South Wales Treasury Corp. | AUD2,025,000 | 3.00% | 20/2/2030 | 1,178,639 | 0.03% |
| New South Wales Treasury Corp. | AUD1,150,000 | 2.00% | 20/3/2031 | 616,335 | 0.02% |
| New South Wales Treasury Corp. | AUD750,000 | 1.50% | 20/2/2032 | 375,669 | 0.01% |
| New South Wales Treasury Corp. | AUD1,000,000 | 2.00% | 8/3/2033 | 501,287 | 0.01% |
| New South Wales Treasury Corp. | AUD800,000 | 1.75% | 20/3/2034 | 377,393 | 0.01% |
| New South Wales Treasury Corp. | AUD1,300,000 | 4.75% | 20/2/2035 | 784,291 | 0.02% |
| New South Wales Treasury Corp. | AUD800,000 | 4.25% | 20/2/2036 | 455,915 | 0.01% |
| New South Wales Treasury Corp. | AUD600,000 | 2.25% | 20/11/2040 | 246,587 | 0.01% |
| Northern Star Resources Ltd. | \$50,000 | 6.13% | 11/4/2033 | 51,203 | 0.00% |
| Northern Territory Treasury Corp. | AUD600,000 | 2.75% | 21/4/2027 | 360,718 | 0.01% |
| Northern Territory Treasury Corp. | AUD600,000 | 5.50% | 21/3/2036 | 368,307 | 0.01% |
| NSW Ports Finance Co. Pty Ltd. | AUD200,000 | 5.43% | 19/9/2034 | 122,031 | 0.00% |
| Optus Finance Pty Ltd. | AUD200,000 | 2.50% | 1/7/2030 | 107,676 | 0.00% |
| Origin Energy Finance Ltd. | AUD200,000 | 5.35% | 26/9/2031 | 122,521 | 0.00% |
| Perth Airport Pty Ltd. | AUD200,000 | 5.60% | 5/3/2031 | 125,549 | 0.00% |
| Port of Newcastle Investments Financing Pty Ltd. | \$25,000 | 5.90% | 24/11/2031 | 23,888 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Qantas Airways Ltd. | AUD200,000 | 5.90% | 19/9/2034 | 123,059 | 0.00% |
| QIC Finance Town Centre Fund Pty Ltd. | AUD300,000 | 5.80% | 21/5/2031 | 189,603 | 0.01% |
| Queensland Treasury Corp. | AUD770,000 | 3.25% | 21/7/2026 | 471,355 | 0.01% |
| Queensland Treasury Corp. | AUD325,000 | 2.75% | 20/8/2027 | 194,896 | 0.01% |
| Queensland Treasury Corp. | AUD650,000 | 2.50% | 6/3/2029 | 376,333 | 0.01% |
| Queensland Treasury Corp. | AUD90,000 | 3.25% | 21/8/2029 | 53,417 | 0.00% |
| Queensland Treasury Corp. | AUD1,000,000 | 3.50% | 21/8/2030 | 591,663 | 0.01% |
| Queensland Treasury Corp. | AUD700,000 | 1.75% | 21/8/2031 | 363,690 | 0.01% |
| Queensland Treasury Corp. | AUD1,000,000 | 1.50% | 2/3/2032 | 498,953 | 0.01% |
| Queensland Treasury Corp. | AUD1,100,000 | 1.50% | 20/8/2032 | 539,677 | 0.01% |
| Queensland Treasury Corp. | AUD200,000 | 4.50% | 9/3/2033 | 121,386 | 0.00% |
| Queensland Treasury Corp. | AUD1,200,000 | 1.75% | 20/7/2034 | 557,747 | 0.01% |
| Queensland Treasury Corp. | AUD1,000,000 | 4.50% | 22/8/2035 | 586,012 | 0.01% |
| Queensland Treasury Corp. | AUD500,000 | 5.25% | 21/7/2036 | 309,755 | 0.01% |
| Queensland Treasury Corp. | AUD150,000 | 2.25% | 16/4/2040 | 62,297 | 0.00% |
| Region Retail Trust | AUD200,000 | 5.55% | 5/3/2031 | 125,228 | 0.00% |
| Registry Finance Pty Ltd. | AUD700,000 | 5.47% | 19/12/2031 | 439,070 | 0.01% |
| Registry Finance Pty Ltd. | AUD800,000 | 5.74% | 19/6/2034 | 499,866 | 0.01% |
| Rio Tinto Finance USA Ltd. | \$200,000 | 7.13% | 15/7/2028 | 214,681 | 0.01% |
| Rio Tinto Finance USA Ltd. | \$175,000 | 5.20% | 2/11/2040 | 168,811 | 0.00% |
| Rio Tinto Finance USA Ltd. | \$150,000 | 2.75% | 2/11/2051 | 91,558 | 0.00% |
| Rio Tinto Finance USA plc | \$50,000 | 5.00% | 9/3/2033 | 49,961 | 0.00% |
| Rio Tinto Finance USA plc | \$100,000 | 4.75% | 22/3/2042 | 90,768 | 0.00% |
| Rio Tinto Finance USA plc | \$215,000 | 4.13% | 21/8/2042 | 179,371 | 0.00% |
| Rio Tinto Finance USA plc | \$100,000 | 5.13% | 9/3/2053 | 92,339 | 0.00% |
| Santos Finance Ltd. | \$80,000 | 3.65% | 29/4/2031 | 70,690 | 0.00% |
| Santos Finance Ltd. | \$70,000 | 6.88% | 19/9/2033 | 73,892 | 0.00% |
| Scentre Group Trust 1 | £100,000 | 3.88% | 16/7/2026 | 122,894 | 0.00% |
| Scentre Group Trust 1 | AUD400,000 | 5.20% | 27/11/2029 | 250,209 | 0.01% |
| Scentre Group Trust 1 | AUD500,000 | 5.90% | 27/11/2034 | 313,676 | 0.01% |
| Scentre Group Trust 1/Scentre Group Trust 2 | \$50,000 | 3.75% | 23/3/2027 | 48,589 | 0.00% |
| Scentre Group Trust 1/Scentre Group Trust 2 | €100,000 | 1.45% | 28/3/2029 | 96,982 | 0.00% |
| Scentre Group Trust 2 | \$200,000 | 5.13% | 24/9/2080 | 195,049 | 0.01% |
| South Australian Government Financing Authority | AUD500,000 | 3.00% | 24/5/2028 | 299,034 | 0.01% |
| South Australian Government Financing Authority | AUD500,000 | 2.75% | 24/5/2030 | 285,902 | 0.01% |
| South Australian Government Financing Authority | AUD900,000 | 2.00% | 23/5/2036 | 402,167 | 0.01% |
| South32 Treasury Ltd. | \$100,000 | 4.35% | 14/4/2032 | 91,401 | 0.00% |
| Stockland Trust | €500,000 | 1.63% | 27/4/2026 | 505,459 | 0.01% |
| Sydney Airport Finance Co. Pty Ltd. | €200,000 | 4.13% | 30/4/2036 | 215,705 | 0.01% |
| Tasmanian Public Finance Corp. | AUD700,000 | 4.75% | 21/1/2031 | 437,015 | 0.01% |
| Telstra Corp., Ltd. | €400,000 | 1.38% | 26/3/2029 | 390,296 | 0.01% |
| Telstra Group Ltd. | €100,000 | 3.75% | 4/5/2031 | 108,043 | 0.00% |
| Telstra Group Ltd. | AUD200,000 | 5.65% | 6/3/2034 | 127,186 | 0.00% |
| Toronto-Dominion Bank | AUD200,000 | 4.50% | 16/3/2026 | 123,894 | 0.00% |
| Toyota Finance Australia Ltd. | €100,000 | 2.28% | 21/10/2027 | 101,965 | 0.00% |
| Toyota Finance Australia Ltd. | €500,000 | 0.44% | 13/1/2028 | 482,373 | 0.01% |
| Toyota Finance Australia Ltd. | AUD330,000 | 4.65% | 17/9/2029 | 202,934 | 0.01% |
| Treasury Corp. of Victoria | AUD800,000 | 1.25% | 19/11/2027 | 457,710 | 0.01% |
| Treasury Corp. of Victoria | AUD615,000 | 3.00% | 20/10/2028 | 364,957 | 0.01% |
| Treasury Corp. of Victoria | AUD250,000 | 2.50% | 22/10/2029 | 142,585 | 0.00% |
| Treasury Corp. of Victoria | AUD1,650,000 | 1.50% | 20/11/2030 | 863,467 | 0.02% |
| Treasury Corp. of Victoria | AUD720,000 | 1.50% | 10/9/2031 | 364,989 | 0.01% |
| Treasury Corp. of Victoria | AUD1,750,000 | 4.25% | 20/12/2032 | 1,041,019 | 0.03% |
| Treasury Corp. of Victoria | AUD1,300,000 | 2.25% | 15/9/2033 | 649,596 | 0.02% |
| Treasury Corp. of Victoria | AUD580,000 | 2.25% | 20/11/2034 | 278,482 | 0.01% |
| Treasury Corp. of Victoria | AUD500,000 | 2.00% | 17/9/2035 | 227,158 | 0.01% |
| Treasury Corp. of Victoria | AUD1,000,000 | 4.75% | 15/9/2036 | 587,489 | 0.01% |
| Treasury Corp. of Victoria | AUD550,000 | 2.00% | 20/11/2037 | 231,847 | 0.01% |
| Treasury Corp. of Victoria | AUD450,000 | 2.25% | 20/11/2041 | 177,051 | 0.00% |
| Volkswagen Financial Services Australia Pty Ltd. | AUD300,000 | 5.55% | 14/6/2028 | 186,848 | 0.01% |
| Wesfarmers Ltd. | AUD200,000 | 2.55% | 23/6/2031 | 105,705 | 0.00% |
| WestConnex Finance Co. Pty Ltd. | AUD200,000 | 6.15% | 9/10/2030 | 128,786 | 0.00% |
| Western Australian Treasury Corp. | AUD50,000 | 3.00% | 21/10/2026 | 30,442 | 0.00% |
| Western Australian Treasury Corp. | AUD200,000 | 3.00% | 21/10/2027 | 120,619 | 0.00% |
| Western Australian Treasury Corp. | AUD500,000 | 3.25% | 20/7/2028 | 301,184 | 0.01% |
| Western Australian Treasury Corp. | AUD890,000 | 2.75% | 24/7/2029 | 518,218 | 0.01% |
| Westpac Banking Corp. | \$200,000 | 2.00% | 16/1/2025 | 199,770 | 0.01% |
| Westpac Banking Corp. | AUD200,000 | 4.60% | 16/2/2026 | 124,052 | 0.00% |
| Westpac Banking Corp. | €100,000 | 0.38% | 2/4/2026 | 100,857 | 0.00% |
| Westpac Banking Corp. | \$70,000 | 5.20% | 16/4/2026 | 70,581 | 0.00% |
| Westpac Banking Corp. | \$357,000 | 2.85% | 13/5/2026 | 349,140 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Westpac Banking Corp. | \$45,000 | 4.60% | 20/10/2026 | 45,091 | 0.00% |
| Westpac Banking Corp. | AUD200,000 | 2.40% | 25/1/2027 | 118,854 | 0.00% |
| Westpac Banking Corp. | €500,000 | 1.08% | 5/4/2027 | 500,844 | 0.01% |
| Westpac Banking Corp. | \$200,000 | 3.40% | 25/1/2028 | 192,334 | 0.01% |
| Westpac Banking Corp. | \$70,000 | 5.54% | 17/11/2028 | 71,971 | 0.00% |
| Westpac Banking Corp. | \$60,000 | 5.05% | 16/4/2029 | 60,611 | 0.00% |
| Westpac Banking Corp. | \$40,000 | 2.65% | 16/1/2030 | 36,083 | 0.00% |
| Westpac Banking Corp. | €150,000 | 0.77% | 13/5/2031 | 150,024 | 0.00% |
| Westpac Banking Corp. | \$150,000 | 5.41% | 10/8/2033 | 147,731 | 0.00% |
| Westpac Banking Corp. | \$50,000 | 6.82% | 17/11/2033 | 54,031 | 0.00% |
| Westpac Banking Corp. | \$15,000 | 4.11% | 24/7/2034 | 14,129 | 0.00% |
| Westpac Banking Corp. | \$100,000 | 2.67% | 15/11/2035 | 85,132 | 0.00% |
| Westpac Banking Corp. | \$45,000 | 5.62% | 20/11/2035 | 44,285 | 0.00% |
| Westpac Banking Corp. | \$200,000 | 3.02% | 18/11/2036 | 169,203 | 0.00% |
| Westpac Banking Corp. | AUD400,000 | 7.20% | 15/11/2038 | 274,576 | 0.01% |
| Westpac Banking Corp. | \$50,000 | 4.42% | 24/7/2039 | 44,270 | 0.00% |
| Westpac Banking Corp. | \$100,000 | 3.13% | 18/11/2041 | 71,658 | 0.00% |
| Woodside Finance Ltd. | \$180,000 | 3.70% | 15/3/2028 | 171,550 | 0.00% |
| Woodside Finance Ltd. | \$140,000 | 4.50% | 4/3/2029 | 135,571 | 0.00% |
| Woodside Finance Ltd. | \$185,000 | 5.10% | 12/9/2034 | 176,226 | 0.00% |
| Woolworths Group Ltd. | AUD200,000 | 5.91% | 29/11/2034 | 125,158 | 0.00% |
| | | | | 77,658,962 | 1.81% |
| Austria 0.75% (30 June 2024: 0.69%) | | | | | |
| Autobahnen- und Schnell- strassen-Finanzierungs AG | €100,000 | 0.00% | 16/7/2027 | 97,691 | 0.00% |
| Autobahnen- und Schnell- strassen-Finanzierungs AG | €500,000 | 2.75% | 2/10/2034 | 513,340 | 0.01% |
| Erste Group Bank AG | €800,000 | 0.25% | 14/9/2029 | 732,395 | 0.02% |
| Erste Group Bank AG | €100,000 | 0.10% | 15/1/2030 | 90,713 | 0.00% |
| Erste Group Bank AG | €500,000 | 2.50% | 19/9/2030 | 510,296 | 0.01% |
| HYPO NOE Landesbank fuer Niederoesterreich und Wien AG | €400,000 | 0.01% | 1/10/2026 | 396,580 | 0.01% |
| JAB Holdings BV | €500,000 | 2.50% | 17/4/2027 | 514,082 | 0.01% |
| Oesterreichische Kontrollbank AG | \$30,000 | 4.13% | 20/1/2026 | 29,861 | 0.00% |
| Oesterreichische Kontrollbank AG | \$300,000 | 0.50% | 2/2/2026 | 287,555 | 0.01% |
| Oesterreichische Kontrollbank AG | €371,000 | 4.25% | 17/3/2026 | 462,607 | 0.01% |
| Oesterreichische Kontrollbank AG | €100,000 | 0.00% | 8/10/2026 | 99,646 | 0.00% |
| Oesterreichische Kontrollbank AG | \$50,000 | 5.00% | 23/10/2026 | 50,516 | 0.00% |
| Oesterreichische Kontrollbank AG | \$134,000 | 4.75% | 21/5/2027 | 135,008 | 0.00% |
| Oesterreichische Kontrollbank AG | \$250,000 | 3.63% | 9/9/2027 | 245,061 | 0.01% |
| Oesterreichische Kontrollbank AG | \$50,000 | 4.13% | 18/1/2029 | 49,290 | 0.00% |
| Oesterreichische Kontrollbank AG | \$80,000 | 3.75% | 5/9/2029 | 77,527 | 0.00% |
| OMV AG | €100,000 | 2.50% | Perpetual | 101,363 | 0.00% |
| OMV AG | €200,000 | 2.00% | 9/4/2028 | 203,074 | 0.01% |
| OMV AG | €600,000 | 3.25% | 4/9/2031 | 624,261 | 0.02% |
| OMV AG | €20,000 | 1.00% | 3/7/2034 | 16,785 | 0.00% |
| Raiffeisen Bank International AG | €400,000 | 5.75% | 27/1/2028 | 445,988 | 0.01% |
| Raiffeisen Bank International AG | €500,000 | 4.63% | 21/8/2029 | 535,639 | 0.01% |
| Raiffeisen Bank International AG | €400,000 | 4.50% | 31/5/2030 | 432,034 | 0.01% |
| Raiffeisen Bank International AG | €200,000 | 5.25% | 2/1/2035 | 212,491 | 0.01% |
| Republic of Austria Government Bond | €4,000,000 | 0.75% | 20/10/2026 | 4,039,392 | 0.10% |
| Republic of Austria Government Bond | €1,013,000 | 0.50% | 20/4/2027 | 1,009,356 | 0.03% |
| Republic of Austria Government Bond | €300,000 | 0.75% | 20/2/2028 | 296,507 | 0.01% |
| Republic of Austria Government Bond | €1,000 | 0.50% | 20/2/2029 | 960 | 0.00% |
| Republic of Austria Government Bond | €1,115,000 | 2.90% | 23/5/2029 | 1,179,269 | 0.03% |
| Republic of Austria Government Bond | €1,787,000 | 2.50% | 20/10/2029 | 1,856,758 | 0.04% |
| Republic of Austria Government Bond | €22,000 | 0.00% | 20/2/2030 | 20,099 | 0.00% |
| Republic of Austria Government Bond | €2,100,000 | 3.45% | 20/10/2030 | 2,281,552 | 0.05% |
| Republic of Austria Government Bond | €2,350,000 | 0.00% | 20/2/2031 | 2,084,208 | 0.05% |
| Republic of Austria Government Bond | €2,414,000 | 0.90% | 20/2/2032 | 2,220,489 | 0.05% |
| Republic of Austria Government Bond | €1,699,000 | 2.90% | 20/2/2033 | 1,783,282 | 0.04% |
| Republic of Austria Government Bond | €1,400,000 | 2.90% | 20/2/2034 | 1,464,139 | 0.04% |
| Republic of Austria Government Bond | €113,000 | 2.40% | 23/5/2034 | 113,541 | 0.00% |
| Republic of Austria Government Bond | €538,000 | 0.25% | 20/10/2036 | 410,723 | 0.01% |
| Republic of Austria Government Bond | €837,000 | 4.15% | 15/3/2037 | 974,819 | 0.02% |
| Republic of Austria Government Bond | €502,000 | 3.20% | 15/7/2039 | 533,026 | 0.01% |
| Republic of Austria Government Bond | €824,000 | 0.00% | 20/10/2040 | 537,960 | 0.01% |
| Republic of Austria Government Bond | €200,000 | 3.15% | 20/6/2044 | 209,950 | 0.01% |
| Republic of Austria Government Bond | €689,000 | 1.50% | 20/2/2047 | 541,116 | 0.01% |
| Republic of Austria Government Bond | €600,000 | 1.85% | 23/5/2049 | 501,820 | 0.01% |
| Republic of Austria Government Bond | €192,000 | 0.75% | 20/3/2051 | 118,698 | 0.00% |
| Republic of Austria Government Bond | €1,140,000 | 3.15% | 20/10/2053 | 1,196,465 | 0.03% |
| Republic of Austria Government Bond | €60,000 | 3.80% | 26/1/2062 | 72,495 | 0.00% |
| Republic of Austria Government Bond | €1,384,000 | 0.70% | 20/4/2071 | 658,980 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Republic of Austria Government Bond | €603,000 | 2.10% | 20/9/2117 | 475,174 | 0.01% |
| Republic of Austria Government Bond | €251,000 | 0.85% | 30/6/2120 | 110,436 | 0.00% |
| Republic of Austria Government International Bond | CAD5,000 | 5.38% | 1/12/2034 | 3,851 | 0.00% |
| State of Lower Austria | €200,000 | 0.00% | 16/11/2035 | 151,552 | 0.01% |
| UNIQA Insurance Group AG | €100,000 | 2.38% | 9/12/2041 | 91,123 | 0.00% |
| Verbund AG | €200,000 | 0.90% | 1/4/2041 | 141,670 | 0.00% |
| | | | | 31,943,213 | 0.75% |
| Bahrain 0.01% (30 June 2024: 0.01%) | | | | | |
| Gulf International Bank BSC | \$200,000 | 5.75% | 5/6/2029 | 203,091 | 0.01% |
| | | | | 203,091 | 0.01% |
| Belgium 1.00% (30 June 2024: 1.07%) | | | | | |
| Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc. | \$100,000 | 3.65% | 1/2/2026 | 99,111 | 0.00% |
| Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc. | \$400,000 | 4.70% | 1/2/2036 | 379,305 | 0.01% |
| Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc. | \$996,000 | 4.90% | 1/2/2046 | 906,990 | 0.02% |
| Anheuser-Busch InBev Finance, Inc. | \$150,000 | 4.90% | 1/2/2046 | 135,828 | 0.00% |
| Anheuser-Busch InBev Finance, Inc. | CAD95,000 | 4.32% | 15/5/2047 | 62,366 | 0.00% |
| Anheuser-Busch InBev SA | €100,000 | 1.13% | 1/7/2027 | 99,881 | 0.00% |
| Anheuser-Busch InBev SA | €350,000 | 2.13% | 2/12/2027 | 357,435 | 0.01% |
| Anheuser-Busch InBev SA | €400,000 | 2.88% | 2/4/2032 | 408,315 | 0.01% |
| Anheuser-Busch InBev SA | €100,000 | 2.75% | 17/3/2036 | 97,889 | 0.00% |
| Anheuser-Busch InBev SA | €484,000 | 3.95% | 22/3/2044 | 509,892 | 0.01% |
| Anheuser-Busch InBev Worldwide, Inc. | AUD50,000 | 4.10% | 6/9/2027 | 30,637 | 0.00% |
| Anheuser-Busch InBev Worldwide, Inc. | \$325,000 | 4.75% | 23/1/2029 | 325,111 | 0.01% |
| Anheuser-Busch InBev Worldwide, Inc. | \$125,000 | 3.50% | 1/6/2030 | 117,134 | 0.00% |
| Anheuser-Busch InBev Worldwide, Inc. | \$75,000 | 4.90% | 23/1/2031 | 74,911 | 0.00% |
| Anheuser-Busch InBev Worldwide, Inc. | \$100,000 | 5.00% | 15/6/2034 | 98,813 | 0.00% |
| Anheuser-Busch InBev Worldwide, Inc. | \$100,000 | 8.20% | 15/1/2039 | 125,532 | 0.00% |
| Anheuser-Busch InBev Worldwide, Inc. | \$375,000 | 5.45% | 23/1/2039 | 375,805 | 0.01% |
| Anheuser-Busch InBev Worldwide, Inc. | \$350,000 | 4.95% | 15/1/2042 | 324,614 | 0.01% |
| Anheuser-Busch InBev Worldwide, Inc. | \$125,000 | 4.44% | 6/10/2048 | 105,711 | 0.00% |
| Anheuser-Busch InBev Worldwide, Inc. | \$325,000 | 5.55% | 23/1/2049 | 320,977 | 0.01% |
| Anheuser-Busch InBev Worldwide, Inc. | \$375,000 | 5.80% | 23/1/2059 | 383,439 | 0.01% |
| Argenta Spaarbank NV | €500,000 | 2.50% | 25/10/2027 | 517,305 | 0.01% |
| Argenta Spaarbank NV | €200,000 | 5.38% | 29/11/2027 | 215,453 | 0.01% |
| Belfius Bank SA | €100,000 | 0.38% | 13/2/2026 | 100,829 | 0.00% |
| Belfius Bank SA | €300,000 | 3.13% | 11/5/2026 | 310,696 | 0.01% |
| Belfius Bank SA | €100,000 | 0.00% | 28/8/2026 | 98,891 | 0.00% |
| Belfius Bank SA | €100,000 | 3.88% | 12/6/2028 | 106,890 | 0.00% |
| Cofinimmo SA | €100,000 | 1.00% | 24/1/2028 | 96,645 | 0.00% |
| Communaute Francaise de Belgique | €600,000 | 3.75% | 22/6/2033 | 643,046 | 0.02% |
| Crelan SA | €700,000 | 6.00% | 28/2/2030 | 797,123 | 0.02% |
| Euroclear Holding NV | €200,000 | 1.13% | 7/12/2026 | 201,035 | 0.01% |
| Euroclear Holding NV | €100,000 | 2.63% | 11/4/2048 | 100,712 | 0.00% |
| FLUVIUS System Operator CV | €400,000 | 0.25% | 14/6/2028 | 379,826 | 0.01% |
| FLUVIUS System Operator CV | €100,000 | 0.63% | 24/11/2031 | 86,596 | 0.00% |
| FLUVIUS System Operator CV | €200,000 | 3.88% | 2/5/2034 | 212,527 | 0.01% |
| Groupe Bruxelles Lambert NV | €100,000 | 3.13% | 6/9/2029 | 105,170 | 0.00% |
| KBC Group NV | \$500,000 | 5.80% | 19/1/2029 | 507,616 | 0.01% |
| KBC Group NV | €100,000 | 4.38% | 19/4/2030 | 108,679 | 0.00% |
| KBC Group NV | €200,000 | 3.00% | 25/8/2030 | 206,104 | 0.01% |
| KBC Group NV | €100,000 | 4.38% | 6/12/2031 | 110,416 | 0.00% |
| KBC Group NV | €300,000 | 4.75% | 17/4/2035 | 322,798 | 0.01% |
| Kingdom of Belgium Government Bond | €4,600,000 | 0.80% | 22/6/2027 | 4,600,520 | 0.11% |
| Kingdom of Belgium Government Bond | €2,782,000 | 0.00% | 22/10/2027 | 2,705,231 | 0.06% |
| Kingdom of Belgium Government Bond | €1,256,000 | 5.50% | 28/3/2028 | 1,426,602 | 0.03% |
| Kingdom of Belgium Government Bond | €1,248,000 | 0.80% | 22/6/2028 | 1,226,749 | 0.03% |
| Kingdom of Belgium Government Bond | €1,032,500 | 2.70% | 22/10/2029 | 1,078,889 | 0.03% |
| Kingdom of Belgium Government Bond | €1,650,000 | 0.10% | 22/6/2030 | 1,497,802 | 0.04% |
| Kingdom of Belgium Government Bond | €3,260,000 | 1.00% | 22/6/2031 | 3,048,222 | 0.07% |
| Kingdom of Belgium Government Bond | €905,522 | 0.00% | 22/10/2031 | 782,331 | 0.02% |
| Kingdom of Belgium Government Bond | €818,029 | 0.35% | 22/6/2032 | 709,193 | 0.02% |
| Kingdom of Belgium Government Bond | €393,000 | 1.25% | 22/4/2033 | 361,004 | 0.01% |
| Kingdom of Belgium Government Bond | €1,284,000 | 1.45% | 22/6/2037 | 1,099,646 | 0.03% |
| Kingdom of Belgium Government Bond | €503,630 | 1.90% | 22/6/2038 | 448,843 | 0.01% |
| Kingdom of Belgium Government Bond | €351,700 | 2.75% | 22/4/2039 | 345,044 | 0.01% |
| Kingdom of Belgium Government Bond | €1,900,295 | 0.40% | 22/6/2040 | 1,285,317 | 0.03% |
| Kingdom of Belgium Government Bond | €931,000 | 4.25% | 28/3/2041 | 1,076,915 | 0.03% |
| Kingdom of Belgium Government Bond | €1,832,000 | 3.45% | 22/6/2043 | 1,917,227 | 0.05% |
| Kingdom of Belgium Government Bond | €665,000 | 3.75% | 22/6/2045 | 723,956 | 0.02% |
| Kingdom of Belgium Government Bond | €800,000 | 1.60% | 22/6/2047 | 594,612 | 0.01% |
| Kingdom of Belgium Government Bond | €780,000 | 1.70% | 22/6/2050 | 567,710 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Kingdom of Belgium Government Bond | €850,000 | 1.40% | 22/6/2053 | 552,530 | 0.01% |
| Kingdom of Belgium Government Bond | €1,100,000 | 3.30% | 22/6/2054 | 1,089,078 | 0.03% |
| Kingdom of Belgium Government Bond | €198,444 | 3.50% | 22/6/2055 | 202,856 | 0.01% |
| Kingdom of Belgium Government Bond | €570,685 | 2.25% | 22/6/2057 | 443,693 | 0.01% |
| Kingdom of Belgium Government Bond | €938,000 | 2.15% | 22/6/2066 | 700,148 | 0.02% |
| Kingdom of Belgium Government Bond | €304,000 | 0.65% | 22/6/2071 | 126,929 | 0.00% |
| Kingdom of Belgium Government International Bond | \$200,000 | 4.88% | 10/6/2055 | 186,065 | 0.00% |
| Lonza Finance International NV | €100,000 | 1.63% | 21/4/2027 | 101,182 | 0.00% |
| Lonza Finance International NV | €200,000 | 3.50% | 4/9/2034 | 207,329 | 0.01% |
| Ministeries Van de Vlaamse Gemeenschap | €500,000 | 0.01% | 23/6/2027 | 487,060 | 0.01% |
| Ministeries Van de Vlaamse Gemeenschap | €200,000 | 0.30% | 20/10/2031 | 173,461 | 0.00% |
| Ministeries Van de Vlaamse Gemeenschap | €600,000 | 3.13% | 22/6/2034 | 621,302 | 0.01% |
| Ministeries Van de Vlaamse Gemeenschap | €700,000 | 4.00% | 26/9/2042 | 768,223 | 0.02% |
| Ministeries Van de Vlaamse Gemeenschap | €100,000 | 0.88% | 21/3/2046 | 62,169 | 0.00% |
| Ministeries Van de Vlaamse Gemeenschap | €100,000 | 1.00% | 23/1/2051 | 58,345 | 0.00% |
| Proximus SADP | €300,000 | 3.75% | 27/3/2034 | 316,067 | 0.01% |
| Region Wallonne Belgium | €200,000 | 1.38% | 6/4/2032 | 183,530 | 0.00% |
| Region Wallonne Belgium | €200,000 | 0.50% | 22/6/2037 | 144,982 | 0.00% |
| Region Wallonne Belgium | €100,000 | 1.05% | 22/6/2040 | 71,650 | 0.00% |
| Region Wallonne Belgium | €200,000 | 0.65% | 16/1/2051 | 99,817 | 0.00% |
| VGP NV | €100,000 | 1.63% | 17/1/2027 | 100,124 | 0.00% |
| | | | | 42,760,406 | 1.00% |
| Bermuda 0.01% (30 June 2024: 0.01%) | | | | | |
| Athora Holding Ltd. | €200,000 | 6.63% | 16/6/2028 | 224,770 | 0.01% |
| Athora Holding Ltd. | €100,000 | 5.88% | 10/9/2034 | 107,206 | 0.00% |
| Bermuda Government International Bond | \$200,000 | 2.38% | 20/8/2030 | 169,779 | 0.00% |
| Triton Container International Ltd. | \$50,000 | 3.15% | 15/6/2031 | 42,324 | 0.00% |
| Triton Container International Ltd./TAL International Container Corp. | \$50,000 | 3.25% | 15/3/2032 | 42,434 | 0.00% |
| | | | | 586,513 | 0.01% |
| Brazil 0.06% (30 June 2024: 0.04%) | | | | | |
| Guara Norte Sarl | \$159,730 | 5.20% | 15/6/2034 | 145,580 | 0.00% |
| GUSAP III LP | \$200,000 | 4.25% | 21/1/2030 | 185,548 | 0.01% |
| Nexa Resources SA | \$200,000 | 6.50% | 18/1/2028 | 201,751 | 0.01% |
| Raizen Fuels Finance SA | \$200,000 | 5.30% | 20/1/2027 | 198,883 | 0.01% |
| Raizen Fuels Finance SA | \$200,000 | 5.70% | 17/1/2035 | 185,297 | 0.00% |
| Suzano Austria GmbH | \$400,000 | 5.00% | 15/1/2030 | 382,642 | 0.01% |
| Suzano Austria GmbH | \$75,000 | 3.75% | 15/1/2031 | 66,216 | 0.00% |
| Suzano Austria GmbH | \$150,000 | 3.13% | 15/1/2032 | 124,188 | 0.00% |
| Suzano International Finance BV | \$150,000 | 5.50% | 17/1/2027 | 150,187 | 0.00% |
| Vale Overseas Ltd. | \$250,000 | 3.75% | 8/7/2030 | 228,527 | 0.01% |
| Vale Overseas Ltd. | \$100,000 | 6.13% | 12/6/2033 | 100,833 | 0.00% |
| Vale Overseas Ltd. | \$225,000 | 8.25% | 17/1/2034 | 263,449 | 0.01% |
| Vale Overseas Ltd. | \$50,000 | 6.88% | 21/11/2036 | 53,203 | 0.00% |
| Vale Overseas Ltd. | \$50,000 | 6.88% | 10/11/2039 | 52,875 | 0.00% |
| Vale Overseas Ltd. | \$50,000 | 6.40% | 28/6/2054 | 48,978 | 0.00% |
| | | | | 2,388,157 | 0.06% |
| Bulgaria 0.06% (30 June 2024: 0.04%) | | | | | |
| Bulgaria Government International Bond | €773,000 | 4.38% | 13/5/2031 | 854,730 | 0.02% |
| Bulgaria Government International Bond | €100,000 | 3.63% | 5/9/2032 | 105,852 | 0.00% |
| Bulgaria Government International Bond | €160,000 | 4.50% | 27/1/2033 | 179,831 | 0.00% |
| Bulgaria Government International Bond | €270,000 | 4.63% | 23/9/2034 | 306,096 | 0.01% |
| Bulgaria Government International Bond | €274,000 | 4.88% | 13/5/2036 | 311,299 | 0.01% |
| Bulgaria Government International Bond | \$200,000 | 5.00% | 5/3/2037 | 187,139 | 0.01% |
| Bulgaria Government International Bond | €562,000 | 4.25% | 5/9/2044 | 586,341 | 0.01% |
| | | | | 2,531,288 | 0.06% |
| Canada 3.80% (30 June 2024: 4.04%) | | | | | |
| 407 International, Inc. | CAD15,000 | 2.43% | 4/5/2027 | 10,271 | 0.00% |
| 407 International, Inc. | CAD150,000 | 4.22% | 14/2/2028 | 106,263 | 0.00% |
| 407 International, Inc. | CAD15,000 | 3.14% | 6/3/2030 | 10,260 | 0.00% |
| 407 International, Inc. | CAD30,000 | 2.59% | 25/5/2032 | 19,249 | 0.00% |
| 407 International, Inc. | CAD130,000 | 3.43% | 1/6/2033 | 87,318 | 0.00% |
| 407 International, Inc. | CAD5,000 | 5.75% | 14/2/2036 | 3,864 | 0.00% |
| 407 International, Inc. | CAD50,000 | 4.45% | 15/11/2041 | 34,370 | 0.00% |
| 407 International, Inc. | CAD125,000 | 4.19% | 25/4/2042 | 83,239 | 0.00% |
| 407 International, Inc. | CAD55,000 | 3.65% | 8/9/2044 | 33,824 | 0.00% |
| 407 International, Inc. | CAD20,000 | 3.30% | 27/3/2045 | 11,614 | 0.00% |
| 407 International, Inc. | CAD30,000 | 3.83% | 11/5/2046 | 18,840 | 0.00% |
| 407 International, Inc. | CAD15,000 | 3.60% | 21/5/2047 | 9,050 | 0.00% |
| 407 International, Inc. | CAD15,000 | 3.72% | 11/5/2048 | 9,195 | 0.00% |
| 407 International, Inc. | CAD27,000 | 3.67% | 8/3/2049 | 16,370 | 0.00% |
| 407 International, Inc. | CAD95,000 | 2.84% | 7/3/2050 | 49,261 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| 407 International, Inc. | CAD10,000 | 3.98% | 11/9/2052 | 6,335 | 0.00% |
| 407 International, Inc. | CAD35,000 | 4.86% | 31/7/2053 | 25,550 | 0.00% |
| 407 International, Inc. | CAD105,000 | 4.54% | 9/10/2054 | 72,925 | 0.00% |
| 55 Ontario School Board Trust | CAD505,000 | 5.90% | 2/6/2033 | 399,311 | 0.01% |
| Aeroports de Montreal | CAD150,000 | 6.55% | 11/10/2033 | 121,604 | 0.00% |
| Aeroports de Montreal | CAD5,000 | 5.17% | 17/9/2035 | 3,727 | 0.00% |
| Aeroports de Montreal | CAD10,000 | 5.67% | 16/10/2037 | 7,759 | 0.00% |
| Aeroports de Montreal | CAD50,000 | 3.03% | 21/4/2050 | 27,152 | 0.00% |
| Aeroports de Montreal | CAD30,000 | 3.44% | 26/4/2051 | 17,542 | 0.00% |
| AIMCo Realty Investors LP | CAD5,000 | 3.37% | 1/6/2027 | 3,473 | 0.00% |
| AIMCo Realty Investors LP | CAD230,000 | 2.71% | 1/6/2029 | 153,574 | 0.01% |
| Air Canada 2015-1 Class A Pass Through Trust | \$14,356 | 3.60% | 15/3/2027 | 13,934 | 0.00% |
| Alberta Powerline LP | CAD147,401 | 4.07% | 1/3/2054 | 92,212 | 0.00% |
| Alectra, Inc. | CAD95,000 | 1.75% | 11/2/2031 | 59,142 | 0.00% |
| Alectra, Inc. | CAD50,000 | 5.30% | 29/4/2041 | 37,736 | 0.00% |
| Alectra, Inc. | CAD10,000 | 3.96% | 30/7/2042 | 6,478 | 0.00% |
| Alectra, Inc. | CAD20,000 | 5.23% | 14/11/2052 | 15,386 | 0.00% |
| Algonquin Power & Utilities Corp. | \$100,000 | 5.37% | 15/6/2026 | 100,530 | 0.00% |
| Algonquin Power Co. | CAD5,000 | 4.60% | 29/1/2029 | 3,597 | 0.00% |
| Algonquin Power Co. | CAD40,000 | 2.85% | 15/7/2031 | 27,351 | 0.00% |
| Alimentation Couche-Tard, Inc. | \$250,000 | 2.95% | 25/1/2030 | 225,292 | 0.01% |
| Alimentation Couche-Tard, Inc. | \$100,000 | 3.44% | 13/5/2041 | 74,078 | 0.00% |
| Alimentation Couche-Tard, Inc. | \$25,000 | 4.50% | 26/7/2047 | 20,390 | 0.00% |
| Alimentation Couche-Tard, Inc. | \$25,000 | 3.80% | 25/1/2050 | 17,957 | 0.00% |
| AltaGas Ltd. | CAD10,000 | 4.12% | 7/4/2026 | 6,992 | 0.00% |
| AltaGas Ltd. | CAD80,000 | 2.17% | 16/3/2027 | 54,063 | 0.00% |
| AltaGas Ltd. | CAD10,000 | 3.98% | 4/10/2027 | 7,012 | 0.00% |
| AltaGas Ltd. | CAD65,000 | 2.08% | 30/5/2028 | 42,910 | 0.00% |
| AltaGas Ltd. | CAD30,000 | 2.48% | 30/11/2030 | 19,177 | 0.00% |
| AltaGas Ltd. | CAD35,000 | 5.60% | 14/3/2054 | 26,136 | 0.00% |
| AltaLink LP | CAD115,000 | 2.75% | 29/5/2026 | 79,485 | 0.00% |
| AltaLink LP | CAD20,000 | 1.51% | 11/9/2030 | 12,408 | 0.00% |
| AltaLink LP | CAD50,000 | 4.87% | 15/11/2040 | 36,042 | 0.00% |
| AltaLink LP | CAD30,000 | 4.46% | 8/11/2041 | 20,669 | 0.00% |
| AltaLink LP | CAD10,000 | 3.99% | 30/6/2042 | 6,488 | 0.00% |
| AltaLink LP | CAD60,000 | 4.92% | 17/9/2043 | 43,690 | 0.00% |
| AltaLink LP | CAD57,000 | 4.05% | 21/11/2044 | 37,066 | 0.00% |
| AltaLink LP | CAD23,000 | 4.09% | 30/6/2045 | 15,016 | 0.00% |
| AltaLink LP | CAD45,000 | 3.72% | 3/12/2046 | 27,755 | 0.00% |
| AltaLink LP | CAD40,000 | 4.45% | 11/7/2053 | 27,394 | 0.00% |
| ARC Resources Ltd. | CAD45,000 | 3.47% | 10/3/2031 | 29,966 | 0.00% |
| Bank of Montreal | \$250,000 | 3.75% | 25/7/2025 | 248,613 | 0.01% |
| Bank of Montreal | CAD85,000 | 1.76% | 10/3/2026 | 58,054 | 0.00% |
| Bank of Montreal | €100,000 | 1.00% | 5/4/2026 | 101,721 | 0.00% |
| Bank of Montreal | CAD145,000 | 1.55% | 28/5/2026 | 98,448 | 0.00% |
| Bank of Montreal | \$250,000 | 5.30% | 5/6/2026 | 252,286 | 0.01% |
| Bank of Montreal | €2,500,000 | 3.38% | 4/7/2026 | 2,622,660 | 0.06% |
| Bank of Montreal | CAD190,000 | 2.70% | 9/12/2026 | 130,996 | 0.00% |
| Bank of Montreal | \$100,000 | 0.95% | 22/1/2027 | 96,013 | 0.00% |
| Bank of Montreal | \$100,000 | 2.65% | 8/3/2027 | 96,010 | 0.00% |
| Bank of Montreal | CAD250,000 | 3.65% | 1/4/2027 | 174,410 | 0.01% |
| Bank of Montreal | CAD300,000 | 4.31% | 1/6/2027 | 212,291 | 0.01% |
| Bank of Montreal | \$75,000 | 4.57% | 10/9/2027 | 74,765 | 0.00% |
| Bank of Montreal | CAD200,000 | 4.71% | 7/12/2027 | 143,343 | 0.01% |
| Bank of Montreal | \$50,000 | 5.20% | 1/2/2028 | 50,388 | 0.00% |
| Bank of Montreal | CAD100,000 | 3.19% | 1/3/2028 | 69,056 | 0.00% |
| Bank of Montreal | CAD100,000 | 5.04% | 29/5/2028 | 72,605 | 0.00% |
| Bank of Montreal | \$50,000 | 5.72% | 25/9/2028 | 51,279 | 0.00% |
| Bank of Montreal | CAD125,000 | 4.54% | 18/12/2028 | 89,588 | 0.00% |
| Bank of Montreal | \$60,000 | 5.51% | 4/6/2031 | 60,966 | 0.00% |
| Bank of Montreal | CAD30,000 | 6.53% | 27/10/2032 | 22,324 | 0.00% |
| Bank of Montreal | CAD125,000 | 4.98% | 3/7/2034 | 89,850 | 0.00% |
| Bank of Montreal | \$100,000 | 3.09% | 10/1/2037 | 83,345 | 0.00% |
| Bank of Nova Scotia | \$150,000 | 1.05% | 2/3/2026 | 143,962 | 0.01% |
| Bank of Nova Scotia | \$305,000 | 2.70% | 3/8/2026 | 295,978 | 0.01% |
| Bank of Nova Scotia | \$50,000 | 1.30% | 15/9/2026 | 47,288 | 0.00% |
| Bank of Nova Scotia | \$250,000 | 1.19% | 13/10/2026 | 235,656 | 0.01% |
| Bank of Nova Scotia | CAD125,000 | 1.85% | 2/11/2026 | 84,542 | 0.00% |
| Bank of Nova Scotia | CAD55,000 | 2.62% | 2/12/2026 | 37,855 | 0.00% |
| Bank of Nova Scotia | €120,000 | 0.01% | 14/1/2027 | 118,161 | 0.00% |
| Bank of Nova Scotia | CAD380,000 | 2.95% | 8/3/2027 | 261,262 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bank of Nova Scotia | \$35,000 | 5.40% | 4/6/2027 | 35,554 | 0.00% |
| Bank of Nova Scotia | CAD105,000 | 1.40% | 1/11/2027 | 69,302 | 0.00% |
| Bank of Nova Scotia | CAD190,000 | 3.10% | 2/2/2028 | 130,957 | 0.00% |
| Bank of Nova Scotia | €200,000 | 0.25% | 1/11/2028 | 186,926 | 0.01% |
| Bank of Nova Scotia | CAD135,000 | 3.81% | 15/11/2028 | 94,458 | 0.00% |
| Bank of Nova Scotia | \$30,000 | 5.45% | 1/8/2029 | 30,537 | 0.00% |
| Bank of Nova Scotia | €100,000 | 0.01% | 14/9/2029 | 91,171 | 0.00% |
| Bank of Nova Scotia | CAD100,000 | 3.84% | 26/9/2030 | 69,659 | 0.00% |
| Bank of Nova Scotia | CAD90,000 | 3.93% | 3/5/2032 | 62,789 | 0.00% |
| Bank of Nova Scotia | CAD310,000 | 5.68% | 2/8/2033 | 227,555 | 0.01% |
| Bank of Nova Scotia | \$250,000 | 5.65% | 1/2/2034 | 254,203 | 0.01% |
| Bank of Nova Scotia | CAD100,000 | 4.44% | 15/11/2035 | 70,367 | 0.00% |
| Bank of Nova Scotia | \$115,000 | 4.59% | 4/5/2037 | 105,806 | 0.00% |
| Barrick North America Finance LLC | \$100,000 | 5.75% | 1/5/2043 | 98,770 | 0.00% |
| Barrick PD Australia Finance Pty Ltd. | \$150,000 | 5.95% | 15/10/2039 | 151,250 | 0.01% |
| BCI QuadReal Realty | CAD230,000 | 1.75% | 24/7/2030 | 144,051 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD15,000 | 3.55% | 2/3/2026 | 10,437 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD70,000 | 1.65% | 16/8/2027 | 46,609 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD40,000 | 3.60% | 29/9/2027 | 27,808 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD50,000 | 3.80% | 21/8/2028 | 34,792 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD50,000 | 4.55% | 9/2/2030 | 35,615 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD90,000 | 2.50% | 14/5/2030 | 58,152 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD75,000 | 3.00% | 17/3/2031 | 49,010 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD210,000 | 5.85% | 10/11/2032 | 159,612 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | CAD140,000 | 5.15% | 24/8/2034 | 101,464 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD50,000 | 6.17% | 26/2/2037 | 38,966 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD135,000 | 4.75% | 29/9/2044 | 88,750 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD25,000 | 4.35% | 18/12/2045 | 15,507 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD25,000 | 4.45% | 27/2/2047 | 15,671 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD115,000 | 3.50% | 30/9/2050 | 60,831 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | \$150,000 | 3.65% | 17/3/2051 | 103,708 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD60,000 | 4.05% | 17/3/2051 | 34,860 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | CAD50,000 | 5.15% | 9/2/2053 | 34,496 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | \$200,000 | 5.55% | 15/2/2054 | 187,784 | 0.01% |
| Bridging North America GP | CAD5,000 | 4.34% | 31/8/2053 | 3,051 | 0.00% |
| British Columbia Ferry Services, Inc. | CAD10,000 | 5.02% | 20/3/2037 | 7,315 | 0.00% |
| British Columbia Ferry Services, Inc. | CAD49,000 | 4.70% | 23/10/2043 | 34,845 | 0.00% |
| British Columbia Ferry Services, Inc. | CAD55,000 | 4.29% | 28/4/2044 | 37,145 | 0.00% |
| British Columbia Investment Management Corp. | CAD215,000 | 4.90% | 2/6/2033 | 162,066 | 0.01% |
| Brookfield Corp. | CAD20,000 | 4.82% | 28/1/2026 | 14,062 | 0.00% |
| Brookfield Corp. | CAD290,000 | 3.80% | 16/3/2027 | 202,960 | 0.01% |
| Brookfield Finance II, Inc. | CAD90,000 | 5.43% | 14/12/2032 | 67,008 | 0.00% |
| Brookfield Finance, Inc. | \$100,000 | 4.85% | 29/3/2029 | 99,272 | 0.00% |
| Brookfield Finance, Inc. | \$50,000 | 4.35% | 15/4/2030 | 48,170 | 0.00% |
| Brookfield Finance, Inc. | \$75,000 | 2.72% | 15/4/2031 | 65,214 | 0.00% |
| Brookfield Finance, Inc. | \$100,000 | 6.35% | 5/1/2034 | 105,274 | 0.00% |
| Brookfield Finance, Inc. | \$50,000 | 5.68% | 15/1/2035 | 50,266 | 0.00% |
| Brookfield Finance, Inc. | \$74,000 | 4.70% | 20/9/2047 | 63,796 | 0.00% |
| Brookfield Finance, Inc. | \$60,000 | 5.97% | 4/3/2054 | 60,690 | 0.00% |
| Brookfield Infrastructure Finance ULC | CAD160,000 | 4.19% | 11/9/2028 | 112,824 | 0.00% |
| Brookfield Infrastructure Finance ULC | CAD35,000 | 3.41% | 9/10/2029 | 23,847 | 0.00% |
| Brookfield Infrastructure Finance ULC | CAD50,000 | 2.86% | 1/9/2032 | 31,494 | 0.00% |
| Brookfield Infrastructure Finance ULC | CAD70,000 | 5.98% | 14/2/2033 | 53,511 | 0.00% |
| Brookfield Infrastructure Finance ULC | CAD20,000 | 5.44% | 25/4/2034 | 14,808 | 0.00% |
| Brookfield Infrastructure Finance ULC | CAD30,000 | 5.79% | 25/4/2052 | 22,835 | 0.00% |
| Brookfield Renewable Partners ULC | CAD15,000 | 3.63% | 15/1/2027 | 10,458 | 0.00% |
| Brookfield Renewable Partners ULC | CAD30,000 | 4.25% | 15/1/2029 | 21,275 | 0.00% |
| Brookfield Renewable Partners ULC | CAD160,000 | 3.38% | 15/1/2030 | 108,836 | 0.00% |
| Brookfield Renewable Partners ULC | CAD25,000 | 5.88% | 9/11/2032 | 19,218 | 0.00% |
| Brookfield Renewable Partners ULC | CAD25,000 | 5.29% | 28/10/2033 | 18,529 | 0.00% |
| Brookfield Renewable Partners ULC | CAD8,000 | 4.29% | 5/11/2049 | 4,948 | 0.00% |
| Brookfield Renewable Partners ULC | CAD15,000 | 3.33% | 13/8/2050 | 7,844 | 0.00% |
| Brookfield Renewable Partners ULC | CAD75,000 | 5.32% | 10/1/2054 | 54,075 | 0.00% |
| Bruce Power LP | CAD60,000 | 3.97% | 23/6/2026 | 41,991 | 0.00% |
| Bruce Power LP | CAD30,000 | 4.01% | 21/6/2029 | 21,124 | 0.00% |
| Bruce Power LP | CAD80,000 | 4.00% | 21/6/2030 | 55,969 | 0.00% |
| Bruce Power LP | CAD30,000 | 4.13% | 21/6/2033 | 20,682 | 0.00% |
| Bruce Power LP | CAD35,000 | 4.75% | 21/6/2049 | 24,207 | 0.00% |
| CAE, Inc. | CAD140,000 | 5.54% | 12/6/2028 | 101,314 | 0.00% |
| Calgary Airport Authority | CAD100,000 | 3.55% | 7/10/2051 | 59,256 | 0.00% |
| Cameco Corp. | CAD10,000 | 2.95% | 21/10/2027 | 6,837 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Canada Government International Bond | \$150,000 | 0.75% | 19/5/2026 | 142,844 | 0.01% |
| Canada Government International Bond | \$375,000 | 3.75% | 26/4/2028 | 368,427 | 0.01% |
| Canada Government International Bond | \$155,000 | 4.63% | 30/4/2029 | 156,210 | 0.01% |
| Canada Housing Trust No 1 | CAD565,000 | 1.25% | 15/6/2026 | 383,386 | 0.01% |
| Canada Housing Trust No 1 | CAD850,000 | 1.90% | 15/9/2026 | 580,796 | 0.02% |
| Canada Housing Trust No 1 | CAD200,000 | 1.55% | 15/12/2026 | 135,450 | 0.00% |
| Canada Housing Trust No 1 | CAD200,000 | 1.10% | 15/12/2026 | 134,272 | 0.00% |
| Canada Housing Trust No 1 | CAD1,135,000 | 2.35% | 15/6/2027 | 778,031 | 0.02% |
| Canada Housing Trust No 1 | CAD200,000 | 3.60% | 15/12/2027 | 141,550 | 0.00% |
| Canada Housing Trust No 1 | CAD475,000 | 2.35% | 15/3/2028 | 323,898 | 0.01% |
| Canada Housing Trust No 1 | CAD120,000 | 2.65% | 15/3/2028 | 82,585 | 0.00% |
| Canada Housing Trust No 1 | CAD1,300,000 | 3.95% | 15/6/2028 | 931,820 | 0.02% |
| Canada Housing Trust No 1 | CAD680,000 | 4.25% | 15/12/2028 | 494,143 | 0.01% |
| Canada Housing Trust No 1 | CAD415,000 | 2.65% | 15/12/2028 | 284,504 | 0.01% |
| Canada Housing Trust No 1 | CAD265,000 | 3.70% | 15/6/2029 | 189,110 | 0.01% |
| Canada Housing Trust No 1 | CAD500,000 | 2.10% | 15/9/2029 | 332,816 | 0.01% |
| Canada Housing Trust No 1 | CAD1,000,000 | 2.90% | 15/12/2029 | 689,074 | 0.02% |
| Canada Housing Trust No 1 | CAD510,000 | 1.75% | 15/6/2030 | 329,658 | 0.01% |
| Canada Housing Trust No 1 | CAD460,000 | 1.40% | 15/3/2031 | 287,076 | 0.01% |
| Canada Housing Trust No 1 | CAD385,000 | 1.10% | 15/3/2031 | 235,786 | 0.01% |
| Canada Housing Trust No 1 | CAD55,000 | 1.90% | 15/3/2031 | 35,388 | 0.00% |
| Canada Housing Trust No 1 | CAD250,000 | 2.15% | 15/12/2031 | 161,422 | 0.01% |
| Canada Housing Trust No 1 | CAD250,000 | 1.60% | 15/12/2031 | 155,536 | 0.01% |
| Canada Housing Trust No 1 | CAD1,245,000 | 3.55% | 15/9/2032 | 875,465 | 0.02% |
| Canada Housing Trust No 1 | CAD930,000 | 3.65% | 15/6/2033 | 655,441 | 0.02% |
| Canada Housing Trust No 1 | CAD325,000 | 4.15% | 15/6/2033 | 237,256 | 0.01% |
| Canada Housing Trust No 1 | CAD1,100,000 | 4.25% | 15/3/2034 | 807,944 | 0.02% |
| Canada Post Corp. | CAD35,000 | 4.36% | 16/7/2040 | 25,081 | 0.00% |
| Canadian Government Bond | CAD1,620,000 | 4.50% | 1/2/2026 | 1,144,513 | 0.03% |
| Canadian Government Bond | CAD1,055,000 | 0.25% | 1/3/2026 | 711,278 | 0.02% |
| Canadian Government Bond | CAD3,770,000 | 4.00% | 1/5/2026 | 2,656,611 | 0.06% |
| Canadian Government Bond | CAD810,000 | 1.50% | 1/6/2026 | 552,754 | 0.01% |
| Canadian Government Bond | CAD2,580,000 | 4.00% | 1/8/2026 | 1,822,830 | 0.04% |
| Canadian Government Bond | CAD415,000 | 1.00% | 1/9/2026 | 279,857 | 0.01% |
| Canadian Government Bond | CAD1,685,000 | 3.25% | 1/11/2026 | 1,178,245 | 0.03% |
| Canadian Government Bond | CAD1,275,000 | 1.25% | 1/3/2027 | 856,440 | 0.02% |
| Canadian Government Bond | CAD25,000 | 3.25% | 24/8/2027 | 17,547 | 0.00% |
| Canadian Government Bond | CAD1,986,000 | 2.75% | 1/9/2027 | 1,375,879 | 0.03% |
| Canadian Government Bond | CAD1,105,000 | 3.50% | 1/3/2028 | 782,333 | 0.02% |
| Canadian Government Bond | CAD25,000 | 2.00% | 1/6/2028 | 16,895 | 0.00% |
| Canadian Government Bond | CAD634,000 | 3.25% | 1/9/2028 | 445,953 | 0.01% |
| Canadian Government Bond | CAD3,230,000 | 4.00% | 1/3/2029 | 2,339,239 | 0.06% |
| Canadian Government Bond | CAD14,000 | 2.25% | 1/6/2029 | 9,493 | 0.00% |
| Canadian Government Bond | CAD430,000 | 3.50% | 1/9/2029 | 306,061 | 0.01% |
| Canadian Government Bond | CAD3,845,000 | 1.25% | 1/6/2030 | 2,440,448 | 0.06% |
| Canadian Government Bond | CAD1,255,000 | 0.50% | 1/12/2030 | 754,124 | 0.02% |
| Canadian Government Bond | CAD2,345,000 | 1.50% | 1/6/2031 | 1,483,624 | 0.04% |
| Canadian Government Bond | CAD2,270,000 | 1.50% | 1/12/2031 | 1,423,420 | 0.03% |
| Canadian Government Bond | CAD1,665,000 | 2.00% | 1/6/2032 | 1,072,405 | 0.03% |
| Canadian Government Bond | CAD2,075,000 | 2.50% | 1/12/2032 | 1,378,500 | 0.03% |
| Canadian Government Bond | CAD1,170,000 | 2.75% | 1/6/2033 | 789,428 | 0.02% |
| Canadian Government Bond | CAD484,000 | 5.75% | 1/6/2033 | 399,814 | 0.01% |
| Canadian Government Bond | CAD1,926,000 | 3.25% | 1/12/2033 | 1,346,765 | 0.03% |
| Canadian Government Bond | CAD525,000 | 3.50% | 1/3/2034 | 374,177 | 0.01% |
| Canadian Government Bond | CAD2,656,000 | 3.00% | 1/6/2034 | 1,817,329 | 0.04% |
| Canadian Government Bond | CAD1,185,000 | 3.25% | 1/12/2034 | 826,695 | 0.02% |
| Canadian Government Bond | CAD318,000 | 5.00% | 1/6/2037 | 260,607 | 0.01% |
| Canadian Government Bond | CAD521,000 | 4.00% | 1/6/2041 | 395,506 | 0.01% |
| Canadian Government Bond | CAD548,000 | 3.50% | 1/12/2045 | 392,513 | 0.01% |
| Canadian Government Bond | CAD650,000 | 2.75% | 1/12/2048 | 410,592 | 0.01% |
| Canadian Government Bond | CAD2,675,000 | 2.00% | 1/12/2051 | 1,426,632 | 0.04% |
| Canadian Government Bond | CAD2,872,000 | 1.75% | 1/12/2053 | 1,421,904 | 0.03% |
| Canadian Government Bond | CAD2,098,000 | 2.75% | 1/12/2055 | 1,301,431 | 0.03% |
| Canadian Government Bond | CAD960,000 | 2.75% | 1/12/2064 | 601,574 | 0.02% |
| Canadian Imperial Bank of Commerce | CAD160,000 | 1.10% | 19/1/2026 | 108,875 | 0.00% |
| Canadian Imperial Bank of Commerce | \$150,000 | 1.25% | 22/6/2026 | 142,796 | 0.01% |
| Canadian Imperial Bank of Commerce | \$50,000 | 5.62% | 17/7/2026 | 50,663 | 0.00% |
| Canadian Imperial Bank of Commerce | CAD85,000 | 2.25% | 7/1/2027 | 57,732 | 0.00% |
| Canadian Imperial Bank of Commerce | \$200,000 | 1.85% | 19/1/2027 | 189,377 | 0.01% |
| Canadian Imperial Bank of Commerce | \$100,000 | 3.45% | 7/4/2027 | 97,271 | 0.00% |
| Canadian Imperial Bank of Commerce | \$50,000 | 5.24% | 28/6/2027 | 50,560 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Canadian Imperial Bank of Commerce | \$50,000 | 4.51% | 11/9/2027 | 49,759 | 0.00% |
| Canadian Imperial Bank of Commerce | CAD250,000 | 5.50% | 14/1/2028 | 183,150 | 0.01% |
| Canadian Imperial Bank of Commerce | \$50,000 | 5.99% | 3/10/2028 | 51,618 | 0.00% |
| Canadian Imperial Bank of Commerce | \$50,000 | 5.26% | 8/4/2029 | 50,419 | 0.00% |
| Canadian Imperial Bank of Commerce | CAD120,000 | 1.96% | 21/4/2031 | 81,789 | 0.00% |
| Canadian Imperial Bank of Commerce | \$100,000 | 3.60% | 7/4/2032 | 89,743 | 0.00% |
| Canadian Imperial Bank of Commerce | CAD130,000 | 5.33% | 20/1/2033 | 94,059 | 0.00% |
| Canadian Imperial Bank of Commerce | CAD100,000 | 5.35% | 20/4/2033 | 72,490 | 0.00% |
| Canadian Imperial Bank of Commerce | \$50,000 | 6.09% | 3/10/2033 | 52,267 | 0.00% |
| Canadian Imperial Bank of Commerce | CAD120,000 | 5.30% | 16/1/2034 | 87,164 | 0.00% |
| Canadian Imperial Bank of Commerce | CAD125,000 | 4.90% | 12/6/2034 | 89,506 | 0.00% |
| Canadian National Railway Co. | CAD15,000 | 3.20% | 31/7/2028 | 10,355 | 0.00% |
| Canadian National Railway Co. | CAD10,000 | 3.95% | 22/9/2045 | 6,391 | 0.00% |
| Canadian National Railway Co. | \$25,000 | 3.20% | 2/8/2046 | 17,564 | 0.00% |
| Canadian National Railway Co. | CAD20,000 | 3.60% | 1/8/2047 | 12,031 | 0.00% |
| Canadian National Railway Co. | CAD10,000 | 3.60% | 31/7/2048 | 5,997 | 0.00% |
| Canadian National Railway Co. | CAD10,000 | 3.60% | 8/2/2049 | 5,989 | 0.00% |
| Canadian National Railway Co. | CAD10,000 | 3.05% | 8/2/2050 | 5,394 | 0.00% |
| Canadian National Railway Co. | \$200,000 | 2.45% | 1/5/2050 | 116,234 | 0.00% |
| Canadian National Railway Co. | \$95,000 | 4.40% | 5/8/2052 | 79,368 | 0.00% |
| Canadian National Railway Co. | CAD100,000 | 4.70% | 10/5/2053 | 70,990 | 0.00% |
| Canadian National Railway Co. | CAD60,000 | 5.10% | 2/5/2054 | 45,283 | 0.00% |
| Canadian Natural Resources Ltd. | CAD20,000 | 3.42% | 1/12/2026 | 13,917 | 0.00% |
| Canadian Natural Resources Ltd. | \$75,000 | 3.85% | 1/6/2027 | 73,381 | 0.00% |
| Canadian Natural Resources Ltd. | CAD45,000 | 2.50% | 17/1/2028 | 30,287 | 0.00% |
| Canadian Natural Resources Ltd. | \$25,000 | 5.00% | 15/12/2029 | 24,732 | 0.00% |
| Canadian Natural Resources Ltd. | \$150,000 | 2.95% | 15/7/2030 | 133,270 | 0.00% |
| Canadian Natural Resources Ltd. | \$25,000 | 5.40% | 15/12/2034 | 24,344 | 0.00% |
| Canadian Natural Resources Ltd. | \$80,000 | 6.50% | 15/2/2037 | 83,051 | 0.00% |
| Canadian Natural Resources Ltd. | \$100,000 | 6.25% | 15/3/2038 | 102,131 | 0.00% |
| Canadian Natural Resources Ltd. | CAD40,000 | 4.85% | 30/5/2047 | 27,489 | 0.00% |
| Canadian Natural Resources Ltd. | \$35,000 | 4.95% | 1/6/2047 | 30,042 | 0.00% |
| Canadian Pacific Railway Co. | CAD35,000 | 3.15% | 13/3/2029 | 23,974 | 0.00% |
| Canadian Pacific Railway Co. | CAD95,000 | 6.45% | 17/11/2039 | 79,112 | 0.00% |
| Canadian Pacific Railway Co. | \$50,000 | 3.00% | 2/12/2041 | 36,289 | 0.00% |
| Canadian Pacific Railway Co. | \$115,000 | 4.80% | 1/8/2045 | 101,811 | 0.00% |
| Canadian Pacific Railway Co. | \$50,000 | 4.95% | 15/8/2045 | 45,205 | 0.00% |
| Canadian Pacific Railway Co. | \$80,000 | 4.70% | 1/5/2048 | 69,418 | 0.00% |
| Canadian Pacific Railway Co. | \$75,000 | 3.10% | 2/12/2051 | 48,794 | 0.00% |
| Canadian Pacific Railway Co. | \$150,000 | 6.13% | 15/9/2115 | 149,771 | 0.01% |
| Canadian Tire Corp., Ltd. | CAD15,000 | 6.50% | 13/4/2028 | 11,215 | 0.00% |
| Canadian Tire Corp., Ltd. | CAD50,000 | 5.61% | 4/9/2035 | 36,220 | 0.00% |
| Canadian Utilities Ltd. | CAD35,000 | 4.85% | 3/6/2052 | 24,794 | 0.00% |
| Canadian Western Bank | CAD65,000 | 1.82% | 16/12/2027 | 43,218 | 0.00% |
| Canadian Western Bank | CAD140,000 | 5.94% | 22/12/2032 | 102,781 | 0.00% |
| Capital Power Corp. | CAD5,000 | 4.99% | 23/1/2026 | 3,520 | 0.00% |
| Capital Power Corp. | CAD5,000 | 4.42% | 8/2/2030 | 3,521 | 0.00% |
| Capital Power Corp. | CAD190,000 | 4.83% | 16/9/2031 | 134,915 | 0.00% |
| Capital Power Corp. | CAD35,000 | 3.15% | 1/10/2032 | 22,054 | 0.00% |
| CCL Industries, Inc. | \$50,000 | 3.25% | 1/10/2026 | 48,608 | 0.00% |
| CCL Industries, Inc. | CAD2,000 | 3.86% | 13/4/2028 | 1,391 | 0.00% |
| CDP Financial, Inc. | \$300,000 | 4.50% | 13/2/2026 | 299,965 | 0.01% |
| CDP Financial, Inc. | €200,000 | 1.13% | 6/4/2027 | 201,135 | 0.01% |
| CDP Financial, Inc. | €759,000 | 3.00% | 11/4/2029 | 799,213 | 0.02% |
| CDP Financial, Inc. | CAD250,000 | 4.20% | 2/12/2030 | 181,220 | 0.01% |
| CDP Financial, Inc. | CAD250,000 | 3.65% | 2/6/2034 | 170,882 | 0.01% |
| Cenovus Energy, Inc. | CAD20,000 | 3.60% | 10/3/2027 | 13,919 | 0.00% |
| Cenovus Energy, Inc. | \$100,000 | 4.25% | 15/4/2027 | 98,667 | 0.00% |
| Cenovus Energy, Inc. | CAD73,000 | 3.50% | 7/2/2028 | 50,486 | 0.00% |
| Cenovus Energy, Inc. | \$30,000 | 2.65% | 15/1/2032 | 24,955 | 0.00% |
| Cenovus Energy, Inc. | \$10,000 | 5.25% | 15/6/2037 | 9,357 | 0.00% |
| Cenovus Energy, Inc. | \$47,000 | 6.75% | 15/11/2039 | 50,446 | 0.00% |
| Cenovus Energy, Inc. | \$18,000 | 5.40% | 15/6/2047 | 16,009 | 0.00% |
| Cenovus Energy, Inc. | \$85,000 | 3.75% | 15/2/2052 | 58,718 | 0.00% |
| Central 1 Credit Union | CAD210,000 | 4.65% | 7/2/2028 | 149,075 | 0.01% |
| Central 1 Credit Union | CAD155,000 | 5.98% | 10/11/2028 | 114,969 | 0.00% |
| CGI, Inc. | \$100,000 | 1.45% | 14/9/2026 | 94,619 | 0.00% |
| CGI, Inc. | CAD35,000 | 2.10% | 18/9/2028 | 23,098 | 0.00% |
| Choice Properties | CAD25,000 | 2.85% | 21/5/2027 | 17,122 | 0.00% |
| Choice Properties | CAD15,000 | 4.18% | 8/3/2028 | 10,571 | 0.00% |
| Choice Properties | CAD100,000 | 3.53% | 11/6/2029 | 68,546 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Choice Properties | CAD25,000 | 2.98% | 4/3/2030 | 16,576 | 0.00% |
| Choice Properties | CAD75,000 | 6.00% | 24/6/2032 | 57,216 | 0.00% |
| Choice Properties | CAD200,000 | 5.40% | 1/3/2033 | 147,192 | 0.01% |
| CI Financial Corp. | \$257,000 | 3.20% | 17/12/2030 | 218,327 | 0.01% |
| City of Calgary Canada | CAD195,000 | 4.20% | 1/6/2034 | 138,787 | 0.00% |
| City of Greater Sudbury Canada | CAD15,000 | 2.42% | 12/3/2050 | 7,142 | 0.00% |
| City of Montreal Canada | CAD30,000 | 3.00% | 1/9/2027 | 20,765 | 0.00% |
| City of Montreal Canada | CAD45,000 | 3.15% | 1/9/2028 | 31,185 | 0.00% |
| City of Montreal Canada | CAD185,000 | 2.30% | 1/9/2029 | 123,127 | 0.00% |
| City of Montreal Canada | CAD65,000 | 1.75% | 1/9/2030 | 41,256 | 0.00% |
| City of Montreal Canada | CAD175,000 | 4.25% | 1/9/2033 | 125,130 | 0.00% |
| City of Montreal Canada | CAD15,000 | 4.10% | 1/12/2034 | 10,502 | 0.00% |
| City of Montreal Canada | CAD100,000 | 3.15% | 1/12/2036 | 62,878 | 0.00% |
| City of Montreal Canada | CAD70,000 | 3.50% | 1/12/2038 | 44,632 | 0.00% |
| City of Montreal Canada | CAD45,000 | 2.40% | 1/12/2041 | 23,838 | 0.00% |
| City of Montreal Canada | CAD25,000 | 4.70% | 1/12/2041 | 17,974 | 0.00% |
| City of Montreal Canada | CAD50,000 | 6.00% | 1/6/2043 | 41,430 | 0.00% |
| City of Montreal Canada | CAD85,000 | 4.40% | 1/12/2043 | 58,730 | 0.00% |
| City of Ottawa Ontario | CAD70,000 | 4.45% | 4/6/2033 | 51,037 | 0.00% |
| City of Ottawa Ontario | CAD10,000 | 4.60% | 14/7/2042 | 7,116 | 0.00% |
| City of Ottawa Ontario | CAD50,000 | 3.25% | 10/11/2047 | 28,839 | 0.00% |
| City of Ottawa Ontario | CAD33,000 | 3.10% | 27/7/2048 | 18,470 | 0.00% |
| City of Ottawa Ontario | CAD85,000 | 2.50% | 11/5/2051 | 41,738 | 0.00% |
| City of Ottawa Ontario | CAD20,000 | 4.20% | 30/7/2053 | 13,448 | 0.00% |
| City of Toronto Canada | CAD30,000 | 2.40% | 7/6/2027 | 20,529 | 0.00% |
| City of Toronto Canada | CAD195,000 | 2.65% | 9/11/2029 | 132,158 | 0.00% |
| City of Toronto Canada | CAD50,000 | 4.25% | 11/7/2033 | 36,036 | 0.00% |
| City of Toronto Canada | CAD150,000 | 4.00% | 2/12/2034 | 104,942 | 0.00% |
| City of Toronto Canada | CAD20,000 | 3.50% | 2/6/2036 | 13,192 | 0.00% |
| City of Toronto Canada | CAD25,000 | 2.60% | 24/9/2039 | 14,202 | 0.00% |
| City of Toronto Canada | CAD55,000 | 5.20% | 1/6/2040 | 41,919 | 0.00% |
| City of Toronto Canada | CAD50,000 | 2.15% | 25/8/2040 | 26,180 | 0.00% |
| City of Toronto Canada | CAD5,000 | 4.70% | 10/6/2041 | 3,604 | 0.00% |
| City of Toronto Canada | CAD13,000 | 3.80% | 13/12/2042 | 8,360 | 0.00% |
| City of Toronto Canada | CAD15,000 | 4.15% | 10/3/2044 | 10,040 | 0.00% |
| City of Toronto Canada | CAD40,000 | 3.25% | 24/6/2046 | 23,235 | 0.00% |
| City of Toronto Canada | CAD30,000 | 3.20% | 1/8/2048 | 17,116 | 0.00% |
| City of Toronto Canada | CAD75,000 | 2.80% | 22/11/2049 | 39,353 | 0.00% |
| City of Toronto Canada | CAD45,000 | 2.90% | 29/4/2051 | 24,024 | 0.00% |
| City of Toronto Canada | CAD85,000 | 4.30% | 1/6/2052 | 58,122 | 0.00% |
| City of Winnipeg Canada | CAD62,000 | 4.30% | 15/11/2051 | 41,984 | 0.00% |
| Co.-operators Financial Services Ltd. | CAD5,000 | 3.33% | 13/5/2030 | 3,292 | 0.00% |
| Coastal Gaslink Pipeline LP | CAD260,000 | 5.19% | 30/9/2034 | 193,822 | 0.01% |
| Coastal Gaslink Pipeline LP | CAD220,000 | 5.61% | 30/9/2042 | 169,347 | 0.01% |
| Coastal Gaslink Pipeline LP | CAD80,000 | 5.86% | 30/3/2049 | 64,418 | 0.00% |
| Cogeco Communications, Inc. | CAD30,000 | 2.99% | 22/9/2031 | 19,294 | 0.00% |
| Cogeco Communications, Inc. | CAD100,000 | 5.30% | 16/2/2033 | 72,839 | 0.00% |
| Connect 6ix GP | CAD100,000 | 6.11% | 30/11/2046 | 78,189 | 0.00% |
| CPPIB Capital, Inc. | £491,000 | 4.38% | 2/3/2026 | 612,930 | 0.02% |
| CPPIB Capital, Inc. | \$500,000 | 0.88% | 9/9/2026 | 471,418 | 0.01% |
| CPPIB Capital, Inc. | €250,000 | 0.25% | 6/4/2027 | 246,468 | 0.01% |
| CPPIB Capital, Inc. | \$270,000 | 3.25% | 15/6/2027 | 262,399 | 0.01% |
| CPPIB Capital, Inc. | AUD810,000 | 4.45% | 1/9/2027 | 503,838 | 0.01% |
| CPPIB Capital, Inc. | \$250,000 | 3.75% | 8/10/2027 | 245,276 | 0.01% |
| CPPIB Capital, Inc. | £300,000 | 1.25% | 7/12/2027 | 341,908 | 0.01% |
| CPPIB Capital, Inc. | CAD500,000 | 3.25% | 8/3/2028 | 349,517 | 0.01% |
| CPPIB Capital, Inc. | CAD270,000 | 3.00% | 15/6/2028 | 187,239 | 0.01% |
| CPPIB Capital, Inc. | €500,000 | 3.13% | 11/6/2029 | 527,758 | 0.01% |
| CPPIB Capital, Inc. | CAD60,000 | 1.95% | 30/9/2029 | 39,470 | 0.00% |
| CPPIB Capital, Inc. | \$250,000 | 1.25% | 28/1/2031 | 204,734 | 0.01% |
| CPPIB Capital, Inc. | CAD500,000 | 3.95% | 2/6/2032 | 356,991 | 0.01% |
| CPPIB Capital, Inc. | CAD280,000 | 4.30% | 2/6/2034 | 202,699 | 0.01% |
| Crombie | CAD10,000 | 3.68% | 26/8/2026 | 6,962 | 0.00% |
| Crombie | CAD15,000 | 2.69% | 31/3/2028 | 10,054 | 0.00% |
| Crombie | CAD125,000 | 5.24% | 28/9/2029 | 91,121 | 0.00% |
| Crombie | CAD50,000 | 3.21% | 9/10/2030 | 32,843 | 0.00% |
| Crosslinx Transit Solutions GP | CAD9,388 | 4.65% | 30/9/2046 | 6,135 | 0.00% |
| CT | CAD5,000 | 3.47% | 16/6/2027 | 3,454 | 0.00% |
| CT | CAD25,000 | 3.87% | 7/12/2027 | 17,379 | 0.00% |
| CU, Inc. | CAD225,000 | 5.56% | 30/10/2037 | 173,175 | 0.01% |
| CU, Inc. | CAD55,000 | 4.54% | 24/10/2041 | 38,245 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| CU, Inc. | CAD15,000 | 3.81% | 10/9/2042 | 9,515 | 0.00% |
| CU, Inc. | CAD35,000 | 4.72% | 9/9/2043 | 24,872 | 0.00% |
| CU, Inc. | CAD50,000 | 4.09% | 2/9/2044 | 32,700 | 0.00% |
| CU, Inc. | CAD20,000 | 3.96% | 27/7/2045 | 12,835 | 0.00% |
| CU, Inc. | CAD25,000 | 3.76% | 19/11/2046 | 15,491 | 0.00% |
| CU, Inc. | CAD45,000 | 3.55% | 22/11/2047 | 26,859 | 0.00% |
| CU, Inc. | CAD20,000 | 3.95% | 23/11/2048 | 12,665 | 0.00% |
| CU, Inc. | CAD85,000 | 2.96% | 7/9/2049 | 45,240 | 0.00% |
| CU, Inc. | CAD20,000 | 2.61% | 28/9/2050 | 9,827 | 0.00% |
| CU, Inc. | CAD25,000 | 3.17% | 5/9/2051 | 13,707 | 0.00% |
| CU, Inc. | CAD45,000 | 3.86% | 14/11/2052 | 27,863 | 0.00% |
| CU, Inc. | CAD45,000 | 4.21% | 29/10/2055 | 29,417 | 0.00% |
| Dollarama, Inc. | CAD175,000 | 1.51% | 20/9/2027 | 115,882 | 0.00% |
| Dream Industrial | CAD60,000 | 2.06% | 17/6/2027 | 40,071 | 0.00% |
| Dream Summit Industrial LP | CAD55,000 | 2.25% | 12/1/2027 | 37,175 | 0.00% |
| Dream Summit Industrial LP | CAD25,000 | 4.51% | 12/2/2031 | 17,483 | 0.00% |
| Element Fleet Management Corp. | \$75,000 | 6.27% | 26/6/2026 | 76,264 | 0.00% |
| Element Fleet Management Corp. | \$50,000 | 6.32% | 4/12/2028 | 52,111 | 0.00% |
| Emera US Finance LP | \$95,000 | 4.75% | 15/6/2046 | 78,799 | 0.00% |
| Empire Life Insurance Co. | CAD145,000 | 5.50% | 13/1/2033 | 105,018 | 0.00% |
| Empower Finance 2020 LP | \$50,000 | 1.36% | 17/9/2027 | 45,414 | 0.00% |
| Empower Finance 2020 LP | \$100,000 | 3.08% | 17/9/2051 | 62,906 | 0.00% |
| Enbridge Gas, Inc. | CAD5,000 | 2.81% | 1/6/2026 | 3,449 | 0.00% |
| Enbridge Gas, Inc. | CAD185,000 | 2.88% | 22/11/2027 | 126,876 | 0.00% |
| Enbridge Gas, Inc. | CAD50,000 | 2.37% | 9/8/2029 | 33,120 | 0.00% |
| Enbridge Gas, Inc. | CAD55,000 | 2.90% | 1/4/2030 | 36,911 | 0.00% |
| Enbridge Gas, Inc. | CAD50,000 | 4.15% | 17/8/2032 | 35,173 | 0.00% |
| Enbridge Gas, Inc. | CAD15,000 | 5.46% | 11/9/2036 | 11,388 | 0.00% |
| Enbridge Gas, Inc. | CAD50,000 | 4.88% | 21/6/2041 | 35,699 | 0.00% |
| Enbridge Gas, Inc. | CAD10,000 | 4.50% | 23/11/2043 | 6,829 | 0.00% |
| Enbridge Gas, Inc. | CAD6,000 | 4.20% | 2/6/2044 | 3,932 | 0.00% |
| Enbridge Gas, Inc. | CAD5,000 | 4.00% | 22/8/2044 | 3,187 | 0.00% |
| Enbridge Gas, Inc. | CAD10,000 | 3.80% | 1/6/2046 | 6,160 | 0.00% |
| Enbridge Gas, Inc. | CAD20,000 | 3.59% | 22/11/2047 | 11,839 | 0.00% |
| Enbridge Gas, Inc. | CAD5,000 | 3.51% | 29/11/2047 | 2,921 | 0.00% |
| Enbridge Gas, Inc. | CAD80,000 | 3.01% | 9/8/2049 | 42,372 | 0.00% |
| Enbridge Gas, Inc. | CAD50,000 | 3.65% | 1/4/2050 | 29,651 | 0.00% |
| Enbridge Gas, Inc. | CAD10,000 | 4.95% | 22/11/2050 | 7,269 | 0.00% |
| Enbridge Gas, Inc. | CAD35,000 | 3.20% | 15/9/2051 | 19,013 | 0.00% |
| Enbridge Gas, Inc. | CAD50,000 | 4.55% | 17/8/2052 | 34,246 | 0.00% |
| Enbridge Gas, Inc. | CAD55,000 | 5.67% | 6/10/2053 | 44,365 | 0.00% |
| Enbridge Pipelines, Inc. | CAD30,000 | 3.00% | 10/8/2026 | 20,704 | 0.00% |
| Enbridge Pipelines, Inc. | CAD141,000 | 3.52% | 22/2/2029 | 97,296 | 0.00% |
| Enbridge Pipelines, Inc. | CAD15,000 | 4.55% | 17/8/2043 | 9,799 | 0.00% |
| Enbridge Pipelines, Inc. | CAD15,000 | 4.55% | 29/9/2045 | 9,756 | 0.00% |
| Enbridge Pipelines, Inc. | CAD65,000 | 4.13% | 9/8/2046 | 39,766 | 0.00% |
| Enbridge Pipelines, Inc. | CAD70,000 | 4.33% | 22/2/2049 | 43,782 | 0.00% |
| Enbridge Pipelines, Inc. | CAD35,000 | 4.20% | 12/5/2051 | 21,330 | 0.00% |
| Enbridge, Inc. | \$50,000 | 5.90% | 15/11/2026 | 50,976 | 0.00% |
| Enbridge, Inc. | \$60,000 | 5.25% | 5/4/2027 | 60,706 | 0.00% |
| Enbridge, Inc. | CAD75,000 | 3.20% | 8/6/2027 | 51,704 | 0.00% |
| Enbridge, Inc. | \$100,000 | 3.70% | 15/7/2027 | 97,564 | 0.00% |
| Enbridge, Inc. | CAD50,000 | 5.70% | 9/11/2027 | 36,671 | 0.00% |
| Enbridge, Inc. | \$50,000 | 6.00% | 15/11/2028 | 51,741 | 0.00% |
| Enbridge, Inc. | \$60,000 | 5.30% | 5/4/2029 | 60,623 | 0.00% |
| Enbridge, Inc. | CAD110,000 | 2.99% | 3/10/2029 | 74,035 | 0.00% |
| Enbridge, Inc. | \$125,000 | 3.13% | 15/11/2029 | 114,469 | 0.00% |
| Enbridge, Inc. | \$50,000 | 6.20% | 15/11/2030 | 52,612 | 0.00% |
| Enbridge, Inc. | CAD70,000 | 6.10% | 9/11/2032 | 54,554 | 0.00% |
| Enbridge, Inc. | \$140,000 | 5.70% | 8/3/2033 | 141,566 | 0.01% |
| Enbridge, Inc. | \$60,000 | 2.50% | 1/8/2033 | 48,161 | 0.00% |
| Enbridge, Inc. | \$50,000 | 5.63% | 5/4/2034 | 50,333 | 0.00% |
| Enbridge, Inc. | CAD145,000 | 5.75% | 2/9/2039 | 107,850 | 0.00% |
| Enbridge, Inc. | CAD75,000 | 4.24% | 27/8/2042 | 47,160 | 0.00% |
| Enbridge, Inc. | CAD35,000 | 4.57% | 11/3/2044 | 22,898 | 0.00% |
| Enbridge, Inc. | \$30,000 | 4.50% | 10/6/2044 | 24,676 | 0.00% |
| Enbridge, Inc. | CAD30,000 | 4.87% | 21/11/2044 | 20,299 | 0.00% |
| Enbridge, Inc. | \$110,000 | 5.50% | 1/12/2046 | 104,412 | 0.00% |
| Enbridge, Inc. | \$260,000 | 4.00% | 15/11/2049 | 194,517 | 0.01% |
| Enbridge, Inc. | \$90,000 | 3.40% | 1/8/2051 | 60,284 | 0.00% |
| Enbridge, Inc. | CAD50,000 | 4.10% | 21/9/2051 | 29,844 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Enbridge, Inc. | \$40,000 | 6.70% | 15/11/2053 | 43,433 | 0.00% |
| Enbridge, Inc. | \$60,000 | 5.95% | 5/4/2054 | 59,436 | 0.00% |
| Enbridge, Inc. | \$285,000 | 7.20% | 27/6/2054 | 293,294 | 0.01% |
| Enbridge, Inc. | CAD70,000 | 5.32% | 22/8/2054 | 50,516 | 0.00% |
| Enbridge, Inc. | \$50,000 | 7.38% | 15/3/2055 | 51,909 | 0.00% |
| Energir LP | CAD40,000 | 4.83% | 2/6/2053 | 28,911 | 0.00% |
| Energir, Inc. | CAD135,000 | 2.10% | 16/4/2027 | 91,248 | 0.00% |
| Energir, Inc. | CAD5,000 | 3.53% | 16/5/2047 | 2,969 | 0.00% |
| ENMAX Corp. | CAD20,000 | 3.88% | 18/10/2029 | 13,853 | 0.00% |
| EPCOR Utilities, Inc. | CAD55,000 | 2.41% | 30/6/2031 | 35,173 | 0.00% |
| EPCOR Utilities, Inc. | CAD40,000 | 6.65% | 15/4/2038 | 33,641 | 0.00% |
| EPCOR Utilities, Inc. | CAD40,000 | 5.75% | 24/11/2039 | 31,430 | 0.00% |
| EPCOR Utilities, Inc. | CAD55,000 | 4.55% | 28/2/2042 | 38,216 | 0.00% |
| EPCOR Utilities, Inc. | CAD15,000 | 3.55% | 27/11/2047 | 8,946 | 0.00% |
| EPCOR Utilities, Inc. | CAD25,000 | 3.95% | 26/11/2048 | 15,847 | 0.00% |
| EPCOR Utilities, Inc. | CAD45,000 | 3.11% | 8/7/2049 | 24,654 | 0.00% |
| EPCOR Utilities, Inc. | CAD25,000 | 2.90% | 19/5/2050 | 13,084 | 0.00% |
| EPCOR Utilities, Inc. | CAD15,000 | 3.29% | 28/6/2051 | 8,400 | 0.00% |
| EPCOR Utilities, Inc. | CAD25,000 | 4.73% | 2/9/2052 | 17,845 | 0.00% |
| EPCOR Utilities, Inc. | CAD30,000 | 5.33% | 3/10/2053 | 23,358 | 0.00% |
| Equitable Bank | CAD25,000 | 3.99% | 24/3/2028 | 17,412 | 0.00% |
| Export Development Canada | \$200,000 | 4.38% | 29/6/2026 | 199,882 | 0.01% |
| Export Development Canada | €300,000 | 0.50% | 25/2/2027 | 298,636 | 0.01% |
| Export Development Canada | \$175,000 | 3.00% | 25/5/2027 | 169,573 | 0.01% |
| Export Development Canada | \$190,000 | 3.75% | 7/9/2027 | 187,050 | 0.01% |
| Export Development Canada | \$100,000 | 3.88% | 14/2/2028 | 98,552 | 0.00% |
| Export Development Canada | €500,000 | 2.63% | 18/1/2029 | 520,008 | 0.01% |
| Export Development Canada | \$250,000 | 4.13% | 13/2/2029 | 246,787 | 0.01% |
| Export Development Canada | \$60,000 | 4.75% | 5/6/2034 | 60,301 | 0.00% |
| Fair Hydro Trust | CAD165,000 | 3.36% | 15/5/2033 | 111,063 | 0.00% |
| Fair Hydro Trust | CAD5,000 | 3.52% | 15/5/2038 | 3,254 | 0.00% |
| Fairfax Financial Holdings Ltd. | CAD15,000 | 4.70% | 16/12/2026 | 10,634 | 0.00% |
| Fairfax Financial Holdings Ltd. | CAD25,000 | 4.25% | 6/12/2027 | 17,653 | 0.00% |
| Fairfax Financial Holdings Ltd. | CAD130,000 | 4.23% | 14/6/2029 | 91,759 | 0.00% |
| Fairfax Financial Holdings Ltd. | \$100,000 | 3.38% | 3/3/2031 | 89,220 | 0.00% |
| Fairfax Financial Holdings Ltd. | CAD85,000 | 3.95% | 3/3/2031 | 58,585 | 0.00% |
| Fairfax Financial Holdings Ltd. | \$100,000 | 5.63% | 16/8/2032 | 101,173 | 0.00% |
| Fairfax Financial Holdings Ltd. | \$50,000 | 6.00% | 7/12/2033 | 51,552 | 0.00% |
| Fairfax Financial Holdings Ltd. | CAD75,000 | 4.73% | 22/11/2034 | 52,805 | 0.00% |
| Fairfax Financial Holdings Ltd. | \$75,000 | 6.35% | 22/3/2054 | 77,183 | 0.00% |
| Fairfax Financial Holdings Ltd. | \$50,000 | 6.10% | 15/3/2055 | 49,372 | 0.00% |
| Federation des Caisses Desjardins du Quebec | CAD135,000 | 1.09% | 21/1/2026 | 91,817 | 0.00% |
| Federation des Caisses Desjardins du Quebec | \$250,000 | 1.20% | 14/10/2026 | 235,604 | 0.01% |
| Federation des Caisses Desjardins du Quebec | CAD50,000 | 4.41% | 19/5/2027 | 35,467 | 0.00% |
| Federation des Caisses Desjardins du Quebec | \$300,000 | 4.55% | 23/8/2027 | 296,484 | 0.01% |
| Federation des Caisses Desjardins du Quebec | €100,000 | 0.05% | 26/11/2027 | 96,287 | 0.00% |
| Federation des Caisses Desjardins du Quebec | \$200,000 | 5.70% | 14/3/2028 | 203,836 | 0.01% |
| Federation des Caisses Desjardins du Quebec | \$200,000 | 5.25% | 26/4/2029 | 200,902 | 0.01% |
| Federation des Caisses Desjardins du Quebec | CAD100,000 | 3.80% | 24/9/2029 | 69,581 | 0.00% |
| Federation des Caisses Desjardins du Quebec | CAD295,000 | 5.04% | 23/8/2032 | 211,291 | 0.01% |
| Financement-Quebec | CAD85,000 | 5.25% | 1/6/2034 | 65,486 | 0.00% |
| Finning International, Inc. | CAD50,000 | 5.08% | 13/6/2042 | 34,189 | 0.00% |
| First Capital | CAD15,000 | 3.60% | 6/5/2026 | 10,425 | 0.00% |
| First Capital | CAD20,000 | 3.46% | 22/1/2027 | 13,841 | 0.00% |
| First Capital | CAD15,000 | 3.75% | 12/7/2027 | 10,419 | 0.00% |
| First Capital | CAD190,000 | 3.45% | 1/3/2028 | 130,450 | 0.00% |
| First Nations Finance Authority | CAD10,000 | 3.05% | 1/6/2028 | 6,930 | 0.00% |
| First Nations Finance Authority | CAD50,000 | 4.10% | 1/6/2034 | 35,253 | 0.00% |
| Ford Credit Canada Co. | CAD35,000 | 7.00% | 10/2/2026 | 25,142 | 0.00% |
| Fortis, Inc. | CAD210,000 | 5.68% | 8/11/2033 | 160,138 | 0.01% |
| FortisAlberta, Inc. | CAD10,000 | 4.27% | 22/9/2045 | 6,670 | 0.00% |
| FortisAlberta, Inc. | CAD20,000 | 3.34% | 21/9/2046 | 11,546 | 0.00% |
| FortisAlberta, Inc. | CAD10,000 | 3.67% | 9/9/2047 | 6,067 | 0.00% |
| FortisAlberta, Inc. | CAD5,000 | 3.73% | 18/9/2048 | 3,056 | 0.00% |
| FortisAlberta, Inc. | CAD85,000 | 2.63% | 8/6/2051 | 41,676 | 0.00% |
| FortisBC Energy, Inc. | CAD133,000 | 6.95% | 21/9/2029 | 104,677 | 0.00% |
| FortisBC Energy, Inc. | CAD150,000 | 5.80% | 13/5/2038 | 116,874 | 0.00% |
| FortisBC Energy, Inc. | CAD5,000 | 3.67% | 9/4/2046 | 3,050 | 0.00% |
| FortisBC Energy, Inc. | CAD10,000 | 3.78% | 6/3/2047 | 6,194 | 0.00% |
| FortisBC Energy, Inc. | CAD10,000 | 3.69% | 30/10/2047 | 6,095 | 0.00% |
| FortisBC Energy, Inc. | CAD10,000 | 3.85% | 7/12/2048 | 6,240 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| FortisBC Energy, Inc. | CAD75,000 | 2.54% | 13/7/2050 | 36,412 | 0.00% |
| Gibson Energy, Inc. | CAD5,000 | 2.85% | 14/7/2027 | 3,408 | 0.00% |
| Gibson Energy, Inc. | CAD43,000 | 3.60% | 17/9/2029 | 29,501 | 0.00% |
| Gibson Energy, Inc. | CAD65,000 | 5.75% | 12/7/2033 | 49,085 | 0.00% |
| Gildan Activewear, Inc. | CAD140,000 | 4.36% | 22/11/2029 | 98,836 | 0.00% |
| Granite Holdings LP | CAD150,000 | 6.07% | 12/4/2029 | 112,612 | 0.00% |
| Granite Holdings LP | CAD130,000 | 2.38% | 18/12/2030 | 81,969 | 0.00% |
| Greater Toronto Airports Authority | CAD30,000 | 1.54% | 3/5/2028 | 19,696 | 0.00% |
| Greater Toronto Airports Authority | CAD90,000 | 2.73% | 3/4/2029 | 60,913 | 0.00% |
| Greater Toronto Airports Authority | CAD3,342 | 6.45% | 30/7/2029 | 2,479 | 0.00% |
| Greater Toronto Airports Authority | CAD175,000 | 3.26% | 1/6/2037 | 109,359 | 0.00% |
| Greater Toronto Airports Authority | CAD30,000 | 2.75% | 17/10/2039 | 17,159 | 0.00% |
| Greater Toronto Airports Authority | CAD10,000 | 5.30% | 25/2/2041 | 7,620 | 0.00% |
| Greater Toronto Airports Authority | CAD150,000 | 3.15% | 5/10/2051 | 83,418 | 0.00% |
| Great-West Lifeco Finance Delaware LP | \$50,000 | 4.15% | 3/6/2047 | 39,364 | 0.00% |
| Great-West Lifeco, Inc. | CAD35,000 | 3.34% | 28/2/2028 | 24,251 | 0.00% |
| Great-West Lifeco, Inc. | CAD30,000 | 2.38% | 14/5/2030 | 19,560 | 0.00% |
| Great-West Lifeco, Inc. | CAD10,000 | 6.00% | 16/11/2039 | 7,994 | 0.00% |
| Great-West Lifeco, Inc. | CAD125,000 | 2.98% | 8/7/2050 | 65,721 | 0.00% |
| H&R | CAD105,000 | 2.63% | 19/2/2027 | 71,115 | 0.00% |
| HomeEquity Bank | CAD215,000 | 7.11% | 11/12/2026 | 156,109 | 0.01% |
| Honda Canada Finance, Inc. | CAD30,000 | 1.34% | 17/3/2026 | 20,371 | 0.00% |
| Honda Canada Finance, Inc. | CAD30,000 | 1.71% | 28/9/2026 | 20,282 | 0.00% |
| Honda Canada Finance, Inc. | CAD80,000 | 1.65% | 25/2/2028 | 52,510 | 0.00% |
| Honda Canada Finance, Inc. | CAD120,000 | 4.90% | 21/2/2029 | 87,129 | 0.00% |
| Honda Canada Finance, Inc. | CAD135,000 | 4.90% | 4/6/2029 | 98,084 | 0.00% |
| Hospital for Sick Children | CAD5,000 | 3.42% | 7/12/2057 | 2,785 | 0.00% |
| Hospital Infrastructure Partners NOH Partnership | CAD2,512 | 5.44% | 31/1/2045 | 1,827 | 0.00% |
| Hydro One Ltd. | CAD85,000 | 1.41% | 15/10/2027 | 56,534 | 0.00% |
| Hydro One, Inc. | CAD55,000 | 2.77% | 24/2/2026 | 38,047 | 0.00% |
| Hydro One, Inc. | CAD85,000 | 3.02% | 5/4/2029 | 58,180 | 0.00% |
| Hydro One, Inc. | CAD35,000 | 2.16% | 28/2/2030 | 22,725 | 0.00% |
| Hydro One, Inc. | CAD60,000 | 6.35% | 31/1/2034 | 48,432 | 0.00% |
| Hydro One, Inc. | CAD80,000 | 5.49% | 16/7/2040 | 61,535 | 0.00% |
| Hydro One, Inc. | CAD35,000 | 4.59% | 9/10/2043 | 24,474 | 0.00% |
| Hydro One, Inc. | CAD25,000 | 4.17% | 6/6/2044 | 16,573 | 0.00% |
| Hydro One, Inc. | CAD25,000 | 3.91% | 23/2/2046 | 15,920 | 0.00% |
| Hydro One, Inc. | CAD30,000 | 3.72% | 18/11/2047 | 18,460 | 0.00% |
| Hydro One, Inc. | CAD40,000 | 3.63% | 25/6/2049 | 24,160 | 0.00% |
| Hydro One, Inc. | CAD60,000 | 2.71% | 28/2/2050 | 30,377 | 0.00% |
| Hydro One, Inc. | CAD107,000 | 3.64% | 5/4/2050 | 64,347 | 0.00% |
| Hydro One, Inc. | CAD20,000 | 3.10% | 15/9/2051 | 10,860 | 0.00% |
| Hydro One, Inc. | CAD50,000 | 4.00% | 22/12/2051 | 31,860 | 0.00% |
| Hydro One, Inc. | CAD30,000 | 4.46% | 27/1/2053 | 20,637 | 0.00% |
| Hydro One, Inc. | CAD70,000 | 4.85% | 30/11/2054 | 51,240 | 0.00% |
| Hydro One, Inc. | CAD60,000 | 3.79% | 31/7/2062 | 35,826 | 0.00% |
| Hydro Ottawa Capital Corp. | CAD5,000 | 3.99% | 14/5/2043 | 3,139 | 0.00% |
| Hydro-Quebec | CAD155,000 | 2.00% | 1/9/2028 | 103,572 | 0.00% |
| Hydro-Quebec | CAD440,000 | 3.40% | 1/9/2029 | 308,636 | 0.01% |
| Hydro-Quebec | CAD85,000 | 6.00% | 15/8/2031 | 67,939 | 0.00% |
| Hydro-Quebec | CAD20,000 | 6.50% | 16/1/2035 | 16,839 | 0.00% |
| Hydro-Quebec | CAD345,000 | 6.50% | 15/2/2035 | 291,806 | 0.01% |
| Hydro-Quebec | CAD260,000 | 6.00% | 15/2/2040 | 218,333 | 0.01% |
| Hydro-Quebec | CAD440,000 | 5.00% | 15/2/2045 | 336,404 | 0.01% |
| Hydro-Quebec | CAD425,000 | 5.00% | 15/2/2050 | 330,795 | 0.01% |
| Hydro-Quebec | CAD635,000 | 4.00% | 15/2/2055 | 424,524 | 0.01% |
| Hydro-Quebec | CAD535,000 | 2.10% | 15/2/2060 | 230,794 | 0.01% |
| Hydro-Quebec | CAD675,000 | 4.00% | 15/2/2063 | 453,213 | 0.01% |
| Hyundai Capital Canada, Inc. | CAD40,000 | 2.01% | 12/5/2026 | 27,262 | 0.00% |
| Hyundai Capital Canada, Inc. | CAD55,000 | 3.20% | 16/2/2027 | 37,972 | 0.00% |
| Hyundai Capital Canada, Inc. | CAD35,000 | 5.57% | 8/3/2028 | 25,617 | 0.00% |
| Hyundai Capital Canada, Inc. | CAD120,000 | 4.90% | 31/1/2029 | 86,514 | 0.00% |
| iA Financial Corp., Inc. | CAD15,000 | 3.07% | 24/9/2031 | 10,338 | 0.00% |
| IGM Financial, Inc. | CAD10,000 | 3.44% | 26/1/2027 | 6,944 | 0.00% |
| IGM Financial, Inc. | CAD10,000 | 4.56% | 25/1/2047 | 6,774 | 0.00% |
| IGM Financial, Inc. | CAD75,000 | 4.12% | 9/12/2047 | 47,515 | 0.00% |
| IGM Financial, Inc. | CAD5,000 | 4.17% | 13/7/2048 | 3,192 | 0.00% |
| IGM Financial, Inc. | CAD60,000 | 4.21% | 21/3/2050 | 38,412 | 0.00% |
| Intact Financial Corp. | CAD15,000 | 2.85% | 7/6/2027 | 10,296 | 0.00% |
| Intact Financial Corp. | CAD50,000 | 2.18% | 18/5/2028 | 33,391 | 0.00% |
| Intact Financial Corp. | CAD79,000 | 5.16% | 16/6/2042 | 58,570 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Intact Financial Corp. | CAD25,000 | 5.28% | 14/9/2054 | 19,230 | 0.00% |
| Inter Pipeline Ltd. | CAD7,000 | 3.48% | 16/12/2026 | 4,851 | 0.00% |
| Inter Pipeline Ltd. | CAD140,000 | 4.23% | 1/6/2027 | 98,136 | 0.00% |
| Inter Pipeline Ltd. | CAD45,000 | 5.76% | 17/2/2028 | 32,882 | 0.00% |
| Inter Pipeline Ltd. | CAD50,000 | 5.71% | 29/5/2030 | 36,866 | 0.00% |
| Inter Pipeline Ltd. | CAD150,000 | 3.98% | 25/11/2031 | 100,269 | 0.00% |
| Inter Pipeline Ltd. | CAD50,000 | 5.85% | 18/5/2032 | 36,990 | 0.00% |
| Inter Pipeline Ltd. | CAD130,000 | 6.38% | 17/2/2033 | 99,066 | 0.00% |
| Inter Pipeline Ltd. | CAD25,000 | 4.64% | 30/5/2044 | 15,464 | 0.00% |
| Inter Pipeline Ltd. | CAD15,000 | 5.09% | 27/11/2051 | 9,797 | 0.00% |
| Keyera Corp. | CAD4,000 | 3.93% | 21/6/2028 | 2,799 | 0.00% |
| Keyera Corp. | CAD35,000 | 3.96% | 29/5/2030 | 24,283 | 0.00% |
| Keyera Corp. | CAD20,000 | 5.02% | 28/3/2032 | 14,544 | 0.00% |
| Keyera Corp. | CAD35,000 | 5.66% | 4/1/2054 | 26,041 | 0.00% |
| Kinross Gold Corp. | \$50,000 | 6.25% | 15/7/2033 | 51,881 | 0.00% |
| Labrador-Island Link Funding Trust | CAD30,000 | 3.76% | 1/6/2033 | 21,036 | 0.00% |
| Labrador-Island Link Funding Trust | CAD100,000 | 3.86% | 1/12/2045 | 66,558 | 0.00% |
| Labrador-Island Link Funding Trust | CAD10,000 | 3.85% | 1/12/2053 | 6,638 | 0.00% |
| Liberty Utilities Finance GP 1 | \$35,000 | 2.05% | 15/9/2030 | 29,320 | 0.00% |
| Loblaw Cos Ltd. | CAD15,000 | 4.49% | 11/12/2028 | 10,776 | 0.00% |
| Loblaw Cos Ltd. | CAD5,000 | 6.50% | 22/1/2029 | 3,792 | 0.00% |
| Loblaw Cos Ltd. | CAD135,000 | 2.28% | 7/5/2030 | 87,599 | 0.00% |
| Loblaw Cos Ltd. | CAD5,000 | 5.90% | 18/1/2036 | 3,844 | 0.00% |
| Loblaw Cos Ltd. | CAD150,000 | 5.34% | 13/9/2052 | 111,043 | 0.00% |
| Lower Mattagami Energy LP | CAD150,000 | 5.14% | 18/5/2041 | 111,977 | 0.00% |
| Lower Mattagami Energy LP | CAD5,000 | 4.94% | 21/9/2043 | 3,671 | 0.00% |
| Lower Mattagami Energy LP | CAD10,000 | 4.18% | 23/2/2046 | 6,628 | 0.00% |
| Magna International, Inc. | \$100,000 | 5.05% | 14/3/2029 | 100,433 | 0.00% |
| Magna International, Inc. | \$100,000 | 2.45% | 15/6/2030 | 87,853 | 0.00% |
| Magna International, Inc. | CAD90,000 | 4.95% | 31/1/2031 | 65,211 | 0.00% |
| Manulife Bank of Canada | CAD50,000 | 3.99% | 22/2/2028 | 35,209 | 0.00% |
| Manulife Bank of Canada | CAD135,000 | 4.55% | 8/3/2029 | 96,910 | 0.00% |
| Manulife Finance Delaware LP | CAD5,000 | 5.06% | 15/12/2041 | 3,594 | 0.00% |
| Manulife Financial Corp. | \$30,000 | 4.15% | 4/3/2026 | 29,828 | 0.00% |
| Manulife Financial Corp. | \$50,000 | 4.06% | 24/2/2032 | 48,793 | 0.00% |
| Manulife Financial Corp. | CAD195,000 | 2.82% | 13/5/2035 | 128,222 | 0.00% |
| Manulife Financial Corp. | \$50,000 | 5.38% | 4/3/2046 | 48,755 | 0.00% |
| Maritime Link Financing Trust | CAD68,923 | 3.50% | 1/12/2052 | 45,090 | 0.00% |
| Metro, Inc. | CAD455,000 | 3.39% | 6/12/2027 | 315,810 | 0.01% |
| Metro, Inc. | CAD10,000 | 5.97% | 15/10/2035 | 7,862 | 0.00% |
| Metro, Inc. | CAD45,000 | 5.03% | 1/12/2044 | 31,823 | 0.00% |
| Metro, Inc. | CAD10,000 | 4.27% | 4/12/2047 | 6,357 | 0.00% |
| Metro, Inc. | CAD10,000 | 3.41% | 28/2/2050 | 5,471 | 0.00% |
| Municipal Finance Authority of British Columbia | CAD15,000 | 2.50% | 19/4/2026 | 10,359 | 0.00% |
| Municipal Finance Authority of British Columbia | CAD285,000 | 3.35% | 1/6/2027 | 199,498 | 0.01% |
| Municipal Finance Authority of British Columbia | CAD15,000 | 4.95% | 1/12/2027 | 10,965 | 0.00% |
| Municipal Finance Authority of British Columbia | CAD40,000 | 3.05% | 23/10/2028 | 27,698 | 0.00% |
| Municipal Finance Authority of British Columbia | CAD130,000 | 2.55% | 9/10/2029 | 87,686 | 0.00% |
| Municipal Finance Authority of British Columbia | CAD85,000 | 2.30% | 15/4/2031 | 55,387 | 0.00% |
| Municipal Finance Authority of British Columbia | CAD150,000 | 4.05% | 3/12/2033 | 106,594 | 0.00% |
| Municipal Finance Authority of British Columbia | CAD70,000 | 2.50% | 27/9/2041 | 38,406 | 0.00% |
| Muskat Falls/Labrador Transmission Assets Funding Trust | CAD5,000 | 3.83% | 1/6/2037 | 3,445 | 0.00% |
| Muskat Falls/Labrador Transmission Assets Funding Trust | CAD160,000 | 3.86% | 1/12/2048 | 106,390 | 0.00% |
| National Bank of Canada | CAD115,000 | 1.53% | 15/6/2026 | 78,007 | 0.00% |
| National Bank of Canada | CAD550,000 | 2.24% | 4/11/2026 | 374,548 | 0.01% |
| National Bank of Canada | CAD60,000 | 3.64% | 7/10/2027 | 41,803 | 0.00% |
| National Bank of Canada | \$500,000 | 5.60% | 18/12/2028 | 509,629 | 0.01% |
| National Bank of Canada | CAD120,000 | 5.02% | 1/2/2029 | 87,597 | 0.00% |
| National Bank of Canada | CAD120,000 | 5.28% | 15/2/2034 | 87,122 | 0.00% |
| NAV Canada | CAD70,000 | 2.06% | 29/5/2030 | 45,016 | 0.00% |
| NAV Canada | CAD5,000 | 3.53% | 23/2/2046 | 3,048 | 0.00% |
| NAV Canada | CAD20,000 | 3.21% | 29/9/2050 | 11,326 | 0.00% |
| NAV Canada | CAD40,000 | 2.92% | 29/9/2051 | 21,326 | 0.00% |
| Newfoundland & Labrador Hydro | CAD75,000 | 6.65% | 27/8/2031 | 61,508 | 0.00% |
| Newfoundland & Labrador Hydro | CAD67,000 | 3.60% | 1/12/2045 | 40,997 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD35,000 | 3.20% | 24/4/2026 | 24,277 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD5,000 | 2.80% | 1/6/2027 | 3,426 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD34,000 | 4.25% | 1/6/2029 | 24,204 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD110,000 | 2.80% | 1/6/2031 | 71,841 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD20,000 | 4.15% | 1/6/2033 | 13,934 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD75,000 | 4.85% | 1/6/2034 | 54,591 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD10,000 | 3.65% | 1/6/2035 | 6,566 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD30,000 | 4.75% | 1/6/2037 | 21,485 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD215,000 | 4.35% | 10/1/2039 | 146,847 | 0.01% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD20,000 | 3.70% | 23/2/2043 | 12,260 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD50,000 | 4.05% | 22/7/2044 | 32,008 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD35,000 | 3.75% | 1/6/2051 | 20,965 | 0.00% |
| North West Redwater Partnership/NWR Financing Co., Ltd. | CAD30,000 | 5.08% | 1/6/2054 | 22,200 | 0.00% |
| Northern Courier Pipeline LP | CAD18,268 | 3.37% | 30/6/2042 | 11,686 | 0.00% |
| Northwestern Hydro Acquisition Co. III LP | CAD20,000 | 3.94% | 31/12/2038 | 12,122 | 0.00% |
| Nouvelle Autoroute 30 Financement, Inc. | CAD4,968 | 4.11% | 31/3/2042 | 3,147 | 0.00% |
| Nouvelle Autoroute 30 Financement, Inc. | CAD69,322 | 4.12% | 30/6/2042 | 43,878 | 0.00% |
| Nova Scotia Power, Inc. | CAD15,000 | 5.61% | 15/6/2040 | 11,181 | 0.00% |
| Nova Scotia Power, Inc. | CAD5,000 | 4.15% | 6/3/2042 | 3,161 | 0.00% |
| Nova Scotia Power, Inc. | CAD45,000 | 4.50% | 20/7/2043 | 29,533 | 0.00% |
| Nova Scotia Power, Inc. | CAD85,000 | 3.61% | 1/5/2045 | 48,906 | 0.00% |
| Nova Scotia Power, Inc. | CAD20,000 | 3.57% | 5/4/2049 | 11,217 | 0.00% |
| Nova Scotia Power, Inc. | CAD15,000 | 3.31% | 25/4/2050 | 7,971 | 0.00% |
| Nutrien Ltd. | \$500,000 | 5.20% | 21/6/2027 | 505,325 | 0.01% |
| Nutrien Ltd. | \$175,000 | 4.90% | 27/3/2028 | 174,970 | 0.01% |
| Nutrien Ltd. | \$75,000 | 4.20% | 1/4/2029 | 72,755 | 0.00% |
| Nutrien Ltd. | \$150,000 | 5.40% | 21/6/2034 | 149,126 | 0.01% |
| Nutrien Ltd. | \$325,000 | 4.13% | 15/3/2035 | 288,070 | 0.01% |
| Nutrien Ltd. | \$205,000 | 5.88% | 1/12/2036 | 208,479 | 0.01% |
| Nutrien Ltd. | \$225,000 | 5.80% | 27/3/2053 | 221,297 | 0.01% |
| OMERS Finance Trust | \$250,000 | 1.10% | 26/3/2026 | 239,807 | 0.01% |
| OMERS Finance Trust | CAD250,000 | 1.55% | 21/4/2027 | 167,642 | 0.01% |
| OMERS Finance Trust | \$250,000 | 4.00% | 20/4/2028 | 245,452 | 0.01% |
| OMERS Finance Trust | €512,000 | 3.13% | 25/1/2029 | 538,715 | 0.01% |
| OMERS Finance Trust | CAD60,000 | 2.60% | 14/5/2029 | 40,521 | 0.00% |
| OMERS Realty Corp. | CAD235,000 | 3.24% | 4/10/2027 | 162,715 | 0.01% |
| OMERS Realty Corp. | CAD300,000 | 5.38% | 14/11/2028 | 221,281 | 0.01% |
| OMERS Realty Corp. | CAD50,000 | 4.54% | 9/4/2029 | 35,890 | 0.00% |
| Ontario Electricity Financial Corp. | CAD55,000 | 8.25% | 22/6/2026 | 41,064 | 0.00% |
| Ontario Infrastructure & Lands Corp. | CAD5,000 | 4.70% | 1/6/2037 | 3,617 | 0.00% |
| Ontario Power Generation, Inc. | CAD180,000 | 2.98% | 13/9/2029 | 121,795 | 0.00% |
| Ontario Power Generation, Inc. | CAD75,000 | 3.22% | 8/4/2030 | 50,893 | 0.00% |
| Ontario Power Generation, Inc. | CAD10,000 | 3.84% | 22/6/2048 | 6,163 | 0.00% |
| Ontario Power Generation, Inc. | CAD40,000 | 3.65% | 13/9/2050 | 23,709 | 0.00% |
| Ontario Power Generation, Inc. | CAD45,000 | 2.95% | 21/2/2051 | 23,327 | 0.00% |
| Ontario Power Generation, Inc. | CAD70,000 | 4.99% | 28/6/2054 | 51,342 | 0.00% |
| Ontario Teachers' Cadillac Fairview Properties Trust | \$200,000 | 3.88% | 20/3/2027 | 195,075 | 0.01% |
| Ontario Teachers' Finance Trust | £200,000 | 1.13% | 15/5/2026 | 239,090 | 0.01% |
| Ontario Teachers' Finance Trust | €490,000 | 0.10% | 19/5/2028 | 465,908 | 0.01% |
| Ontario Teachers' Finance Trust | \$400,000 | 4.63% | 10/4/2029 | 398,714 | 0.01% |
| Ontario Teachers' Finance Trust | CAD315,000 | 4.15% | 1/11/2029 | 227,329 | 0.01% |
| Ontario Teachers' Finance Trust | \$250,000 | 1.25% | 27/9/2030 | 205,838 | 0.01% |
| Ontario Teachers' Finance Trust | €100,000 | 0.95% | 24/11/2051 | 59,024 | 0.00% |
| OPB Finance Trust | CAD15,000 | 2.95% | 2/2/2026 | 10,412 | 0.00% |
| OPB Finance Trust | CAD295,000 | 2.98% | 25/1/2027 | 203,884 | 0.01% |
| OPB Finance Trust | CAD30,000 | 3.89% | 4/7/2042 | 19,455 | 0.00% |
| Ottawa MacDonald-Cartier International Airport Authority | CAD4,419 | 3.93% | 9/6/2045 | 2,807 | 0.00% |
| Pembina Pipeline Corp. | CAD35,000 | 3.71% | 11/8/2026 | 24,394 | 0.00% |
| Pembina Pipeline Corp. | CAD150,000 | 4.24% | 15/6/2027 | 105,689 | 0.00% |
| Pembina Pipeline Corp. | CAD155,000 | 4.02% | 27/3/2028 | 108,903 | 0.00% |
| Pembina Pipeline Corp. | CAD40,000 | 3.62% | 3/4/2029 | 27,654 | 0.00% |
| Pembina Pipeline Corp. | CAD20,000 | 3.31% | 1/2/2030 | 13,541 | 0.00% |
| Pembina Pipeline Corp. | CAD125,000 | 5.02% | 12/1/2032 | 91,064 | 0.00% |
| Pembina Pipeline Corp. | CAD95,000 | 5.21% | 12/1/2034 | 69,745 | 0.00% |
| Pembina Pipeline Corp. | CAD20,000 | 4.75% | 30/4/2043 | 13,231 | 0.00% |
| Pembina Pipeline Corp. | CAD27,000 | 4.81% | 25/3/2044 | 17,928 | 0.00% |
| Pembina Pipeline Corp. | CAD30,000 | 4.74% | 21/1/2047 | 19,654 | 0.00% |
| Pembina Pipeline Corp. | CAD75,000 | 4.75% | 26/3/2048 | 49,116 | 0.00% |
| Pembina Pipeline Corp. | CAD40,000 | 4.54% | 3/4/2049 | 25,370 | 0.00% |
| Pembina Pipeline Corp. | CAD70,000 | 4.67% | 28/5/2050 | 45,176 | 0.00% |
| Pembina Pipeline Corp. | CAD35,000 | 4.49% | 10/12/2051 | 21,907 | 0.00% |
| Pembina Pipeline Corp. | CAD45,000 | 5.67% | 12/1/2054 | 33,575 | 0.00% |
| Power Corp. of Canada | CAD25,000 | 4.46% | 27/7/2048 | 16,738 | 0.00% |
| Province of Alberta Canada | €100,000 | 0.63% | 16/1/2026 | 101,619 | 0.00% |
| Province of Alberta Canada | CAD235,000 | 2.20% | 1/6/2026 | 161,652 | 0.01% |
| Province of Alberta Canada | CAD390,000 | 2.55% | 1/6/2027 | 268,265 | 0.01% |
| Province of Alberta Canada | \$125,000 | 3.30% | 15/3/2028 | 120,600 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Province of Alberta Canada | \$101,000 | 4.50% | 26/6/2029 | 100,516 | 0.00% |
| Province of Alberta Canada | CAD255,000 | 2.90% | 20/9/2029 | 175,274 | 0.01% |
| Province of Alberta Canada | \$350,000 | 1.30% | 22/7/2030 | 292,368 | 0.01% |
| Province of Alberta Canada | CAD225,000 | 1.65% | 1/6/2031 | 140,953 | 0.00% |
| Province of Alberta Canada | CAD95,000 | 3.50% | 1/6/2031 | 66,507 | 0.00% |
| Province of Alberta Canada | CAD150,000 | 4.15% | 1/6/2033 | 108,031 | 0.00% |
| Province of Alberta Canada | CAD100,000 | 3.90% | 1/12/2033 | 70,523 | 0.00% |
| Province of Alberta Canada | \$100,000 | 4.50% | 24/1/2034 | 96,727 | 0.00% |
| Province of Alberta Canada | €674,000 | 3.13% | 16/10/2034 | 707,215 | 0.02% |
| Province of Alberta Canada | CAD70,000 | 3.95% | 1/6/2035 | 49,041 | 0.00% |
| Province of Alberta Canada | CAD200,000 | 4.50% | 1/12/2040 | 145,078 | 0.01% |
| Province of Alberta Canada | CAD264,000 | 3.45% | 1/12/2043 | 165,433 | 0.01% |
| Province of Alberta Canada | CAD425,000 | 3.30% | 1/12/2046 | 256,479 | 0.01% |
| Province of Alberta Canada | CAD435,000 | 3.05% | 1/12/2048 | 248,877 | 0.01% |
| Province of Alberta Canada | CAD670,000 | 3.10% | 1/6/2050 | 385,979 | 0.01% |
| Province of Alberta Canada | CAD265,000 | 2.95% | 1/6/2052 | 147,589 | 0.01% |
| Province of Alberta Canada | CAD200,000 | 4.45% | 1/12/2054 | 145,498 | 0.01% |
| Province of British Columbia Canada | \$500,000 | 2.25% | 2/6/2026 | 485,029 | 0.01% |
| Province of British Columbia Canada | CAD85,000 | 2.30% | 18/6/2026 | 58,539 | 0.00% |
| Province of British Columbia Canada | \$100,000 | 0.90% | 20/7/2026 | 94,759 | 0.00% |
| Province of British Columbia Canada | CAD215,000 | 2.55% | 18/6/2027 | 147,872 | 0.01% |
| Province of British Columbia Canada | \$100,000 | 4.80% | 15/11/2028 | 101,069 | 0.00% |
| Province of British Columbia Canada | CAD85,000 | 2.95% | 18/12/2028 | 58,751 | 0.00% |
| Province of British Columbia Canada | \$300,000 | 4.90% | 24/4/2029 | 303,189 | 0.01% |
| Province of British Columbia Canada | CAD570,000 | 5.70% | 18/6/2029 | 437,871 | 0.01% |
| Province of British Columbia Canada | CAD270,000 | 2.20% | 18/6/2030 | 177,733 | 0.01% |
| Province of British Columbia Canada | CAD410,000 | 1.55% | 18/6/2031 | 254,692 | 0.01% |
| Province of British Columbia Canada | CAD350,000 | 3.20% | 18/6/2032 | 237,643 | 0.01% |
| Province of British Columbia Canada | CAD325,000 | 3.55% | 18/6/2033 | 223,693 | 0.01% |
| Province of British Columbia Canada | \$100,000 | 4.20% | 6/7/2033 | 95,106 | 0.00% |
| Province of British Columbia Canada | \$243,000 | 4.75% | 12/6/2034 | 239,285 | 0.01% |
| Province of British Columbia Canada | CAD630,000 | 4.15% | 18/6/2034 | 449,734 | 0.01% |
| Province of British Columbia Canada | €100,000 | 3.00% | 24/7/2034 | 103,529 | 0.00% |
| Province of British Columbia Canada | CAD100,000 | 5.40% | 18/6/2035 | 78,377 | 0.00% |
| Province of British Columbia Canada | CAD90,000 | 4.70% | 18/6/2037 | 66,663 | 0.00% |
| Province of British Columbia Canada | CAD170,000 | 4.95% | 18/6/2040 | 129,131 | 0.00% |
| Province of British Columbia Canada | CAD295,000 | 4.30% | 18/6/2042 | 207,297 | 0.01% |
| Province of British Columbia Canada | CAD340,000 | 3.20% | 18/6/2044 | 203,836 | 0.01% |
| Province of British Columbia Canada | CAD330,000 | 2.80% | 18/6/2048 | 180,195 | 0.01% |
| Province of British Columbia Canada | CAD20,000 | 4.90% | 18/6/2048 | 15,213 | 0.00% |
| Province of British Columbia Canada | CAD470,000 | 2.95% | 18/6/2050 | 261,574 | 0.01% |
| Province of British Columbia Canada | CAD330,000 | 2.75% | 18/6/2052 | 175,411 | 0.01% |
| Province of British Columbia Canada | CAD320,000 | 4.25% | 18/12/2053 | 223,975 | 0.01% |
| Province of British Columbia Canada | CAD240,000 | 4.45% | 18/12/2055 | 173,775 | 0.01% |
| Province of Manitoba Canada | CAD230,000 | 2.55% | 2/6/2026 | 158,940 | 0.01% |
| Province of Manitoba Canada | CAD25,000 | 2.60% | 2/6/2027 | 17,211 | 0.00% |
| Province of Manitoba Canada | CAD90,000 | 3.00% | 2/6/2028 | 62,405 | 0.00% |
| Province of Manitoba Canada | CAD55,000 | 2.75% | 2/6/2029 | 37,587 | 0.00% |
| Province of Manitoba Canada | CAD20,000 | 3.25% | 5/9/2029 | 13,928 | 0.00% |
| Province of Manitoba Canada | CAD200,000 | 2.05% | 2/6/2030 | 130,548 | 0.00% |
| Province of Manitoba Canada | CAD5,000 | 6.30% | 5/3/2031 | 4,028 | 0.00% |
| Province of Manitoba Canada | CAD185,000 | 2.05% | 2/6/2031 | 118,544 | 0.00% |
| Province of Manitoba Canada | CAD150,000 | 3.90% | 2/12/2032 | 106,293 | 0.00% |
| Province of Manitoba Canada | CAD100,000 | 3.80% | 2/6/2033 | 69,979 | 0.00% |
| Province of Manitoba Canada | \$75,000 | 4.30% | 27/7/2033 | 71,730 | 0.00% |
| Province of Manitoba Canada | \$55,000 | 4.90% | 31/5/2034 | 54,770 | 0.00% |
| Province of Manitoba Canada | CAD10,000 | 4.65% | 5/3/2040 | 7,277 | 0.00% |
| Province of Manitoba Canada | CAD30,000 | 4.10% | 5/3/2041 | 20,439 | 0.00% |
| Province of Manitoba Canada | CAD90,000 | 4.40% | 5/3/2042 | 63,546 | 0.00% |
| Province of Manitoba Canada | CAD35,000 | 3.35% | 5/3/2043 | 21,396 | 0.00% |
| Province of Manitoba Canada | CAD165,000 | 4.05% | 5/9/2045 | 110,427 | 0.00% |
| Province of Manitoba Canada | CAD125,000 | 2.85% | 5/9/2046 | 68,999 | 0.00% |
| Province of Manitoba Canada | CAD165,000 | 3.40% | 5/9/2048 | 99,063 | 0.00% |
| Province of Manitoba Canada | CAD170,000 | 3.20% | 5/3/2050 | 98,253 | 0.00% |
| Province of Manitoba Canada | CAD20,000 | 4.70% | 5/3/2050 | 14,736 | 0.00% |
| Province of Manitoba Canada | CAD260,000 | 2.05% | 5/9/2052 | 115,894 | 0.00% |
| Province of Manitoba Canada | CAD165,000 | 3.15% | 5/9/2052 | 93,869 | 0.00% |
| Province of Manitoba Canada | CAD135,000 | 3.80% | 5/9/2053 | 86,432 | 0.00% |
| Province of Manitoba Canada | CAD150,000 | 4.40% | 5/9/2055 | 106,373 | 0.00% |
| Province of New Brunswick Canada | CAD35,000 | 2.60% | 14/8/2026 | 24,183 | 0.00% |
| Province of New Brunswick Canada | CAD115,000 | 2.35% | 14/8/2027 | 78,578 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Province of New Brunswick Canada | CAD145,000 | 3.10% | 14/8/2028 | 100,802 | 0.00% |
| Province of New Brunswick Canada | CAD100,000 | 2.55% | 14/8/2031 | 65,902 | 0.00% |
| Province of New Brunswick Canada | CAD50,000 | 3.95% | 14/8/2032 | 35,587 | 0.00% |
| Province of New Brunswick Canada | CAD195,000 | 5.50% | 27/1/2034 | 152,989 | 0.01% |
| Province of New Brunswick Canada | CAD195,000 | 4.05% | 14/8/2034 | 137,957 | 0.00% |
| Province of New Brunswick Canada | CAD65,000 | 4.55% | 26/3/2037 | 47,299 | 0.00% |
| Province of New Brunswick Canada | CAD145,000 | 4.80% | 3/6/2041 | 107,239 | 0.00% |
| Province of New Brunswick Canada | CAD150,000 | 3.55% | 3/6/2043 | 94,438 | 0.00% |
| Province of New Brunswick Canada | CAD70,000 | 3.80% | 14/8/2045 | 45,281 | 0.00% |
| Province of New Brunswick Canada | CAD65,000 | 3.10% | 14/8/2048 | 37,119 | 0.00% |
| Province of New Brunswick Canada | CAD140,000 | 3.05% | 14/8/2050 | 78,768 | 0.00% |
| Province of New Brunswick Canada | CAD55,000 | 2.90% | 14/8/2052 | 29,859 | 0.00% |
| Province of New Brunswick Canada | CAD30,000 | 5.00% | 14/8/2054 | 23,475 | 0.00% |
| Province of New Brunswick Canada | CAD35,000 | 3.55% | 3/6/2055 | 21,194 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD165,000 | 3.00% | 2/6/2026 | 114,688 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD35,000 | 2.85% | 2/6/2028 | 24,106 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD112,000 | 2.85% | 2/6/2029 | 76,632 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD160,000 | 1.75% | 2/6/2030 | 102,376 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD110,000 | 2.05% | 2/6/2031 | 70,172 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD50,000 | 4.15% | 2/6/2033 | 35,674 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD100,000 | 4.50% | 17/4/2037 | 71,348 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD25,000 | 4.65% | 17/10/2040 | 17,915 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD150,000 | 3.30% | 17/10/2046 | 87,479 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD170,000 | 3.70% | 17/10/2048 | 105,138 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD155,000 | 2.65% | 17/10/2050 | 78,396 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD35,000 | 3.15% | 2/12/2052 | 19,449 | 0.00% |
| Province of Newfoundland & Labrador Canada | CAD125,000 | 4.10% | 17/10/2054 | 82,138 | 0.00% |
| Province of Nova Scotia Canada | CAD75,000 | 2.10% | 1/6/2027 | 51,035 | 0.00% |
| Province of Nova Scotia Canada | CAD215,000 | 2.00% | 1/9/2030 | 139,536 | 0.00% |
| Province of Nova Scotia Canada | CAD120,000 | 2.40% | 1/12/2031 | 77,831 | 0.00% |
| Province of Nova Scotia Canada | CAD100,000 | 4.05% | 1/6/2033 | 71,191 | 0.00% |
| Province of Nova Scotia Canada | CAD70,000 | 4.90% | 1/6/2035 | 52,663 | 0.00% |
| Province of Nova Scotia Canada | CAD45,000 | 4.50% | 1/6/2037 | 32,606 | 0.00% |
| Province of Nova Scotia Canada | CAD55,000 | 4.70% | 1/6/2041 | 40,223 | 0.00% |
| Province of Nova Scotia Canada | CAD110,000 | 4.40% | 1/6/2042 | 77,691 | 0.00% |
| Province of Nova Scotia Canada | CAD65,000 | 3.45% | 1/6/2045 | 39,901 | 0.00% |
| Province of Nova Scotia Canada | CAD215,000 | 3.15% | 1/12/2051 | 122,904 | 0.00% |
| Province of Nova Scotia Canada | CAD190,000 | 3.50% | 2/6/2062 | 113,266 | 0.00% |
| Province of Ontario Canada | \$200,000 | 0.63% | 21/1/2026 | 192,016 | 0.01% |
| Province of Ontario Canada | \$25,000 | 2.50% | 27/4/2026 | 24,369 | 0.00% |
| Province of Ontario Canada | CAD400,000 | 2.40% | 2/6/2026 | 275,916 | 0.01% |
| Province of Ontario Canada | \$150,000 | 2.30% | 15/6/2026 | 145,471 | 0.01% |
| Province of Ontario Canada | £500,000 | 0.25% | 15/12/2026 | 575,900 | 0.02% |
| Province of Ontario Canada | CAD375,000 | 1.85% | 1/2/2027 | 254,728 | 0.01% |
| Province of Ontario Canada | \$490,000 | 3.10% | 19/5/2027 | 474,985 | 0.01% |
| Province of Ontario Canada | \$100,000 | 1.05% | 21/5/2027 | 92,343 | 0.00% |
| Province of Ontario Canada | CAD1,205,000 | 2.60% | 2/6/2027 | 829,863 | 0.02% |
| Province of Ontario Canada | CAD300,000 | 7.60% | 2/6/2027 | 230,673 | 0.01% |
| Province of Ontario Canada | CAD100,000 | 1.05% | 8/9/2027 | 66,028 | 0.00% |
| Province of Ontario Canada | CAD250,000 | 3.60% | 8/3/2028 | 176,664 | 0.01% |
| Province of Ontario Canada | CAD595,000 | 2.90% | 2/6/2028 | 411,497 | 0.01% |
| Province of Ontario Canada | CAD335,000 | 3.40% | 8/9/2028 | 235,338 | 0.01% |
| Province of Ontario Canada | \$150,000 | 4.20% | 18/1/2029 | 147,755 | 0.01% |
| Province of Ontario Canada | CAD220,000 | 6.50% | 8/3/2029 | 172,877 | 0.01% |
| Province of Ontario Canada | CAD840,000 | 2.70% | 2/6/2029 | 573,312 | 0.02% |
| Province of Ontario Canada | \$225,000 | 3.70% | 17/9/2029 | 216,369 | 0.01% |
| Province of Ontario Canada | \$60,000 | 2.00% | 2/10/2029 | 53,385 | 0.00% |
| Province of Ontario Canada | CAD340,000 | 1.55% | 1/11/2029 | 219,311 | 0.01% |
| Province of Ontario Canada | CAD870,000 | 2.05% | 2/6/2030 | 568,750 | 0.01% |
| Province of Ontario Canada | €300,000 | 0.01% | 25/11/2030 | 264,095 | 0.01% |
| Province of Ontario Canada | CAD590,000 | 1.35% | 2/12/2030 | 367,067 | 0.01% |
| Province of Ontario Canada | \$100,000 | 1.60% | 25/2/2031 | 83,368 | 0.00% |
| Province of Ontario Canada | CAD530,000 | 2.15% | 2/6/2031 | 342,491 | 0.01% |
| Province of Ontario Canada | CAD600,000 | 2.25% | 2/12/2031 | 386,330 | 0.01% |
| Province of Ontario Canada | \$500,000 | 2.13% | 21/1/2032 | 421,020 | 0.01% |
| Province of Ontario Canada | CAD375,000 | 4.05% | 2/2/2032 | 270,047 | 0.01% |
| Province of Ontario Canada | CAD850,000 | 3.75% | 2/6/2032 | 599,051 | 0.02% |
| Province of Ontario Canada | CAD275,000 | 4.10% | 4/3/2033 | 197,415 | 0.01% |
| Province of Ontario Canada | CAD525,000 | 5.85% | 8/3/2033 | 420,547 | 0.01% |
| Province of Ontario Canada | CAD1,140,000 | 3.65% | 2/6/2033 | 791,821 | 0.02% |
| Province of Ontario Canada | \$128,000 | 5.05% | 24/4/2034 | 128,928 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Province of Ontario Canada | CAD965,000 | 4.15% | 2/6/2034 | 690,188 | 0.02% |
| Province of Ontario Canada | CAD225,000 | 3.80% | 2/12/2034 | 156,056 | 0.01% |
| Province of Ontario Canada | CAD540,000 | 5.60% | 2/6/2035 | 430,687 | 0.01% |
| Province of Ontario Canada | CAD630,000 | 4.70% | 2/6/2037 | 468,385 | 0.01% |
| Province of Ontario Canada | CAD725,000 | 4.60% | 2/6/2039 | 531,614 | 0.01% |
| Province of Ontario Canada | CAD120,000 | 5.70% | 2/12/2039 | 97,176 | 0.00% |
| Province of Ontario Canada | CAD885,000 | 4.65% | 2/6/2041 | 651,239 | 0.02% |
| Province of Ontario Canada | CAD1,005,000 | 3.50% | 2/6/2043 | 637,060 | 0.02% |
| Province of Ontario Canada | CAD1,130,000 | 3.45% | 2/6/2045 | 705,004 | 0.02% |
| Province of Ontario Canada | CAD1,152,000 | 2.90% | 2/12/2046 | 651,904 | 0.02% |
| Province of Ontario Canada | CAD1,000,000 | 2.80% | 2/6/2048 | 550,729 | 0.01% |
| Province of Ontario Canada | CAD1,045,000 | 2.90% | 2/6/2049 | 582,690 | 0.02% |
| Province of Ontario Canada | CAD1,005,000 | 2.65% | 2/12/2050 | 531,204 | 0.01% |
| Province of Ontario Canada | CAD1,045,000 | 1.90% | 2/12/2051 | 463,642 | 0.01% |
| Province of Ontario Canada | CAD640,000 | 2.55% | 2/12/2052 | 327,909 | 0.01% |
| Province of Ontario Canada | CAD970,000 | 3.75% | 2/12/2053 | 629,093 | 0.02% |
| Province of Ontario Canada | CAD155,000 | 4.10% | 7/10/2054 | 106,688 | 0.00% |
| Province of Ontario Canada | CAD985,000 | 4.15% | 2/12/2054 | 683,532 | 0.02% |
| Province of Ontario Canada | CAD715,000 | 4.60% | 2/12/2055 | 534,792 | 0.01% |
| Province of Prince Edward Island Canada | CAD65,000 | 4.05% | 2/6/2034 | 45,637 | 0.00% |
| Province of Prince Edward Island Canada | CAD45,000 | 4.60% | 19/5/2041 | 32,172 | 0.00% |
| Province of Prince Edward Island Canada | CAD25,000 | 2.65% | 1/12/2051 | 12,710 | 0.00% |
| Province of Prince Edward Island Canada | CAD45,000 | 3.60% | 17/1/2053 | 27,369 | 0.00% |
| Province of Quebec Canada | \$150,000 | 2.50% | 20/4/2026 | 146,213 | 0.01% |
| Province of Quebec Canada | CAD1,290,000 | 2.50% | 1/9/2026 | 889,798 | 0.02% |
| Province of Quebec Canada | \$25,000 | 2.75% | 12/4/2027 | 24,069 | 0.00% |
| Province of Quebec Canada | CAD275,000 | 2.75% | 1/9/2027 | 189,848 | 0.01% |
| Province of Quebec Canada | CAD905,000 | 2.75% | 1/9/2028 | 621,553 | 0.02% |
| Province of Quebec Canada | \$220,000 | 4.50% | 3/4/2029 | 219,000 | 0.01% |
| Province of Quebec Canada | CAD360,000 | 2.30% | 1/9/2029 | 241,171 | 0.01% |
| Province of Quebec Canada | \$75,000 | 7.50% | 15/9/2029 | 83,879 | 0.00% |
| Province of Quebec Canada | €100,000 | 0.00% | 15/10/2029 | 91,211 | 0.00% |
| Province of Quebec Canada | CAD585,000 | 1.90% | 1/9/2030 | 377,741 | 0.01% |
| Province of Quebec Canada | \$300,000 | 1.90% | 21/4/2031 | 253,729 | 0.01% |
| Province of Quebec Canada | €200,000 | 0.25% | 5/5/2031 | 176,518 | 0.01% |
| Province of Quebec Canada | CAD685,000 | 1.50% | 1/9/2031 | 422,246 | 0.01% |
| Province of Quebec Canada | €300,000 | 0.50% | 25/1/2032 | 263,947 | 0.01% |
| Province of Quebec Canada | CAD150,000 | 3.65% | 20/5/2032 | 105,269 | 0.00% |
| Province of Quebec Canada | CAD230,000 | 6.25% | 1/6/2032 | 187,298 | 0.01% |
| Province of Quebec Canada | CAD655,000 | 3.25% | 1/9/2032 | 445,662 | 0.01% |
| Province of Quebec Canada | CAD685,000 | 3.60% | 1/9/2033 | 472,853 | 0.01% |
| Province of Quebec Canada | \$100,000 | 4.50% | 8/9/2033 | 97,239 | 0.00% |
| Province of Quebec Canada | €1,317,000 | 3.13% | 27/3/2034 | 1,374,386 | 0.03% |
| Province of Quebec Canada | CAD395,000 | 4.45% | 1/9/2034 | 288,287 | 0.01% |
| Province of Quebec Canada | \$150,000 | 4.25% | 5/9/2034 | 141,928 | 0.01% |
| Province of Quebec Canada | CAD325,000 | 0.00% | 1/4/2035 | 145,605 | 0.01% |
| Province of Quebec Canada | CAD495,000 | 5.75% | 1/12/2036 | 401,176 | 0.01% |
| Province of Quebec Canada | CAD280,000 | 5.00% | 1/12/2038 | 213,149 | 0.01% |
| Province of Quebec Canada | CAD652,000 | 5.00% | 1/12/2041 | 497,332 | 0.01% |
| Province of Quebec Canada | CAD640,000 | 4.25% | 1/12/2043 | 446,132 | 0.01% |
| Province of Quebec Canada | CAD750,000 | 3.50% | 1/12/2045 | 468,066 | 0.01% |
| Province of Quebec Canada | CAD920,000 | 3.50% | 1/12/2048 | 568,748 | 0.01% |
| Province of Quebec Canada | CAD1,105,000 | 3.10% | 1/12/2051 | 633,237 | 0.02% |
| Province of Quebec Canada | CAD860,000 | 2.85% | 1/12/2053 | 464,438 | 0.01% |
| Province of Quebec Canada | CAD1,230,000 | 4.40% | 1/12/2055 | 884,526 | 0.02% |
| Province of Quebec Canada | CAD460,000 | 4.20% | 1/12/2057 | 320,095 | 0.01% |
| Province of Saskatchewan Canada | CAD175,000 | 2.55% | 2/6/2026 | 120,952 | 0.00% |
| Province of Saskatchewan Canada | CAD20,000 | 2.65% | 2/6/2027 | 13,788 | 0.00% |
| Province of Saskatchewan Canada | CAD105,000 | 3.05% | 2/12/2028 | 72,862 | 0.00% |
| Province of Saskatchewan Canada | CAD135,000 | 2.20% | 2/6/2030 | 88,913 | 0.00% |
| Province of Saskatchewan Canada | CAD130,000 | 2.15% | 2/6/2031 | 83,971 | 0.00% |
| Province of Saskatchewan Canada | CAD140,000 | 3.90% | 2/6/2033 | 98,997 | 0.00% |
| Province of Saskatchewan Canada | CAD60,000 | 5.80% | 5/9/2033 | 48,176 | 0.00% |
| Province of Saskatchewan Canada | €396,000 | 3.30% | 8/5/2034 | 418,717 | 0.01% |
| Province of Saskatchewan Canada | CAD165,000 | 5.60% | 5/9/2035 | 131,706 | 0.00% |
| Province of Saskatchewan Canada | CAD70,000 | 4.75% | 1/6/2040 | 52,100 | 0.00% |
| Province of Saskatchewan Canada | CAD100,000 | 3.40% | 3/2/2042 | 62,897 | 0.00% |
| Province of Saskatchewan Canada | CAD110,000 | 3.90% | 2/6/2045 | 73,070 | 0.00% |
| Province of Saskatchewan Canada | CAD155,000 | 2.75% | 2/12/2046 | 85,136 | 0.00% |
| Province of Saskatchewan Canada | CAD175,000 | 3.30% | 2/6/2048 | 104,907 | 0.00% |
| Province of Saskatchewan Canada | CAD90,000 | 3.10% | 2/6/2050 | 51,861 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Province of Saskatchewan Canada | CAD170,000 | 2.80% | 2/12/2052 | 91,581 | 0.00% |
| Province of Saskatchewan Canada | CAD75,000 | 3.75% | 5/3/2054 | 48,316 | 0.00% |
| Province of Saskatchewan Canada | CAD190,000 | 4.20% | 2/12/2054 | 132,411 | 0.00% |
| PSP Capital, Inc. | \$500,000 | 1.00% | 29/6/2026 | 474,711 | 0.01% |
| PSP Capital, Inc. | \$250,000 | 3.50% | 29/6/2027 | 244,167 | 0.01% |
| PSP Capital, Inc. | CAD500,000 | 4.15% | 1/6/2033 | 359,030 | 0.01% |
| Regional Municipality of Peel Ontario | CAD75,000 | 4.25% | 2/12/2033 | 53,958 | 0.00% |
| Regional Municipality of Peel Ontario | CAD124,000 | 5.10% | 29/6/2040 | 93,619 | 0.00% |
| Regional Municipality of Peel Ontario | CAD5,000 | 3.85% | 30/10/2042 | 3,233 | 0.00% |
| Regional Municipality of York | CAD130,000 | 2.35% | 9/6/2027 | 88,836 | 0.00% |
| Regional Municipality of York | CAD160,000 | 2.65% | 18/4/2029 | 108,747 | 0.00% |
| Regional Municipality of York | CAD35,000 | 1.70% | 27/5/2030 | 22,396 | 0.00% |
| Regional Municipality of York | CAD10,000 | 4.00% | 31/5/2032 | 7,135 | 0.00% |
| Regional Municipality of York | CAD85,000 | 3.65% | 13/5/2033 | 58,667 | 0.00% |
| Regional Municipality of York | CAD40,000 | 4.05% | 1/5/2034 | 28,140 | 0.00% |
| Reliance LP | CAD5,000 | 3.75% | 15/3/2026 | 3,483 | 0.00% |
| Reliance LP | CAD70,000 | 2.68% | 1/12/2027 | 47,233 | 0.00% |
| Reliance LP | CAD65,000 | 2.67% | 1/8/2028 | 43,214 | 0.00% |
| Rio Tinto Alcan, Inc. | \$300,000 | 6.13% | 15/12/2033 | 316,490 | 0.01% |
| Rio Tinto Alcan, Inc. | \$25,000 | 5.75% | 1/6/2035 | 25,684 | 0.00% |
| RioCan | CAD150,000 | 2.36% | 10/3/2027 | 101,559 | 0.00% |
| RioCan | CAD140,000 | 5.96% | 1/10/2029 | 104,295 | 0.00% |
| RioCan | CAD105,000 | 5.47% | 1/3/2030 | 76,737 | 0.00% |
| Rogers Communications, Inc. | CAD20,000 | 3.80% | 1/3/2027 | 13,969 | 0.00% |
| Rogers Communications, Inc. | CAD310,000 | 3.65% | 31/3/2027 | 215,716 | 0.01% |
| Rogers Communications, Inc. | CAD15,000 | 4.40% | 2/11/2028 | 10,637 | 0.00% |
| Rogers Communications, Inc. | CAD110,000 | 3.75% | 15/4/2029 | 76,074 | 0.00% |
| Rogers Communications, Inc. | CAD75,000 | 3.25% | 1/5/2029 | 50,900 | 0.00% |
| Rogers Communications, Inc. | CAD75,000 | 3.30% | 10/12/2029 | 50,608 | 0.00% |
| Rogers Communications, Inc. | CAD100,000 | 2.90% | 9/12/2030 | 65,252 | 0.00% |
| Rogers Communications, Inc. | \$300,000 | 3.80% | 15/3/2032 | 269,718 | 0.01% |
| Rogers Communications, Inc. | CAD80,000 | 4.25% | 15/4/2032 | 55,346 | 0.00% |
| Rogers Communications, Inc. | CAD75,000 | 5.90% | 21/9/2033 | 57,251 | 0.00% |
| Rogers Communications, Inc. | CAD20,000 | 6.68% | 4/11/2039 | 16,059 | 0.00% |
| Rogers Communications, Inc. | CAD105,000 | 6.75% | 9/11/2039 | 84,872 | 0.00% |
| Rogers Communications, Inc. | CAD50,000 | 6.11% | 25/8/2040 | 38,157 | 0.00% |
| Rogers Communications, Inc. | CAD20,000 | 6.56% | 22/3/2041 | 15,982 | 0.00% |
| Rogers Communications, Inc. | \$200,000 | 4.50% | 15/3/2042 | 168,754 | 0.01% |
| Rogers Communications, Inc. | \$50,000 | 5.45% | 1/10/2043 | 46,829 | 0.00% |
| Rogers Communications, Inc. | \$120,000 | 4.30% | 15/2/2048 | 93,820 | 0.00% |
| Rogers Communications, Inc. | \$25,000 | 4.35% | 1/5/2049 | 19,590 | 0.00% |
| Rogers Communications, Inc. | \$135,000 | 3.70% | 15/11/2049 | 94,339 | 0.00% |
| Rogers Communications, Inc. | CAD90,000 | 4.25% | 9/12/2049 | 54,564 | 0.00% |
| Rogers Communications, Inc. | \$200,000 | 4.55% | 15/3/2052 | 159,784 | 0.01% |
| Rogers Communications, Inc. | CAD60,000 | 5.25% | 15/4/2052 | 42,166 | 0.00% |
| Royal Bank of Canada | \$409,000 | 4.65% | 27/1/2026 | 408,320 | 0.01% |
| Royal Bank of Canada | \$50,000 | 1.20% | 27/4/2026 | 47,859 | 0.00% |
| Royal Bank of Canada | CAD385,000 | 1.59% | 4/5/2026 | 261,988 | 0.01% |
| Royal Bank of Canada | CAD200,000 | 1.78% | 20/5/2026 | 136,374 | 0.00% |
| Royal Bank of Canada | €100,000 | 0.05% | 19/6/2026 | 100,034 | 0.00% |
| Royal Bank of Canada | \$200,000 | 4.85% | 14/12/2026 | 200,904 | 0.01% |
| Royal Bank of Canada | \$60,000 | 4.88% | 19/1/2027 | 60,232 | 0.00% |
| Royal Bank of Canada | CAD270,000 | 2.33% | 28/1/2027 | 183,665 | 0.01% |
| Royal Bank of Canada | \$250,000 | 2.60% | 24/3/2027 | 239,435 | 0.01% |
| Royal Bank of Canada | \$80,000 | 5.07% | 23/7/2027 | 80,376 | 0.00% |
| Royal Bank of Canada | \$45,000 | 4.51% | 18/10/2027 | 44,815 | 0.00% |
| Royal Bank of Canada | \$50,000 | 6.00% | 1/11/2027 | 51,641 | 0.00% |
| Royal Bank of Canada | €100,000 | 5.00% | 24/1/2028 | 125,741 | 0.00% |
| Royal Bank of Canada | CAD350,000 | 4.63% | 1/5/2028 | 251,392 | 0.01% |
| Royal Bank of Canada | CAD260,000 | 1.83% | 31/7/2028 | 171,653 | 0.01% |
| Royal Bank of Canada | AUD500,000 | 5.70% | 4/10/2028 | 318,181 | 0.01% |
| Royal Bank of Canada | \$50,000 | 4.52% | 18/10/2028 | 49,557 | 0.00% |
| Royal Bank of Canada | \$60,000 | 4.95% | 1/2/2029 | 59,986 | 0.00% |
| Royal Bank of Canada | CAD95,000 | 5.23% | 24/6/2030 | 70,587 | 0.00% |
| Royal Bank of Canada | \$80,000 | 4.97% | 2/8/2030 | 79,469 | 0.00% |
| Royal Bank of Canada | CAD120,000 | 4.00% | 17/10/2030 | 84,235 | 0.00% |
| Royal Bank of Canada | \$400,000 | 2.30% | 3/11/2031 | 335,694 | 0.01% |
| Royal Bank of Canada | CAD200,000 | 2.94% | 3/5/2032 | 136,871 | 0.00% |
| Royal Bank of Canada | CAD60,000 | 1.67% | 28/1/2033 | 39,356 | 0.00% |
| Royal Bank of Canada | CAD105,000 | 5.01% | 1/2/2033 | 75,412 | 0.00% |
| Royal Bank of Canada | \$200,000 | 5.00% | 2/5/2033 | 196,731 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Royal Bank of Canada | CAD140,000 | 5.10% | 3/4/2034 | 101,232 | 0.00% |
| Royal Bank of Canada | CAD145,000 | 4.83% | 8/8/2034 | 103,801 | 0.00% |
| Royal Bank of Canada | CAD80,000 | 4.46% | 17/10/2035 | 56,566 | 0.00% |
| Royal Office Finance LP | CAD11,090 | 5.21% | 12/11/2032 | 8,279 | 0.00% |
| Sagen MI Canada, Inc. | CAD50,000 | 5.91% | 19/5/2028 | 36,243 | 0.00% |
| Saputo, Inc. | CAD65,000 | 1.42% | 19/6/2026 | 44,006 | 0.00% |
| Saputo, Inc. | CAD25,000 | 5.25% | 29/11/2029 | 18,409 | 0.00% |
| Saputo, Inc. | CAD90,000 | 5.49% | 20/11/2030 | 67,106 | 0.00% |
| SEC LP & Arci Ltd. | CAD5,670 | 5.19% | 29/8/2033 | 3,863 | 0.00% |
| SmartCentres | CAD5,000 | 3.44% | 28/8/2026 | 3,466 | 0.00% |
| SmartCentres | CAD15,000 | 3.19% | 11/6/2027 | 10,277 | 0.00% |
| SmartCentres | CAD10,000 | 3.83% | 21/12/2027 | 6,922 | 0.00% |
| SmartCentres | CAD40,000 | 2.31% | 18/12/2028 | 25,973 | 0.00% |
| SmartCentres | CAD110,000 | 3.53% | 20/12/2029 | 73,760 | 0.00% |
| SmartCentres | CAD50,000 | 3.65% | 11/12/2030 | 33,282 | 0.00% |
| South Bow Canadian Infrastructure Holdings Ltd. | CAD70,000 | 4.93% | 1/2/2035 | 49,481 | 0.00% |
| South Bow USA Infrastructure Holdings LLC | \$25,000 | 4.91% | 1/9/2027 | 24,913 | 0.00% |
| South Bow USA Infrastructure Holdings LLC | \$50,000 | 5.03% | 1/10/2029 | 49,108 | 0.00% |
| South Bow USA Infrastructure Holdings LLC | \$50,000 | 5.58% | 1/10/2034 | 48,635 | 0.00% |
| South Bow USA Infrastructure Holdings LLC | \$100,000 | 6.18% | 1/10/2054 | 96,668 | 0.00% |
| South Coast British Columbia Transportation Authority | CAD185,000 | 3.25% | 23/11/2028 | 129,320 | 0.00% |
| South Coast British Columbia Transportation Authority | CAD10,000 | 4.65% | 20/6/2041 | 7,148 | 0.00% |
| South Coast British Columbia Transportation Authority | CAD15,000 | 3.15% | 16/11/2048 | 8,463 | 0.00% |
| South Coast British Columbia Transportation Authority | CAD15,000 | 2.65% | 29/10/2050 | 7,592 | 0.00% |
| South Coast British Columbia Transportation Authority | CAD105,000 | 4.15% | 12/12/2053 | 69,981 | 0.00% |
| Stantec, Inc. | CAD120,000 | 5.39% | 27/6/2030 | 88,318 | 0.00% |
| Stella-Jones, Inc. | CAD100,000 | 4.31% | 1/10/2031 | 69,516 | 0.00% |
| Sun Life Capital Trust | CAD65,000 | 7.09% | 30/6/2052 | 51,598 | 0.00% |
| Sun Life Financial, Inc. | CAD145,000 | 2.58% | 10/5/2032 | 98,639 | 0.00% |
| Sun Life Financial, Inc. | CAD30,000 | 2.80% | 21/11/2033 | 20,150 | 0.00% |
| Sun Life Financial, Inc. | CAD35,000 | 4.78% | 10/8/2034 | 25,267 | 0.00% |
| Sun Life Financial, Inc. | CAD65,000 | 5.50% | 4/7/2035 | 48,516 | 0.00% |
| Sun Life Financial, Inc. | CAD40,000 | 2.06% | 1/10/2035 | 25,171 | 0.00% |
| Sun Life Financial, Inc. | CAD70,000 | 3.15% | 18/11/2036 | 46,008 | 0.00% |
| Sun Life Financial, Inc. | CAD20,000 | 5.40% | 29/5/2042 | 14,951 | 0.00% |
| Suncor Energy, Inc. | \$25,000 | 5.95% | 1/12/2034 | 25,890 | 0.00% |
| Suncor Energy, Inc. | \$55,000 | 6.80% | 15/5/2038 | 58,580 | 0.00% |
| Suncor Energy, Inc. | \$120,000 | 6.85% | 1/6/2039 | 129,685 | 0.00% |
| Suncor Energy, Inc. | CAD22,000 | 4.34% | 13/9/2046 | 14,136 | 0.00% |
| Suncor Energy, Inc. | \$75,000 | 4.00% | 15/11/2047 | 55,593 | 0.00% |
| Suncor Energy, Inc. | CAD45,000 | 3.95% | 4/3/2051 | 27,005 | 0.00% |
| TELUS Corp. | CAD5,000 | 2.75% | 8/7/2026 | 3,442 | 0.00% |
| TELUS Corp. | CAD50,000 | 2.35% | 27/1/2028 | 33,536 | 0.00% |
| TELUS Corp. | CAD30,000 | 3.63% | 1/3/2028 | 20,852 | 0.00% |
| TELUS Corp. | CAD275,000 | 3.30% | 2/5/2029 | 187,271 | 0.01% |
| TELUS Corp. | CAD25,000 | 3.15% | 19/2/2030 | 16,745 | 0.00% |
| TELUS Corp. | CAD100,000 | 5.25% | 15/11/2032 | 73,304 | 0.00% |
| TELUS Corp. | CAD80,000 | 4.40% | 1/4/2043 | 50,468 | 0.00% |
| TELUS Corp. | CAD50,000 | 5.15% | 26/11/2043 | 34,593 | 0.00% |
| TELUS Corp. | CAD120,000 | 4.85% | 5/4/2044 | 80,000 | 0.00% |
| TELUS Corp. | CAD60,000 | 4.75% | 17/1/2045 | 39,424 | 0.00% |
| TELUS Corp. | CAD40,000 | 4.40% | 29/1/2046 | 25,008 | 0.00% |
| TELUS Corp. | CAD35,000 | 4.70% | 6/3/2048 | 22,699 | 0.00% |
| TELUS Corp. | CAD50,000 | 3.95% | 16/2/2050 | 28,703 | 0.00% |
| TELUS Corp. | CAD60,000 | 4.10% | 5/4/2051 | 35,208 | 0.00% |
| TELUS Corp. | CAD65,000 | 5.65% | 13/9/2052 | 48,161 | 0.00% |
| TELUS Corp. | CAD35,000 | 5.95% | 8/9/2053 | 27,015 | 0.00% |
| Teranet Holdings LP | CAD100,000 | 3.72% | 23/2/2029 | 67,749 | 0.00% |
| Teranet Holdings LP | CAD55,000 | 5.75% | 17/12/2040 | 38,377 | 0.00% |
| Teranet Holdings LP | CAD2,000 | 6.10% | 17/6/2041 | 1,436 | 0.00% |
| Thomson Reuters Corp. | \$50,000 | 3.35% | 15/5/2026 | 49,102 | 0.00% |
| Thomson Reuters Corp. | \$25,000 | 5.65% | 23/11/2043 | 24,158 | 0.00% |
| TMX Group Ltd. | CAD125,000 | 4.68% | 16/8/2029 | 90,722 | 0.00% |
| TMX Group Ltd. | CAD65,000 | 4.97% | 16/2/2034 | 47,961 | 0.00% |
| Toronto Hydro Corp. | CAD10,000 | 2.52% | 25/8/2026 | 6,878 | 0.00% |
| Toronto Hydro Corp. | CAD20,000 | 2.43% | 11/12/2029 | 13,295 | 0.00% |
| Toronto Hydro Corp. | CAD80,000 | 1.50% | 15/10/2030 | 49,615 | 0.00% |
| Toronto Hydro Corp. | CAD60,000 | 4.61% | 14/6/2033 | 43,699 | 0.00% |
| Toronto Hydro Corp. | CAD45,000 | 4.08% | 16/9/2044 | 29,551 | 0.00% |
| Toronto Hydro Corp. | CAD10,000 | 3.55% | 28/7/2045 | 6,066 | 0.00% |
| Toronto Hydro Corp. | CAD5,000 | 3.49% | 28/2/2048 | 2,968 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Toronto Hydro Corp. | CAD10,000 | 2.99% | 10/12/2049 | 5,408 | 0.00% |
| Toronto Hydro Corp. | CAD30,000 | 3.27% | 18/10/2051 | 16,862 | 0.00% |
| Toronto Hydro Corp. | CAD20,000 | 4.95% | 13/10/2052 | 14,884 | 0.00% |
| Toronto Hydro Corp. | CAD8,000 | 3.96% | 9/4/2063 | 4,983 | 0.00% |
| Toronto-Dominion Bank | \$200,000 | 3.82% | 25/7/2025 | 199,078 | 0.01% |
| Toronto-Dominion Bank | \$200,000 | 5.10% | 9/1/2026 | 200,858 | 0.01% |
| Toronto-Dominion Bank | CAD100,000 | 4.34% | 27/1/2026 | 70,151 | 0.00% |
| Toronto-Dominion Bank | \$100,000 | 1.20% | 3/6/2026 | 95,244 | 0.00% |
| Toronto-Dominion Bank | \$200,000 | 4.70% | 5/6/2026 | 200,316 | 0.01% |
| Toronto-Dominion Bank | \$80,000 | 5.53% | 17/7/2026 | 80,938 | 0.00% |
| Toronto-Dominion Bank | \$50,000 | 5.26% | 11/12/2026 | 50,548 | 0.00% |
| Toronto-Dominion Bank | CAD200,000 | 2.26% | 7/1/2027 | 135,844 | 0.00% |
| Toronto-Dominion Bank | \$50,000 | 1.95% | 12/1/2027 | 47,289 | 0.00% |
| Toronto-Dominion Bank | €200,000 | 0.50% | 18/1/2027 | 198,034 | 0.01% |
| Toronto-Dominion Bank | €200,000 | 0.86% | 24/3/2027 | 199,504 | 0.01% |
| Toronto-Dominion Bank | \$60,000 | 4.98% | 5/4/2027 | 60,225 | 0.00% |
| Toronto-Dominion Bank | CAD150,000 | 4.21% | 1/6/2027 | 105,948 | 0.00% |
| Toronto-Dominion Bank | \$200,000 | 4.11% | 8/6/2027 | 196,728 | 0.01% |
| Toronto-Dominion Bank | \$200,000 | 4.81% | 16/7/2027 | 200,746 | 0.01% |
| Toronto-Dominion Bank | €500,000 | 2.55% | 3/8/2027 | 513,845 | 0.01% |
| Toronto-Dominion Bank | \$200,000 | 5.16% | 10/1/2028 | 200,986 | 0.01% |
| Toronto-Dominion Bank | £100,000 | 5.29% | 11/1/2028 | 126,283 | 0.00% |
| Toronto-Dominion Bank | CAD220,000 | 4.48% | 18/1/2028 | 156,944 | 0.01% |
| Toronto-Dominion Bank | \$80,000 | 5.52% | 17/7/2028 | 81,351 | 0.00% |
| Toronto-Dominion Bank | CAD95,000 | 1.90% | 11/9/2028 | 62,641 | 0.00% |
| Toronto-Dominion Bank | \$250,000 | 5.14% | 13/9/2028 | 253,781 | 0.01% |
| Toronto-Dominion Bank | AUD1,000,000 | 4.95% | 15/9/2028 | 626,208 | 0.02% |
| Toronto-Dominion Bank | CAD320,000 | 4.68% | 8/1/2029 | 230,523 | 0.01% |
| Toronto-Dominion Bank | \$60,000 | 4.99% | 5/4/2029 | 59,900 | 0.00% |
| Toronto-Dominion Bank | AUD400,000 | 5.25% | 23/7/2029 | 249,948 | 0.01% |
| Toronto-Dominion Bank | CAD120,000 | 4.00% | 31/10/2030 | 84,130 | 0.00% |
| Toronto-Dominion Bank | CAD45,000 | 4.86% | 4/3/2031 | 31,716 | 0.00% |
| Toronto-Dominion Bank | \$50,000 | 3.63% | 15/9/2031 | 48,588 | 0.00% |
| Toronto-Dominion Bank | CAD120,000 | 3.06% | 26/1/2032 | 82,361 | 0.00% |
| Toronto-Dominion Bank | \$300,000 | 4.46% | 8/6/2032 | 284,310 | 0.01% |
| Toronto-Dominion Bank | CAD125,000 | 5.18% | 9/4/2034 | 90,524 | 0.00% |
| Toronto-Dominion Bank | \$50,000 | 5.15% | 10/9/2034 | 48,942 | 0.00% |
| Toronto-Dominion Bank | CAD80,000 | 4.42% | 31/10/2035 | 56,195 | 0.00% |
| Toyota Credit Canada, Inc. | CAD200,000 | 1.18% | 23/2/2026 | 135,864 | 0.00% |
| TransCanada PipeLines Ltd. | CAD175,000 | 3.80% | 5/4/2027 | 122,104 | 0.00% |
| TransCanada PipeLines Ltd. | CAD10,000 | 3.39% | 15/3/2028 | 6,901 | 0.00% |
| TransCanada PipeLines Ltd. | \$435,000 | 4.25% | 15/5/2028 | 424,640 | 0.01% |
| TransCanada PipeLines Ltd. | CAD40,000 | 5.65% | 20/6/2029 | 29,579 | 0.00% |
| TransCanada PipeLines Ltd. | CAD100,000 | 3.00% | 18/9/2029 | 67,502 | 0.00% |
| TransCanada PipeLines Ltd. | \$100,000 | 4.10% | 15/4/2030 | 94,933 | 0.00% |
| TransCanada PipeLines Ltd. | CAD35,000 | 2.97% | 9/6/2031 | 23,037 | 0.00% |
| TransCanada PipeLines Ltd. | CAD45,000 | 5.33% | 12/5/2032 | 33,460 | 0.00% |
| TransCanada PipeLines Ltd. | \$80,000 | 4.63% | 1/3/2034 | 74,486 | 0.00% |
| TransCanada PipeLines Ltd. | \$20,000 | 5.60% | 31/3/2034 | 19,901 | 0.00% |
| TransCanada PipeLines Ltd. | \$50,000 | 5.85% | 15/3/2036 | 50,400 | 0.00% |
| TransCanada PipeLines Ltd. | \$185,000 | 6.20% | 15/10/2037 | 190,544 | 0.01% |
| TransCanada PipeLines Ltd. | \$75,000 | 7.63% | 15/1/2039 | 86,627 | 0.00% |
| TransCanada PipeLines Ltd. | CAD80,000 | 8.05% | 17/2/2039 | 72,355 | 0.00% |
| TransCanada PipeLines Ltd. | \$100,000 | 6.10% | 1/6/2040 | 101,460 | 0.00% |
| TransCanada PipeLines Ltd. | CAD125,000 | 4.55% | 15/11/2041 | 82,206 | 0.00% |
| TransCanada PipeLines Ltd. | CAD90,000 | 4.35% | 6/6/2046 | 56,896 | 0.00% |
| TransCanada PipeLines Ltd. | CAD55,000 | 4.33% | 16/9/2047 | 34,550 | 0.00% |
| TransCanada PipeLines Ltd. | CAD117,000 | 4.18% | 3/7/2048 | 71,698 | 0.00% |
| TransCanada PipeLines Ltd. | CAD70,000 | 4.34% | 15/10/2049 | 43,815 | 0.00% |
| TriSummit Utilities, Inc. | CAD20,000 | 3.15% | 6/4/2026 | 13,834 | 0.00% |
| TriSummit Utilities, Inc. | CAD125,000 | 4.26% | 5/12/2028 | 88,162 | 0.00% |
| Vancouver Airport Authority | CAD15,000 | 3.86% | 10/11/2045 | 9,558 | 0.00% |
| Vancouver Airport Authority | CAD150,000 | 2.87% | 18/10/2049 | 79,685 | 0.00% |
| Vancouver Airport Authority | CAD20,000 | 2.80% | 21/9/2050 | 10,399 | 0.00% |
| Veren, Inc. | CAD70,000 | 5.50% | 21/6/2034 | 50,484 | 0.00% |
| Videotron Ltd. | CAD200,000 | 3.13% | 15/1/2031 | 130,946 | 0.00% |
| VW Credit Canada, Inc. | CAD140,000 | 5.73% | 20/9/2028 | 102,822 | 0.00% |
| Westcoast Energy, Inc. | CAD5,000 | 6.75% | 15/12/2027 | 3,715 | 0.00% |
| Westcoast Energy, Inc. | CAD20,000 | 4.79% | 28/10/2041 | 13,811 | 0.00% |
| WSP Global, Inc. | CAD35,000 | 2.41% | 19/4/2028 | 23,422 | 0.00% |
| WSP Global, Inc. | CAD35,000 | 5.55% | 22/11/2030 | 26,156 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| WSP Global, Inc. | CAD80,000 | 4.75% | 12/9/2034 | 56,508 | 0.00% |
| | | | | 162,749,789 | 3.80% |
| Chile 0.24% (30 June 2024: 0.21%) | | | | | |
| Alfa Desarrollo SpA | \$198,208 | 4.55% | 27/9/2051 | 146,394 | 0.00% |
| Antofagasta plc | \$200,000 | 5.63% | 13/5/2032 | 196,081 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP310,000,000 | 4.50% | 1/3/2026 | 315,196 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP185,000,000 | 0.00% | 6/5/2027 | 165,742 | 0.00% |
| Bonos de la Tesoreria de la Republica en pesos | CLP190,000,000 | 5.00% | 1/10/2028 | 188,755 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP150,000,000 | 0.00% | 1/4/2029 | 124,148 | 0.00% |
| Bonos de la Tesoreria de la Republica en pesos | CLP145,000,000 | 5.80% | 1/10/2029 | 147,819 | 0.00% |
| Bonos de la Tesoreria de la Republica en pesos | CLP295,000,000 | 4.70% | 1/9/2030 | 285,194 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP355,000,000 | 6.00% | 1/4/2033 | 365,263 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP295,000,000 | 7.00% | 1/5/2034 | 324,053 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP120,000,000 | 5.80% | 1/10/2034 | 121,165 | 0.00% |
| Bonos de la Tesoreria de la Republica en pesos | CLP285,000,000 | 5.00% | 1/3/2035 | 271,673 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP390,000,000 | 5.30% | 1/11/2037 | 373,246 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP155,000,000 | 6.20% | 1/10/2040 | 164,221 | 0.00% |
| Bonos de la Tesoreria de la Republica en pesos | CLP180,000,000 | 6.00% | 1/1/2043 | 187,147 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP210,000,000 | 5.10% | 15/7/2050 | 205,722 | 0.01% |
| Bonos de la Tesoreria de la Republica en pesos | CLP10,000,000 | 6.10% | 1/4/2056 | 11,174 | 0.00% |
| Caja de Compensacion de Asignacion Familiar de Los Andes | \$200,000 | 7.00% | 30/7/2029 | 204,633 | 0.01% |
| Celulosa Arauco y Constitucion SA | \$400,000 | 3.88% | 2/11/2027 | 383,197 | 0.01% |
| Cencosud SA | \$200,000 | 4.38% | 17/7/2027 | 195,258 | 0.01% |
| Chile Electricity Lux Mpc II Sarl | \$200,000 | 5.58% | 20/10/2035 | 194,461 | 0.01% |
| Chile Electricity Lux MPC Sarl | \$289,500 | 6.01% | 20/1/2033 | 292,600 | 0.01% |
| Chile Government International Bond | €600,000 | 0.10% | 26/1/2027 | 583,578 | 0.01% |
| Chile Government International Bond | \$200,000 | 3.24% | 6/2/2028 | 189,217 | 0.01% |
| Chile Government International Bond | €150,000 | 0.56% | 21/1/2029 | 139,729 | 0.00% |
| Chile Government International Bond | \$200,000 | 4.85% | 22/1/2029 | 198,055 | 0.01% |
| Chile Government International Bond | \$200,000 | 2.55% | 27/7/2033 | 161,276 | 0.00% |
| Chile Government International Bond | €101,182 | 4.13% | 5/7/2034 | 107,993 | 0.00% |
| Chile Government International Bond | \$200,000 | 4.95% | 5/1/2036 | 189,565 | 0.01% |
| Chile Government International Bond | €100,000 | 1.30% | 26/7/2036 | 80,236 | 0.00% |
| Chile Government International Bond | \$200,000 | 3.10% | 7/5/2041 | 143,330 | 0.00% |
| Chile Government International Bond | \$200,000 | 4.34% | 7/3/2042 | 168,088 | 0.00% |
| Chile Government International Bond | \$150,000 | 3.63% | 30/10/2042 | 113,274 | 0.00% |
| Chile Government International Bond | €100,000 | 1.25% | 22/1/2051 | 58,952 | 0.00% |
| Chile Government International Bond | \$200,000 | 4.00% | 31/1/2052 | 149,722 | 0.00% |
| Chile Government International Bond | \$200,000 | 5.33% | 5/1/2054 | 185,066 | 0.00% |
| Chile Government International Bond | \$200,000 | 3.10% | 22/1/2061 | 118,005 | 0.00% |
| Chile Government International Bond | \$100,000 | 3.25% | 21/9/2071 | 59,078 | 0.00% |
| Corp. Nacional del Cobre de Chile | \$200,000 | 3.15% | 14/1/2030 | 177,490 | 0.00% |
| Corp. Nacional del Cobre de Chile | \$200,000 | 3.75% | 15/1/2031 | 178,476 | 0.00% |
| Corp. Nacional del Cobre de Chile | \$150,000 | 5.63% | 21/9/2035 | 145,426 | 0.00% |
| Corp. Nacional del Cobre de Chile | \$100,000 | 6.15% | 24/10/2036 | 99,826 | 0.00% |
| Corp. Nacional del Cobre de Chile | \$200,000 | 5.63% | 18/10/2043 | 181,225 | 0.00% |
| Corp. Nacional del Cobre de Chile | \$200,000 | 4.88% | 4/11/2044 | 163,751 | 0.00% |
| Corp. Nacional del Cobre de Chile | \$200,000 | 3.70% | 30/1/2050 | 133,472 | 0.00% |
| Corp. Nacional del Cobre de Chile | \$200,000 | 3.15% | 15/1/2051 | 120,545 | 0.00% |
| Empresa de Transporte de Pasajeros Metro SA | \$200,000 | 4.70% | 7/5/2050 | 164,087 | 0.00% |
| Empresa Nacional del Petroleo | \$200,000 | 5.25% | 6/11/2029 | 197,146 | 0.01% |
| Empresa Nacional del Petroleo | \$200,000 | 5.95% | 30/7/2034 | 198,943 | 0.01% |
| Enel Chile SA | \$200,000 | 4.88% | 12/6/2028 | 197,042 | 0.01% |
| GNL Quintero SA | \$117,680 | 4.63% | 31/7/2029 | 115,623 | 0.00% |
| Inversiones CMPC SA | \$300,000 | 6.13% | 26/2/2034 | 302,128 | 0.01% |
| Sociedad Quimica y Minera de Chile SA | \$200,000 | 5.50% | 10/9/2034 | 189,547 | 0.01% |
| | | | | 10,073,033 | 0.24% |
| China 0.90% (30 June 2024: 0.98%) | | | | | |
| Agricultural Bank of China Ltd. | \$200,000 | 2.00% | 18/1/2027 | 190,174 | 0.00% |
| Agricultural Development Bank of China | CNY8,000,000 | 2.87% | 14/5/2027 | 1,132,270 | 0.03% |
| Agricultural Development Bank of China | CNY800,000 | 3.75% | 25/1/2029 | 119,222 | 0.00% |
| Agricultural Development Bank of China | CNY1,000,000 | 3.74% | 12/7/2029 | 150,218 | 0.00% |
| Agricultural Development Bank of China | CNY5,500,000 | 2.67% | 1/9/2030 | 794,380 | 0.02% |
| Agricultural Development Bank of China | CNY3,000,000 | 3.30% | 5/11/2031 | 453,844 | 0.01% |
| Agricultural Development Bank of China | CNY3,850,000 | 3.06% | 6/6/2032 | 575,307 | 0.01% |
| Alibaba Group Holding Ltd. | \$200,000 | 2.13% | 9/2/2031 | 168,432 | 0.00% |
| Alibaba Group Holding Ltd. | \$200,000 | 4.50% | 28/11/2034 | 185,216 | 0.00% |
| Alibaba Group Holding Ltd. | \$225,000 | 4.20% | 6/12/2047 | 179,530 | 0.00% |
| Alibaba Group Holding Ltd. | \$250,000 | 3.15% | 9/2/2051 | 161,736 | 0.00% |
| Alibaba Group Holding Ltd. | \$200,000 | 3.25% | 9/2/2061 | 124,136 | 0.00% |
| Ampeace Ltd. | \$200,000 | 2.25% | 22/10/2030 | 173,404 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Baidu, Inc. | \$200,000 | 2.38% | 23/8/2031 | 168,510 | 0.00% |
| Bank of China Ltd. | \$200,000 | 3.50% | 20/4/2027 | 195,467 | 0.01% |
| BOC Aviation Ltd. | \$200,000 | 3.88% | 27/4/2026 | 197,380 | 0.01% |
| BOC Aviation USA Corp. | \$200,000 | 4.63% | 4/9/2031 | 194,185 | 0.01% |
| BOCOM International Blossom Ltd. | \$200,000 | 1.75% | 28/6/2026 | 190,420 | 0.00% |
| CFAMC II Co., Ltd. | \$200,000 | 4.63% | 3/6/2026 | 196,898 | 0.01% |
| China Cinda 2020 I Management Ltd. | \$300,000 | 3.13% | 18/3/2030 | 267,499 | 0.01% |
| China Construction Bank Corp. | \$200,000 | 2.85% | 21/1/2032 | 192,245 | 0.00% |
| China Development Bank | CNY2,000,000 | 3.68% | 26/2/2026 | 281,259 | 0.01% |
| China Development Bank | CNY5,000,000 | 3.50% | 13/8/2026 | 708,367 | 0.02% |
| China Development Bank | \$200,000 | 3.38% | 24/1/2027 | 196,583 | 0.01% |
| China Development Bank | CNY6,000,000 | 3.39% | 10/7/2027 | 862,247 | 0.02% |
| China Development Bank | CNY7,800,000 | 2.30% | 22/2/2029 | 1,104,262 | 0.03% |
| China Development Bank | CNY3,000,000 | 2.68% | 13/9/2029 | 433,105 | 0.01% |
| China Development Bank | CNY3,000,000 | 3.70% | 20/10/2030 | 457,872 | 0.01% |
| China Development Bank | CNY3,950,000 | 3.66% | 1/3/2031 | 604,109 | 0.01% |
| China Development Bank | CNY3,000,000 | 3.00% | 17/1/2032 | 446,302 | 0.01% |
| China Development Bank | CNY100,000 | 4.01% | 9/1/2037 | 16,853 | 0.00% |
| China Development Bank | CNY6,000,000 | 3.90% | 3/8/2040 | 1,030,972 | 0.02% |
| China Government Bond | CNY2,000,000 | 3.25% | 6/6/2026 | 282,300 | 0.01% |
| China Government Bond | CNY5,850,000 | 1.85% | 15/5/2027 | 814,500 | 0.02% |
| China Government Bond | CNY6,000,000 | 2.44% | 15/10/2027 | 850,402 | 0.02% |
| China Government Bond | CNY3,000,000 | 3.28% | 3/12/2027 | 436,130 | 0.01% |
| China Government Bond | CNY15,000,000 | 2.64% | 15/1/2028 | 2,141,665 | 0.05% |
| China Government Bond | CNY2,000,000 | 3.01% | 13/5/2028 | 290,035 | 0.01% |
| China Government Bond | CNY2,000,000 | 2.91% | 14/10/2028 | 289,890 | 0.01% |
| China Government Bond | CNY2,750,000 | 2.55% | 15/10/2028 | 393,268 | 0.01% |
| China Government Bond | CNY3,000,000 | 2.80% | 24/3/2029 | 434,338 | 0.01% |
| China Government Bond | CNY3,000,000 | 2.75% | 15/6/2029 | 434,658 | 0.01% |
| China Government Bond | CNY5,600,000 | 2.75% | 17/2/2032 | 824,819 | 0.02% |
| China Government Bond | CNY3,000,000 | 2.69% | 15/8/2032 | 440,918 | 0.01% |
| China Government Bond | CNY3,670,000 | 2.60% | 1/9/2032 | 536,312 | 0.01% |
| China Government Bond | CNY5,500,000 | 2.80% | 15/11/2032 | 815,033 | 0.02% |
| China Government Bond | CNY3,530,000 | 2.67% | 25/5/2033 | 520,501 | 0.01% |
| China Government Bond | CNY3,670,000 | 2.52% | 25/8/2033 | 536,026 | 0.01% |
| China Government Bond | CNY3,300,000 | 2.67% | 25/11/2033 | 488,550 | 0.01% |
| China Government Bond | CNY2,800,000 | 2.11% | 25/8/2034 | 398,688 | 0.01% |
| China Government Bond | CNY600,000 | 4.08% | 22/10/2048 | 114,166 | 0.00% |
| China Government Bond | CNY800,000 | 3.86% | 22/7/2049 | 148,756 | 0.00% |
| China Government Bond | CNY2,500,000 | 3.39% | 16/3/2050 | 435,373 | 0.01% |
| China Government Bond | CNY2,000,000 | 3.81% | 14/9/2050 | 372,400 | 0.01% |
| China Government Bond | CNY1,000,000 | 3.72% | 12/4/2051 | 184,540 | 0.00% |
| China Government Bond | CNY1,800,000 | 3.32% | 15/4/2052 | 314,142 | 0.01% |
| China Government Bond | CNY2,000,000 | 3.12% | 25/10/2052 | 338,522 | 0.01% |
| China Government Bond | CNY1,320,000 | 3.00% | 15/10/2053 | 222,418 | 0.01% |
| China Government Bond | CNY300,000 | 3.73% | 25/5/2070 | 62,246 | 0.00% |
| China Government Bond | CNY2,000,000 | 3.40% | 15/7/2072 | 387,859 | 0.01% |
| China Government International Bond | €100,000 | 0.13% | 12/11/2026 | 98,760 | 0.00% |
| China Government International Bond | \$200,000 | 1.75% | 26/10/2031 | 169,929 | 0.00% |
| China Government International Bond | \$300,000 | 2.50% | 26/10/2051 | 200,180 | 0.01% |
| China Huadian Overseas Development 2018 Ltd. | \$200,000 | 3.38% | Perpetual | 198,236 | 0.01% |
| China Merchants Finance Co., Ltd. | \$200,000 | 4.75% | 3/8/2025 | 199,558 | 0.01% |
| China Overseas Finance Cayman III Ltd. | \$200,000 | 6.38% | 29/10/2043 | 201,131 | 0.01% |
| China Taiping Insurance Holdings Co., Ltd. | \$200,000 | 6.40% | Perpetual | 207,996 | 0.01% |
| Chinalco Capital Holdings Ltd. | \$200,000 | 2.95% | 24/2/2027 | 192,158 | 0.00% |
| CICC Hong Kong Finance 2016 MTN Ltd. | \$300,000 | 2.00% | 26/1/2026 | 290,950 | 0.01% |
| CITIC Ltd. | \$200,000 | 3.70% | 14/6/2026 | 196,698 | 0.01% |
| CNAC HK Finbridge Co., Ltd. | \$200,000 | 5.13% | 14/3/2028 | 198,824 | 0.01% |
| CNAC HK Finbridge Co., Ltd. | \$200,000 | 3.88% | 19/6/2029 | 188,093 | 0.00% |
| CNOOC Finance 2013 Ltd. | \$200,000 | 3.30% | 30/9/2049 | 145,939 | 0.00% |
| CNOOC Finance 2015 USA LLC | \$200,000 | 4.38% | 2/5/2028 | 197,785 | 0.01% |
| CNOOC Petroleum North America ULC | \$200,000 | 6.40% | 15/5/2037 | 225,407 | 0.01% |
| ENN Energy Holdings Ltd. | \$200,000 | 2.63% | 17/9/2030 | 175,176 | 0.00% |
| Export-Import Bank of China | CNY5,000,000 | 3.74% | 16/11/2030 | 763,996 | 0.02% |
| Export-Import Bank of China | CNY3,340,000 | 2.44% | 12/4/2034 | 482,753 | 0.01% |
| Export-Import Bank of China | \$300,000 | 4.00% | 28/11/2047 | 255,349 | 0.01% |
| Guangzhou Development District Holding Group Co., Ltd. | \$200,000 | 6.30% | 6/12/2025 | 201,590 | 0.01% |
| Guangzhou Metro Investment Finance BVI Ltd. | \$200,000 | 2.31% | 17/9/2030 | 170,274 | 0.00% |
| ICBCIL Finance Co., Ltd. | \$400,000 | 2.25% | 2/11/2026 | 381,742 | 0.01% |
| Industrial & Commercial Bank of China Ltd. | \$250,000 | 3.54% | 8/11/2027 | 243,260 | 0.01% |
| JD.com, Inc. | \$200,000 | 3.38% | 14/1/2030 | 184,713 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Joy Treasure Assets Holdings, Inc. | \$200,000 | 2.75% | 17/11/2030 | 172,058 | 0.00% |
| Lenovo Group Ltd. | \$200,000 | 6.54% | 27/7/2032 | 209,872 | 0.01% |
| Meituan | \$200,000 | 4.50% | 2/4/2028 | 194,962 | 0.01% |
| Midea Investment Development Co., Ltd. | \$200,000 | 2.88% | 24/2/2027 | 192,165 | 0.00% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | \$100,000 | 4.30% | 18/6/2029 | 96,922 | 0.00% |
| Powerchina Roadbridge Group British Virgin Islands Ltd. | \$200,000 | 3.08% | Perpetual | 195,365 | 0.01% |
| Prosus NV | €200,000 | 1.54% | 3/8/2028 | 193,409 | 0.01% |
| Prosus NV | \$200,000 | 3.68% | 21/1/2030 | 180,059 | 0.00% |
| Prosus NV | \$200,000 | 3.06% | 13/7/2031 | 167,830 | 0.00% |
| Prosus NV | \$200,000 | 4.19% | 19/1/2032 | 178,302 | 0.00% |
| Prosus NV | €100,000 | 1.99% | 13/7/2033 | 88,155 | 0.00% |
| Prosus NV | \$200,000 | 4.99% | 19/1/2052 | 156,083 | 0.00% |
| SF Holding Investment 2021 Ltd. | \$200,000 | 3.13% | 17/11/2031 | 175,994 | 0.00% |
| Shaoxing Shangyu State-owned Capital Investment Operation Co., Ltd. | \$375,000 | 5.60% | 30/1/2027 | 377,431 | 0.01% |
| Sinochem Offshore Capital Co., Ltd. | \$200,000 | 1.50% | 23/9/2026 | 188,308 | 0.00% |
| Sinochem Offshore Capital Co., Ltd. | \$400,000 | 2.25% | 24/11/2026 | 380,174 | 0.01% |
| Sinopec Group Overseas Development 2012 Ltd. | \$200,000 | 4.88% | 17/5/2042 | 191,930 | 0.00% |
| Sinopec Group Overseas Development 2015 Ltd. | \$200,000 | 4.10% | 28/4/2045 | 171,974 | 0.00% |
| Sinopec Group Overseas Development 2016 Ltd. | \$200,000 | 2.75% | 29/9/2026 | 193,653 | 0.01% |
| Sinopec Group Overseas Development 2018 Ltd. | \$200,000 | 2.95% | 8/8/2029 | 186,378 | 0.00% |
| Sinopec Group Overseas Development 2018 Ltd. | \$400,000 | 2.70% | 13/5/2030 | 364,037 | 0.01% |
| Sinopec Group Overseas Development 2018 Ltd. | \$200,000 | 2.30% | 8/1/2031 | 174,262 | 0.00% |
| Sinopec Group Overseas Development 2018 Ltd. | \$200,000 | 3.44% | 12/11/2049 | 150,600 | 0.00% |
| State Grid Overseas Investment BVI Ltd. | €150,000 | 0.80% | 5/8/2026 | 150,342 | 0.00% |
| State Grid Overseas Investment BVI Ltd. | \$200,000 | 3.50% | 4/5/2027 | 195,400 | 0.01% |
| State Grid Overseas Investment BVI Ltd. | \$200,000 | 4.00% | 4/5/2047 | 171,034 | 0.00% |
| Sunny Optical Technology Group Co., Ltd. | \$200,000 | 5.95% | 17/7/2026 | 202,036 | 0.01% |
| Tencent Holdings Ltd. | \$200,000 | 3.60% | 19/1/2028 | 192,478 | 0.01% |
| Tencent Holdings Ltd. | \$200,000 | 3.98% | 11/4/2029 | 192,465 | 0.01% |
| Tencent Holdings Ltd. | \$200,000 | 2.39% | 3/6/2030 | 175,001 | 0.00% |
| Tencent Holdings Ltd. | \$200,000 | 4.53% | 11/4/2049 | 167,836 | 0.00% |
| Tencent Holdings Ltd. | \$400,000 | 3.24% | 3/6/2050 | 265,346 | 0.01% |
| Tencent Music Entertainment Group | \$200,000 | 2.00% | 3/9/2030 | 168,201 | 0.00% |
| Three Gorges Finance I Cayman Islands Ltd. | \$200,000 | 2.15% | 22/9/2030 | 174,257 | 0.00% |
| Weibo Corp. | \$200,000 | 3.38% | 8/7/2030 | 178,994 | 0.00% |
| Yieldking Investment Ltd. | \$200,000 | 2.80% | 18/8/2026 | 191,775 | 0.00% |
| ZhongAn Online P&C Insurance Co., Ltd. | \$200,000 | 3.50% | 8/3/2026 | 194,312 | 0.01% |
| | | | | 38,630,756 | 0.90% |
| Colombia 0.12% (30 June 2024: 0.14%) | | | | | |
| Colombian TES | COP2,275,000,000 | 7.50% | 26/8/2026 | 502,298 | 0.01% |
| Colombian TES | COP1,700,000,000 | 5.75% | 3/11/2027 | 346,153 | 0.01% |
| Colombian TES | COP3,265,500,000 | 6.00% | 28/4/2028 | 651,529 | 0.01% |
| Colombian TES | COP1,975,000,000 | 7.75% | 18/9/2030 | 388,581 | 0.01% |
| Colombian TES | COP2,450,000,000 | 7.00% | 26/3/2031 | 453,265 | 0.01% |
| Colombian TES | COP2,105,000,000 | 7.00% | 30/6/2032 | 372,155 | 0.01% |
| Colombian TES | COP2,205,000,000 | 13.25% | 9/2/2033 | 538,212 | 0.01% |
| Colombian TES | COP2,195,000,000 | 7.25% | 18/10/2034 | 368,447 | 0.01% |
| Colombian TES | COP1,595,000,000 | 6.25% | 9/7/2036 | 232,484 | 0.00% |
| Colombian TES | COP4,034,000,000 | 9.25% | 28/5/2042 | 703,559 | 0.02% |
| Colombian TES | COP1,585,000,000 | 11.50% | 25/7/2046 | 325,568 | 0.01% |
| Colombian TES | COP3,089,000,000 | 7.25% | 26/10/2050 | 416,118 | 0.01% |
| | | | | 5,298,369 | 0.12% |
| Croatia 0.03% (30 June 2024: 0.03%) | | | | | |
| Croatia Government International Bond | €300,000 | 1.13% | 19/6/2029 | 290,378 | 0.01% |
| Croatia Government International Bond | €403,000 | 1.50% | 17/6/2031 | 384,702 | 0.01% |
| Croatia Government International Bond | €200,000 | 1.13% | 4/3/2033 | 180,078 | 0.01% |
| Croatia Government International Bond | €161,000 | 4.00% | 14/6/2035 | 179,995 | 0.00% |
| Croatia Government International Bond | €100,000 | 1.75% | 4/3/2041 | 83,451 | 0.00% |
| | | | | 1,118,604 | 0.03% |
| Cyprus 0.01% (30 June 2024: 0.01%) | | | | | |
| Cyprus Government International Bond | €522,000 | 3.25% | 27/6/2031 | 556,119 | 0.01% |
| | | | | 556,119 | 0.01% |
| Czech Republic 0.23% (30 June 2024: 0.25%) | | | | | |
| CEZ A.S. | €100,000 | 0.88% | 2/12/2026 | 99,345 | 0.00% |
| CEZ A.S. | €800,000 | 4.25% | 11/6/2032 | 846,082 | 0.02% |
| Czech Gas Networks Investments Sarl | €100,000 | 1.00% | 16/7/2027 | 98,392 | 0.00% |
| Czech Republic Government Bond | CZK16,400,000 | 6.00% | 26/2/2026 | 693,920 | 0.02% |
| Czech Republic Government Bond | CZK8,500,000 | 1.00% | 26/6/2026 | 336,016 | 0.01% |
| Czech Republic Government Bond | CZK27,930,000 | 0.25% | 10/2/2027 | 1,068,324 | 0.03% |
| Czech Republic Government Bond | CZK13,000,000 | 5.50% | 12/12/2028 | 569,117 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Czech Republic Government Bond | CZK15,000,000 | 5.75% | 29/3/2029 | 663,293 | 0.02% |
| Czech Republic Government Bond | CZK16,000,000 | 2.75% | 23/7/2029 | 627,711 | 0.01% |
| Czech Republic Government Bond | CZK13,300,000 | 0.95% | 15/5/2030 | 470,458 | 0.01% |
| Czech Republic Government Bond | CZK25,800,000 | 5.00% | 30/9/2030 | 1,121,389 | 0.03% |
| Czech Republic Government Bond | CZK13,500,000 | 1.20% | 13/3/2031 | 472,063 | 0.01% |
| Czech Republic Government Bond | CZK6,110,000 | 4.50% | 11/11/2032 | 257,631 | 0.01% |
| Czech Republic Government Bond | CZK2,910,000 | 2.00% | 13/10/2033 | 100,997 | 0.00% |
| Czech Republic Government Bond | CZK31,200,000 | 4.90% | 14/4/2034 | 1,352,055 | 0.03% |
| Czech Republic Government Bond | CZK13,300,000 | 3.50% | 30/5/2035 | 513,235 | 0.01% |
| Czech Republic Government Bond | CZK1,090,000 | 4.20% | 4/12/2036 | 44,360 | 0.00% |
| Czech Republic Government Bond | CZK4,030,000 | 1.95% | 30/7/2037 | 127,599 | 0.00% |
| Czech Republic Government Bond | CZK5,600,000 | 1.50% | 24/4/2040 | 156,559 | 0.00% |
| Czech Republic Government Bond | CZK2,000,000 | 4.85% | 26/11/2057 | 85,493 | 0.00% |
| EPH Financing International A.S. | €100,000 | 6.65% | 13/11/2028 | 111,616 | 0.00% |
| EPH Financing International A.S. | €209,000 | 5.88% | 30/11/2029 | 230,736 | 0.01% |
| | | | | 10,046,391 | 0.23% |
| Denmark 0.49% (30 June 2024: 0.37%) | | | | | |
| AP Moller-Maersk A/S | €600,000 | 1.75% | 16/3/2026 | 614,305 | 0.02% |
| AP Moller-Maersk A/S | €131,000 | 0.75% | 25/11/2031 | 115,961 | 0.00% |
| AP Moller-Maersk A/S | \$75,000 | 5.88% | 14/9/2033 | 76,721 | 0.00% |
| Danfoss Finance II BV | €300,000 | 4.13% | 2/12/2029 | 324,547 | 0.01% |
| Danfoss Finance II BV | €100,000 | 0.75% | 28/4/2031 | 89,122 | 0.00% |
| Danske Bank A/S | €500,000 | 4.00% | 12/1/2027 | 523,884 | 0.01% |
| Danske Bank A/S | £313,000 | 4.63% | 13/4/2027 | 390,870 | 0.01% |
| Danske Bank A/S | €100,000 | 0.75% | 22/11/2027 | 98,602 | 0.00% |
| Danske Bank A/S | \$200,000 | 5.71% | 1/3/2030 | 202,809 | 0.01% |
| Danske Bank A/S | €300,000 | 4.75% | 21/6/2030 | 331,303 | 0.01% |
| Danske Bank A/S | \$400,000 | 4.61% | 2/10/2030 | 387,850 | 0.01% |
| Danske Bank A/S | €500,000 | 4.13% | 10/1/2031 | 544,552 | 0.01% |
| Danske Bank A/S | €500,000 | 3.88% | 9/1/2032 | 532,531 | 0.01% |
| Danske Bank A/S | €291,000 | 4.63% | 14/5/2034 | 313,054 | 0.01% |
| Danske Bank A/S | €404,000 | 3.75% | 19/11/2036 | 416,528 | 0.01% |
| Denmark Government Bond | DKK2,500,000 | 0.50% | 15/11/2027 | 334,872 | 0.01% |
| Denmark Government Bond | DKK6,800,000 | 0.50% | 15/11/2029 | 883,250 | 0.02% |
| Denmark Government Bond | DKK24,000,000 | 0.00% | 15/11/2031 | 2,919,343 | 0.07% |
| Denmark Government Bond | DKK12,335,000 | 2.25% | 15/11/2033 | 1,736,179 | 0.04% |
| Denmark Government Bond | DKK4,500,000 | 4.50% | 15/11/2039 | 795,998 | 0.02% |
| Denmark Government Bond | DKK1,000,000 | 0.25% | 15/11/2052 | 81,436 | 0.00% |
| DSV Finance BV | €600,000 | 3.25% | 6/11/2030 | 627,694 | 0.02% |
| DSV Finance BV | €400,000 | 3.38% | 6/11/2032 | 419,408 | 0.01% |
| H Lundbeck A/S | €100,000 | 0.88% | 14/10/2027 | 97,660 | 0.00% |
| ISS Global A/S | €100,000 | 0.88% | 18/6/2026 | 100,756 | 0.00% |
| ISS Global A/S | €416,000 | 3.88% | 5/6/2029 | 441,256 | 0.01% |
| Jyske Bank A/S | €100,000 | 5.00% | 26/10/2028 | 108,531 | 0.00% |
| Kommunekredit | \$300,000 | 4.63% | 5/3/2027 | 300,739 | 0.01% |
| Kommunekredit | €100,000 | 0.75% | 18/5/2027 | 99,799 | 0.00% |
| Kommunekredit | €140,000 | 0.00% | 3/3/2031 | 123,790 | 0.00% |
| Kommunekredit | €1,153,000 | 2.63% | 4/3/2032 | 1,191,226 | 0.03% |
| Kommunekredit | €700,000 | 3.13% | 24/11/2038 | 731,146 | 0.02% |
| Nordea Kredit Realkreditaktieselskab | DKK5,000,000 | 1.00% | 1/4/2027 | 676,621 | 0.02% |
| Novo Nordisk Finance Netherlands BV | €597,000 | 3.38% | 21/5/2034 | 627,602 | 0.02% |
| Nykredit Realkredit A/S | DKK4,146,000 | 1.00% | 1/7/2026 | 566,064 | 0.01% |
| Nykredit Realkredit A/S | €100,000 | 0.75% | 20/1/2027 | 99,152 | 0.00% |
| Nykredit Realkredit A/S | €300,000 | 0.38% | 17/1/2028 | 286,124 | 0.01% |
| Nykredit Realkredit A/S | DKK13,000,000 | 1.00% | 1/7/2029 | 1,700,988 | 0.04% |
| Orsted A/S | £100,000 | 2.13% | 17/5/2027 | 117,455 | 0.00% |
| Orsted A/S | €500,000 | 2.25% | 14/6/2028 | 504,313 | 0.01% |
| Orsted A/S | €100,000 | 2.88% | 14/6/2033 | 98,670 | 0.00% |
| Orsted A/S | £100,000 | 2.50% | 18/2/3021 | 92,249 | 0.00% |
| Pandora A/S | €100,000 | 3.88% | 31/5/2030 | 105,763 | 0.00% |
| | | | | 20,830,723 | 0.49% |
| Ecuador 0.01% (30 June 2024: 0.00%) | | | | | |
| Amazon Conservation DAC | \$200,000 | 6.03% | 16/1/2042 | 201,285 | 0.01% |
| | | | | 201,285 | 0.01% |
| Finland 0.46% (30 June 2024: 0.39%) | | | | | |
| Aktia Bank OYJ | €800,000 | 3.00% | 22/10/2029 | 843,451 | 0.02% |
| Castellum Helsinki Finance Holding Abp | €200,000 | 0.88% | 17/9/2029 | 181,607 | 0.00% |
| Finland Government Bond | €4,000,000 | 0.00% | 15/9/2026 | 3,992,518 | 0.09% |
| Finland Government Bond | €700,000 | 0.50% | 15/9/2027 | 693,394 | 0.02% |
| Finland Government Bond | €92,000 | 0.50% | 15/9/2029 | 87,183 | 0.00% |
| Finland Government Bond | €2,500,000 | 2.50% | 15/4/2030 | 2,592,936 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Finland Government Bond | €250,000 | 0.00% | 15/9/2030 | 224,715 | 0.01% |
| Finland Government Bond | €250,000 | 0.75% | 15/4/2031 | 232,008 | 0.01% |
| Finland Government Bond | €418,000 | 0.13% | 15/9/2031 | 368,143 | 0.01% |
| Finland Government Bond | €256,000 | 1.50% | 15/9/2032 | 243,289 | 0.01% |
| Finland Government Bond | €700,000 | 3.00% | 15/9/2033 | 737,912 | 0.02% |
| Finland Government Bond | €850,000 | 3.00% | 15/9/2034 | 893,274 | 0.02% |
| Finland Government Bond | €150,000 | 0.13% | 15/4/2036 | 114,131 | 0.00% |
| Finland Government Bond | €510,000 | 2.75% | 15/4/2038 | 515,577 | 0.01% |
| Finland Government Bond | €822,000 | 0.25% | 15/9/2040 | 559,888 | 0.01% |
| Finland Government Bond | €1,127,000 | 0.13% | 15/4/2052 | 554,980 | 0.01% |
| Finland Government Bond | €925,000 | 2.95% | 15/4/2055 | 937,585 | 0.02% |
| Finnvera OYJ | €100,000 | 0.50% | 13/4/2026 | 101,113 | 0.00% |
| Finnvera OYJ | \$200,000 | 1.13% | 27/10/2026 | 188,397 | 0.00% |
| Finnvera OYJ | €1,000,000 | 0.75% | 7/8/2028 | 977,428 | 0.02% |
| Fortum OYJ | €100,000 | 1.63% | 27/2/2026 | 102,432 | 0.00% |
| Kuntarahoitus OYJ | \$200,000 | 0.63% | 20/3/2026 | 190,781 | 0.01% |
| Kuntarahoitus OYJ | \$200,000 | 0.88% | 2/9/2026 | 188,592 | 0.00% |
| Kuntarahoitus OYJ | \$200,000 | 4.25% | 31/1/2029 | 197,952 | 0.01% |
| Kuntarahoitus OYJ | €100,000 | 1.50% | 17/5/2029 | 99,336 | 0.00% |
| Kuntarahoitus OYJ | \$200,000 | 3.63% | 9/10/2029 | 192,620 | 0.01% |
| Kuntarahoitus OYJ | €200,000 | 0.00% | 2/3/2031 | 176,807 | 0.00% |
| Nokia OYJ | €126,000 | 4.38% | 21/8/2031 | 136,348 | 0.00% |
| Nordea Bank Abp | \$200,000 | 1.50% | 30/9/2026 | 189,215 | 0.00% |
| Nordea Bank Abp | \$300,000 | 5.00% | 19/3/2027 | 301,858 | 0.01% |
| Nordea Bank Abp | €300,000 | 4.13% | 5/5/2028 | 322,005 | 0.01% |
| Nordea Bank Abp | €200,000 | 0.63% | 18/8/2031 | 198,871 | 0.01% |
| Nordea Bank Abp | €200,000 | 2.88% | 24/8/2032 | 202,303 | 0.01% |
| Nordea Bank Abp | €100,000 | 1.63% | 9/12/2032 | 113,650 | 0.00% |
| Nordea Bank Abp | \$25,000 | 4.63% | 13/9/2033 | 24,063 | 0.00% |
| OP Corporate Bank plc | €300,000 | 0.38% | 8/12/2028 | 278,988 | 0.01% |
| OP Mortgage Bank | €563,000 | 2.50% | 3/10/2029 | 579,083 | 0.01% |
| Sampo OYJ | €300,000 | 2.50% | 3/9/2052 | 282,305 | 0.01% |
| S-Pankki OYJ | €500,000 | 3.00% | 16/4/2030 | 526,047 | 0.01% |
| Teollisuuden Voima OYJ | €266,000 | 4.25% | 22/5/2031 | 283,215 | 0.01% |
| Transmission Finance DAC | €200,000 | 0.38% | 18/6/2028 | 188,396 | 0.00% |
| UPM-Kymmene OYJ | \$50,000 | 7.45% | 26/11/2027 | 52,530 | 0.00% |
| | | | | 19,866,926 | 0.46% |
| France 5.94% (30 June 2024: 5.84%) | | | | | |
| Action Logement Services | €200,000 | 0.38% | 5/10/2031 | 172,999 | 0.00% |
| Action Logement Services | €400,000 | 4.13% | 3/10/2038 | 430,713 | 0.01% |
| Action Logement Services | €100,000 | 3.63% | 25/5/2043 | 100,206 | 0.00% |
| Aeroports de Paris SA | €200,000 | 1.50% | 2/7/2032 | 182,121 | 0.00% |
| Aeroports de Paris SA | €200,000 | 1.13% | 18/6/2034 | 169,643 | 0.00% |
| Agence Francaise de Developpement EPIC | £800,000 | 4.38% | 16/3/2026 | 997,555 | 0.02% |
| Agence Francaise de Developpement EPIC | €600,000 | 4.00% | 21/9/2027 | 588,476 | 0.01% |
| Agence Francaise de Developpement EPIC | €200,000 | 0.01% | 25/11/2028 | 185,861 | 0.00% |
| Agence Francaise de Developpement EPIC | €400,000 | 0.50% | 25/5/2030 | 364,221 | 0.01% |
| Agence Francaise de Developpement EPIC | €200,000 | 0.13% | 29/9/2031 | 169,647 | 0.00% |
| Agence Francaise de Developpement EPIC | €700,000 | 3.38% | 25/5/2033 | 729,720 | 0.02% |
| Agence Francaise de Developpement EPIC | €400,000 | 1.13% | 2/3/2037 | 316,812 | 0.01% |
| Agence France Locale | €100,000 | 0.00% | 20/9/2027 | 96,640 | 0.00% |
| Air Liquide Finance SA | \$100,000 | 2.50% | 27/9/2026 | 96,470 | 0.00% |
| Airbus SE | €200,000 | 2.13% | 29/10/2029 | 202,546 | 0.01% |
| Airbus SE | €1,000,000 | 1.63% | 9/6/2030 | 969,055 | 0.02% |
| Alstom SA | €200,000 | 0.25% | 14/10/2026 | 198,138 | 0.01% |
| Alstom SA | €100,000 | 0.00% | 11/1/2029 | 91,672 | 0.00% |
| Altarea SCA | €100,000 | 1.75% | 16/1/2030 | 90,396 | 0.00% |
| APRR SA | €100,000 | 0.13% | 18/1/2029 | 92,782 | 0.00% |
| APRR SA | €100,000 | 1.50% | 25/1/2030 | 96,146 | 0.00% |
| Arkea Home Loans SFH SA | €100,000 | 1.50% | 1/6/2033 | 92,360 | 0.00% |
| Arkema SA | €100,000 | 0.75% | 3/12/2029 | 92,955 | 0.00% |
| Arkema SA | €200,000 | 3.50% | 23/1/2031 | 209,190 | 0.01% |
| Arval Service Lease SA | €300,000 | 4.13% | 13/4/2026 | 314,377 | 0.01% |
| Autoroutes du Sud de la France SA | €200,000 | 2.75% | 2/9/2032 | 199,841 | 0.01% |
| Autoroutes du Sud de la France SA | €200,000 | 3.25% | 19/1/2033 | 206,553 | 0.01% |
| AXA SA | €100,000 | 1.13% | 15/5/2028 | 101,037 | 0.00% |
| AXA SA | €312,000 | 3.75% | 12/10/2030 | 337,148 | 0.01% |
| AXA SA | \$127,000 | 8.60% | 15/12/2030 | 149,246 | 0.00% |
| AXA SA | €100,000 | 4.25% | 10/3/2043 | 105,195 | 0.00% |
| AXA SA | €206,000 | 5.50% | 11/7/2043 | 233,396 | 0.01% |
| AXA SA | €300,000 | 3.25% | 28/5/2049 | 307,324 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ayvens SA | €100,000 | 4.25% | 18/1/2027 | 106,155 | 0.00% |
| Ayvens SA | €100,000 | 4.00% | 5/7/2027 | 106,043 | 0.00% |
| Ayvens SA | €100,000 | 3.88% | 16/7/2029 | 105,985 | 0.00% |
| Banque Federative du Credit Mutuel SA | £100,000 | 5.00% | 19/1/2026 | 125,102 | 0.00% |
| Banque Federative du Credit Mutuel SA | €600,000 | 4.94% | 26/1/2026 | 601,291 | 0.01% |
| Banque Federative du Credit Mutuel SA | €200,000 | 2.38% | 24/3/2026 | 205,199 | 0.01% |
| Banque Federative du Credit Mutuel SA | €200,000 | 0.75% | 8/6/2026 | 200,957 | 0.01% |
| Banque Federative du Credit Mutuel SA | \$200,000 | 5.90% | 13/7/2026 | 202,899 | 0.01% |
| Banque Federative du Credit Mutuel SA | £200,000 | 1.00% | 16/7/2026 | 236,040 | 0.01% |
| Banque Federative du Credit Mutuel SA | €100,000 | 1.50% | 7/10/2026 | 118,050 | 0.00% |
| Banque Federative du Credit Mutuel SA | €400,000 | 2.63% | 31/3/2027 | 408,503 | 0.01% |
| Banque Federative du Credit Mutuel SA | €300,000 | 3.13% | 14/9/2027 | 312,010 | 0.01% |
| Banque Federative du Credit Mutuel SA | \$200,000 | 5.79% | 13/7/2028 | 203,760 | 0.01% |
| Banque Federative du Credit Mutuel SA | €500,000 | 0.25% | 19/7/2028 | 466,763 | 0.01% |
| Banque Federative du Credit Mutuel SA | €300,000 | 4.13% | 13/3/2029 | 323,220 | 0.01% |
| Banque Federative du Credit Mutuel SA | ¥100,000,000 | 1.12% | 15/10/2029 | 628,105 | 0.02% |
| Banque Federative du Credit Mutuel SA | €200,000 | 4.38% | 2/5/2030 | 216,145 | 0.01% |
| Banque Federative du Credit Mutuel SA | €500,000 | 3.50% | 15/5/2031 | 524,447 | 0.01% |
| Banque Federative du Credit Mutuel SA | €300,000 | 1.13% | 19/1/2032 | 263,425 | 0.01% |
| Banque Federative du Credit Mutuel SA | €200,000 | 3.88% | 16/6/2032 | 207,361 | 0.01% |
| Banque Federative du Credit Mutuel SA | €300,000 | 4.00% | 26/1/2033 | 319,059 | 0.01% |
| Banque Federative du Credit Mutuel SA | €500,000 | 3.75% | 1/2/2033 | 531,614 | 0.01% |
| Banque Federative du Credit Mutuel SA | €100,000 | 4.13% | 14/6/2033 | 109,171 | 0.00% |
| Banque Federative du Credit Mutuel SA | €300,000 | 4.38% | 11/1/2034 | 311,414 | 0.01% |
| BNP Paribas SA | €300,000 | 1.63% | 23/2/2026 | 307,385 | 0.01% |
| BNP Paribas SA | \$200,000 | 1.32% | 13/1/2027 | 192,514 | 0.00% |
| BNP Paribas SA | €100,000 | 2.13% | 23/1/2027 | 102,612 | 0.00% |
| BNP Paribas SA | \$75,000 | 4.63% | 13/3/2027 | 73,765 | 0.00% |
| BNP Paribas SA | \$200,000 | 2.59% | 20/1/2028 | 190,063 | 0.00% |
| BNP Paribas SA | €100,000 | 2.75% | 25/7/2028 | 102,520 | 0.00% |
| BNP Paribas SA | €200,000 | 0.50% | 1/9/2028 | 193,202 | 0.00% |
| BNP Paribas SA | €300,000 | 4.38% | 13/1/2029 | 321,519 | 0.01% |
| BNP Paribas SA | \$300,000 | 5.13% | 13/1/2029 | 299,365 | 0.01% |
| BNP Paribas SA | AUD600,000 | 5.29% | 15/2/2029 | 375,963 | 0.01% |
| BNP Paribas SA | CAD240,000 | 2.54% | 13/7/2029 | 158,972 | 0.00% |
| BNP Paribas SA | \$200,000 | 5.18% | 9/1/2030 | 199,139 | 0.01% |
| BNP Paribas SA | €300,000 | 0.88% | 11/7/2030 | 278,298 | 0.01% |
| BNP Paribas SA | €200,000 | 3.88% | 10/1/2031 | 213,967 | 0.01% |
| BNP Paribas SA | \$300,000 | 3.05% | 13/1/2031 | 267,978 | 0.01% |
| BNP Paribas SA | £100,000 | 2.00% | 24/5/2031 | 119,072 | 0.00% |
| BNP Paribas SA | €200,000 | 1.13% | 15/1/2032 | 196,927 | 0.01% |
| BNP Paribas SA | €300,000 | 2.10% | 7/4/2032 | 282,141 | 0.01% |
| BNP Paribas SA | \$200,000 | 2.87% | 19/4/2032 | 169,911 | 0.00% |
| BNP Paribas SA | £300,000 | 5.75% | 13/6/2032 | 379,323 | 0.01% |
| BNP Paribas SA | €300,000 | 4.75% | 13/11/2032 | 331,330 | 0.01% |
| BNP Paribas SA | €100,000 | 0.63% | 3/12/2032 | 82,855 | 0.00% |
| BNP Paribas SA | \$100,000 | 4.38% | 1/3/2033 | 95,346 | 0.00% |
| BNP Paribas SA | €200,000 | 4.13% | 24/5/2033 | 218,445 | 0.01% |
| BNP Paribas SA | €500,000 | 4.16% | 28/8/2034 | 521,656 | 0.01% |
| BNP Paribas SA | \$200,000 | 5.74% | 20/2/2035 | 199,796 | 0.01% |
| BNP Paribas SA | \$200,000 | 2.59% | 12/8/2035 | 167,636 | 0.00% |
| BNP Paribas SA | \$200,000 | 2.82% | 26/1/2041 | 134,640 | 0.00% |
| Bouygues SA | €200,000 | 3.88% | 17/7/2031 | 214,863 | 0.01% |
| Bouygues SA | €100,000 | 4.63% | 7/6/2032 | 111,955 | 0.00% |
| Bouygues SA | €100,000 | 3.25% | 30/6/2037 | 99,976 | 0.00% |
| BPCE SA | \$550,000 | 5.98% | 18/1/2027 | 554,215 | 0.01% |
| BPCE SA | €500,000 | 1.75% | 26/4/2027 | 504,515 | 0.01% |
| BPCE SA | €100,000 | 0.50% | 15/9/2027 | 99,125 | 0.00% |
| BPCE SA | \$250,000 | 6.61% | 19/10/2027 | 256,142 | 0.01% |
| BPCE SA | €500,000 | 3.88% | 11/1/2029 | 528,666 | 0.01% |
| BPCE SA | £300,000 | 6.13% | 24/5/2029 | 384,430 | 0.01% |
| BPCE SA | \$250,000 | 5.28% | 30/5/2029 | 250,362 | 0.01% |
| BPCE SA | \$250,000 | 6.71% | 19/10/2029 | 259,796 | 0.01% |
| BPCE SA | \$250,000 | 5.72% | 18/1/2030 | 251,077 | 0.01% |
| BPCE SA | £400,000 | 4.88% | 22/10/2030 | 492,891 | 0.01% |
| BPCE SA | €200,000 | 0.25% | 14/1/2031 | 173,904 | 0.00% |
| BPCE SA | €100,000 | 0.75% | 3/3/2031 | 87,779 | 0.00% |
| BPCE SA | \$100,000 | 3.12% | 19/10/2032 | 82,712 | 0.00% |
| BPCE SA | €200,000 | 4.00% | 29/11/2032 | 216,185 | 0.01% |
| BPCE SA | €400,000 | 5.75% | 1/6/2033 | 439,440 | 0.01% |
| BPCE SA | \$250,000 | 5.75% | 19/7/2033 | 246,556 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| BPCE SA | €100,000 | 4.75% | 14/6/2034 | 110,523 | 0.00% |
| BPCE SA | €100,000 | 5.13% | 25/1/2035 | 108,262 | 0.00% |
| BPCE SA | €100,000 | 4.88% | 26/2/2036 | 107,106 | 0.00% |
| BPCE SA | \$250,000 | 3.65% | 14/1/2037 | 209,328 | 0.01% |
| BPCE SFH SA | €1,900,000 | 3.13% | 20/7/2027 | 1,995,709 | 0.05% |
| BPCE SFH SA | €300,000 | 0.01% | 10/11/2027 | 289,092 | 0.01% |
| BPCE SFH SA | €700,000 | 3.00% | 15/1/2031 | 730,688 | 0.02% |
| BPCE SFH SA | €1,200,000 | 0.01% | 18/3/2031 | 1,042,903 | 0.02% |
| BPCE SFH SA | €500,000 | 3.13% | 22/5/2034 | 522,935 | 0.01% |
| Bpifrance SACA | €100,000 | 0.05% | 26/9/2029 | 91,039 | 0.00% |
| Bpifrance SACA | €100,000 | 2.88% | 25/11/2029 | 103,765 | 0.00% |
| Bpifrance SACA | €1,900,000 | 3.38% | 25/5/2034 | 1,978,454 | 0.05% |
| Bureau Veritas SA | €100,000 | 3.50% | 22/5/2036 | 103,250 | 0.00% |
| Caisse d'Amortissement de la Dette Sociale | \$190,000 | 4.00% | 25/1/2026 | 188,855 | 0.00% |
| Caisse d'Amortissement de la Dette Sociale | \$400,000 | 0.63% | 18/2/2026 | 382,584 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | \$210,000 | 4.88% | 19/9/2026 | 211,144 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | \$200,000 | 1.25% | 28/10/2026 | 188,602 | 0.00% |
| Caisse d'Amortissement de la Dette Sociale | \$200,000 | 4.25% | 24/1/2027 | 198,666 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | \$325,000 | 3.75% | 12/9/2027 | 318,390 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | €500,000 | 1.75% | 25/11/2027 | 506,732 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | \$525,000 | 3.75% | 24/5/2028 | 510,939 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | €1,300,000 | 3.00% | 25/5/2028 | 1,363,424 | 0.03% |
| Caisse d'Amortissement de la Dette Sociale | \$300,000 | 4.50% | 22/5/2029 | 298,017 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | €500,000 | 3.13% | 1/3/2030 | 526,714 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | \$200,000 | 1.00% | 21/10/2030 | 162,576 | 0.00% |
| Caisse d'Amortissement de la Dette Sociale | \$450,000 | 1.38% | 20/1/2031 | 369,402 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | €100,000 | 0.00% | 25/5/2031 | 86,204 | 0.00% |
| Caisse d'Amortissement de la Dette Sociale | €400,000 | 0.13% | 15/9/2031 | 344,439 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | €300,000 | 0.45% | 19/1/2032 | 261,740 | 0.01% |
| Caisse d'Amortissement de la Dette Sociale | \$200,000 | 2.13% | 26/1/2032 | 167,785 | 0.00% |
| Caisse d'Amortissement de la Dette Sociale | €600,000 | 2.75% | 25/11/2032 | 607,496 | 0.01% |
| Caisse de Refinancement de l'Habitat SA | €1,500,000 | 3.13% | 3/6/2036 | 1,555,656 | 0.04% |
| Caisse des Depots et Consignations | €100,000 | 3.13% | 25/5/2033 | 102,991 | 0.00% |
| Caisse Francaise de Financement Local SA | €100,000 | 0.01% | 27/4/2029 | 92,013 | 0.00% |
| Caisse Francaise de Financement Local SA | €300,000 | 0.01% | 18/3/2031 | 260,357 | 0.01% |
| Caisse Francaise de Financement Local SA | €400,000 | 0.63% | 20/1/2042 | 276,231 | 0.01% |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama | €100,000 | 2.13% | 16/9/2029 | 97,346 | 0.00% |
| Capgemini SE | €100,000 | 1.63% | 15/4/2026 | 102,248 | 0.00% |
| Capgemini SE | €100,000 | 1.13% | 23/6/2030 | 93,833 | 0.00% |
| Carmila SA | €100,000 | 3.88% | 25/1/2032 | 104,162 | 0.00% |
| Carrefour SA | €100,000 | 2.63% | 15/12/2027 | 102,635 | 0.00% |
| Carrefour SA | €100,000 | 4.13% | 12/10/2028 | 107,340 | 0.00% |
| Carrefour SA | €400,000 | 2.38% | 30/10/2029 | 401,143 | 0.01% |
| CCF SFH SACA | €600,000 | 2.50% | 28/6/2028 | 617,150 | 0.01% |
| Cie de Financement Foncier SA | €1,500,000 | 3.13% | 18/5/2027 | 1,573,322 | 0.04% |
| Cie de Financement Foncier SA | €100,000 | 0.88% | 11/9/2028 | 97,094 | 0.00% |
| Cie de Financement Foncier SA | €1,000,000 | 2.38% | 15/3/2030 | 1,015,112 | 0.02% |
| Cie de Financement Foncier SA | €1,400,000 | 3.13% | 6/6/2030 | 1,471,800 | 0.03% |
| Cie de Financement Foncier SA | €500,000 | 3.00% | 10/3/2033 | 518,229 | 0.01% |
| Cie de Saint-Gobain SA | €500,000 | 3.88% | 29/11/2030 | 537,109 | 0.01% |
| Cie de Saint-Gobain SA | €100,000 | 1.88% | 15/3/2031 | 96,083 | 0.00% |
| Cie de Saint-Gobain SA | €100,000 | 2.63% | 10/8/2032 | 99,294 | 0.00% |
| Cie Generale des Etablissements Michelin SCA | €100,000 | 0.00% | 2/11/2028 | 92,853 | 0.00% |
| Cie Generale des Etablissements Michelin SCA | €200,000 | 3.38% | 16/5/2036 | 205,825 | 0.01% |
| CNP Assurances SACA | €200,000 | 5.25% | 18/7/2053 | 221,265 | 0.01% |
| CNP Assurances SACA | €400,000 | 4.88% | 16/7/2054 | 432,622 | 0.01% |
| Covivio Hotels SACA | €100,000 | 1.00% | 27/7/2029 | 93,012 | 0.00% |
| Credit Agricole Assurances SA | €100,000 | 2.00% | 17/7/2030 | 94,923 | 0.00% |
| Credit Agricole Assurances SA | €100,000 | 1.50% | 6/10/2031 | 89,127 | 0.00% |
| Credit Agricole Assurances SA | €200,000 | 4.50% | 17/12/2034 | 211,264 | 0.01% |
| Credit Agricole Home Loan SFH SA | €100,000 | 0.75% | 5/5/2027 | 99,393 | 0.00% |
| Credit Agricole Home Loan SFH SA | €500,000 | 3.38% | 4/9/2028 | 530,092 | 0.01% |
| Credit Agricole Home Loan SFH SA | €500,000 | 0.38% | 1/2/2033 | 421,742 | 0.01% |
| Credit Agricole Home Loan SFH SA | €400,000 | 3.25% | 8/6/2033 | 422,092 | 0.01% |
| Credit Agricole Home Loan SFH SA | €1,000,000 | 2.88% | 12/1/2034 | 1,025,359 | 0.02% |
| Credit Agricole SA | \$350,000 | 1.91% | 16/6/2026 | 344,940 | 0.01% |
| Credit Agricole SA | \$100,000 | 4.13% | 10/1/2027 | 98,233 | 0.00% |
| Credit Agricole SA | \$250,000 | 1.25% | 26/1/2027 | 239,985 | 0.01% |
| Credit Agricole SA | \$250,000 | 5.30% | 12/7/2028 | 251,546 | 0.01% |
| Credit Agricole SA | AUD300,000 | 5.41% | 18/1/2029 | 189,334 | 0.00% |
| Credit Agricole SA | €300,000 | 4.25% | 11/7/2029 | 321,155 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Credit Agricole SA | €700,000 | 2.50% | 29/8/2029 | 709,165 | 0.02% |
| Credit Agricole SA | \$50,000 | 4.00% | 10/1/2033 | 47,185 | 0.00% |
| Credit Agricole SA | €200,000 | 4.00% | 18/1/2033 | 216,651 | 0.01% |
| Credit Agricole SA | €300,000 | 4.38% | 27/11/2033 | 327,876 | 0.01% |
| Credit Agricole SA | €200,000 | 6.25% | 10/1/2035 | 201,278 | 0.01% |
| Credit Agricole SA | €300,000 | 4.13% | 26/2/2036 | 319,524 | 0.01% |
| Credit Agricole SA | \$250,000 | 2.81% | 11/1/2041 | 169,183 | 0.00% |
| Credit Mutuel Arkea SA | €500,000 | 0.01% | 28/1/2026 | 502,463 | 0.01% |
| Credit Mutuel Arkea SA | €200,000 | 3.38% | 19/9/2027 | 209,906 | 0.01% |
| Credit Mutuel Arkea SA | €100,000 | 3.38% | 11/3/2031 | 100,850 | 0.00% |
| Credit Mutuel Arkea SA | €100,000 | 0.88% | 25/10/2031 | 87,140 | 0.00% |
| Credit Mutuel Arkea SA | €500,000 | 3.63% | 3/10/2033 | 526,461 | 0.01% |
| Credit Mutuel Home Loan SFH SA | €900,000 | 0.75% | 15/9/2027 | 887,951 | 0.02% |
| Danone SA | \$200,000 | 2.95% | 2/11/2026 | 193,848 | 0.01% |
| Danone SA | €100,000 | 3.48% | 3/5/2030 | 105,980 | 0.00% |
| Danone SA | €100,000 | 3.47% | 22/5/2031 | 105,860 | 0.00% |
| Dexia SA | €800,000 | 0.00% | 21/1/2028 | 768,055 | 0.02% |
| Edenred SE | €300,000 | 3.63% | 13/12/2026 | 315,135 | 0.01% |
| Edenred SE | €200,000 | 1.38% | 18/6/2029 | 194,835 | 0.01% |
| Edenred SE | €200,000 | 3.63% | 13/6/2031 | 208,807 | 0.01% |
| Electricite de France SA | €100,000 | 1.00% | 13/10/2026 | 100,429 | 0.00% |
| Electricite de France SA | €400,000 | 3.75% | 5/6/2027 | 422,033 | 0.01% |
| Electricite de France SA | \$200,000 | 5.70% | 23/5/2028 | 203,046 | 0.01% |
| Electricite de France SA | \$300,000 | 4.50% | 21/9/2028 | 292,981 | 0.01% |
| Electricite de France SA | €100,000 | 4.13% | 17/6/2031 | 107,786 | 0.00% |
| Electricite de France SA | €25,000 | 5.88% | 18/7/2031 | 31,983 | 0.00% |
| Electricite de France SA | \$200,000 | 6.25% | 23/5/2033 | 209,596 | 0.01% |
| Electricite de France SA | €200,000 | 1.00% | 29/11/2033 | 167,427 | 0.00% |
| Electricite de France SA | €100,000 | 6.13% | 2/6/2034 | 126,448 | 0.00% |
| Electricite de France SA | €100,000 | 5.50% | 25/1/2035 | 119,708 | 0.00% |
| Electricite de France SA | €100,000 | 5.50% | 27/3/2037 | 117,809 | 0.00% |
| Electricite de France SA | \$80,000 | 6.95% | 26/1/2039 | 87,203 | 0.00% |
| Electricite de France SA | \$50,000 | 5.60% | 27/1/2040 | 48,403 | 0.00% |
| Electricite de France SA | €200,000 | 5.50% | 17/10/2041 | 225,654 | 0.01% |
| Electricite de France SA | €200,000 | 4.63% | 25/1/2043 | 213,757 | 0.01% |
| Electricite de France SA | €100,000 | 4.75% | 17/6/2044 | 108,431 | 0.00% |
| Electricite de France SA | \$100,000 | 4.95% | 13/10/2045 | 88,028 | 0.00% |
| Electricite de France SA | \$200,000 | 5.00% | 21/9/2048 | 173,949 | 0.00% |
| Electricite de France SA | €100,000 | 2.00% | 9/12/2049 | 67,399 | 0.00% |
| Electricite de France SA | €100,000 | 5.63% | 25/1/2053 | 108,553 | 0.00% |
| Electricite de France SA | CAD70,000 | 5.78% | 17/5/2054 | 51,626 | 0.00% |
| Electricite de France SA | \$25,000 | 5.25% | 13/10/2055 | 21,469 | 0.00% |
| Electricite de France SA | \$200,000 | 4.50% | 4/12/2069 | 140,320 | 0.00% |
| Electricite de France SA | €100,000 | 6.00% | 23/1/2114 | 109,677 | 0.00% |
| Engie SA | €300,000 | 5.13% | Perpetual | 324,613 | 0.01% |
| Engie SA | €200,000 | 1.50% | Perpetual | 191,084 | 0.00% |
| Engie SA | €100,000 | 4.75% | Perpetual | 107,347 | 0.00% |
| Engie SA | €100,000 | 0.00% | 4/3/2027 | 97,642 | 0.00% |
| Engie SA | €100,000 | 1.75% | 27/3/2028 | 99,844 | 0.00% |
| Engie SA | €400,000 | 1.38% | 22/6/2028 | 394,341 | 0.01% |
| Engie SA | €100,000 | 7.00% | 30/10/2028 | 134,131 | 0.00% |
| Engie SA | €100,000 | 0.38% | 26/10/2029 | 91,473 | 0.00% |
| Engie SA | €300,000 | 0.50% | 24/10/2030 | 267,661 | 0.01% |
| Engie SA | €100,000 | 1.88% | 19/9/2033 | 92,690 | 0.00% |
| Engie SA | €200,000 | 4.50% | 6/9/2042 | 217,953 | 0.01% |
| Engie SA | €100,000 | 4.25% | 11/1/2043 | 105,939 | 0.00% |
| Engie SA | €200,000 | 4.25% | 6/3/2044 | 211,472 | 0.01% |
| Engie SA | €100,000 | 5.63% | 3/4/2053 | 115,897 | 0.00% |
| EssilorLuxottica SA | €300,000 | 2.88% | 5/3/2029 | 311,734 | 0.01% |
| EssilorLuxottica SA | €100,000 | 0.75% | 27/11/2031 | 89,668 | 0.00% |
| EssilorLuxottica SA | €200,000 | 3.00% | 5/3/2032 | 206,610 | 0.01% |
| French Republic Government Bond OAT | €4,000,000 | 3.50% | 25/4/2026 | 4,208,276 | 0.10% |
| French Republic Government Bond OAT | €6,400,000 | 0.50% | 25/5/2026 | 6,472,125 | 0.15% |
| French Republic Government Bond OAT | €7,400,000 | 2.50% | 24/9/2026 | 7,692,243 | 0.18% |
| French Republic Government Bond OAT | €7,300,000 | 0.00% | 25/2/2027 | 7,198,730 | 0.17% |
| French Republic Government Bond OAT | €2,079,000 | 1.00% | 25/5/2027 | 2,087,672 | 0.05% |
| French Republic Government Bond OAT | €10,700,000 | 2.50% | 24/9/2027 | 11,112,715 | 0.26% |
| French Republic Government Bond OAT | €2,200,000 | 2.75% | 25/10/2027 | 2,301,475 | 0.05% |
| French Republic Government Bond OAT | €3,200,000 | 0.75% | 25/2/2028 | 3,145,458 | 0.07% |
| French Republic Government Bond OAT | €4,284,370 | 0.75% | 25/5/2028 | 4,190,998 | 0.10% |
| French Republic Government Bond OAT | €3,400,000 | 0.75% | 25/11/2028 | 3,288,397 | 0.08% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| French Republic Government Bond OAT | €388,000 | 2.75% | 25/2/2029 | 404,034 | 0.01% |
| French Republic Government Bond OAT | €363,000 | 5.50% | 25/4/2029 | 419,667 | 0.01% |
| French Republic Government Bond OAT | €7,780,000 | 0.50% | 25/5/2029 | 7,357,105 | 0.17% |
| French Republic Government Bond OAT | €3,973,000 | 0.00% | 25/11/2029 | 3,619,030 | 0.09% |
| French Republic Government Bond OAT | €6,096,834 | 2.75% | 25/2/2030 | 6,321,416 | 0.15% |
| French Republic Government Bond OAT | €3,298,844 | 2.50% | 25/5/2030 | 3,380,850 | 0.08% |
| French Republic Government Bond OAT ¹ | €4,257,000 | 0.00% | 25/11/2030 | 3,753,821 | 0.09% |
| French Republic Government Bond OAT | €2,946,000 | 1.50% | 25/5/2031 | 2,815,918 | 0.07% |
| French Republic Government Bond OAT | €3,696,000 | 0.00% | 25/11/2031 | 3,148,280 | 0.07% |
| French Republic Government Bond OAT | €4,050,000 | 0.00% | 25/5/2032 | 3,383,445 | 0.08% |
| French Republic Government Bond OAT | €2,443,000 | 5.75% | 25/10/2032 | 3,012,624 | 0.07% |
| French Republic Government Bond OAT | €2,473,623 | 2.00% | 25/11/2032 | 2,380,026 | 0.06% |
| French Republic Government Bond OAT | €8,700,000 | 3.00% | 25/5/2033 | 8,961,191 | 0.21% |
| French Republic Government Bond OAT | €5,873,000 | 3.50% | 25/11/2033 | 6,261,385 | 0.15% |
| French Republic Government Bond OAT | €5,047,968 | 1.25% | 25/5/2034 | 4,433,228 | 0.10% |
| French Republic Government Bond OAT | €4,100,000 | 3.00% | 25/11/2034 | 4,179,131 | 0.10% |
| French Republic Government Bond OAT | €860,000 | 4.75% | 25/4/2035 | 1,010,403 | 0.02% |
| French Republic Government Bond OAT | €524,000 | 1.25% | 25/5/2036 | 439,182 | 0.01% |
| French Republic Government Bond OAT | €12,499,614 | 1.25% | 25/5/2038 | 9,984,682 | 0.23% |
| French Republic Government Bond OAT | €2,556,578 | 0.50% | 25/5/2040 | 1,720,745 | 0.04% |
| French Republic Government Bond OAT | €1,630,000 | 4.50% | 25/4/2041 | 1,899,493 | 0.04% |
| French Republic Government Bond OAT | €2,555,438 | 2.50% | 25/5/2043 | 2,278,889 | 0.05% |
| French Republic Government Bond OAT | €1,538,000 | 0.50% | 25/6/2044 | 925,611 | 0.02% |
| French Republic Government Bond OAT | €1,954,320 | 3.25% | 25/5/2045 | 1,937,193 | 0.05% |
| French Republic Government Bond OAT | €1,092,938 | 2.00% | 25/5/2048 | 848,899 | 0.02% |
| French Republic Government Bond OAT | €2,508,000 | 3.00% | 25/6/2049 | 2,348,115 | 0.06% |
| French Republic Government Bond OAT | €1,877,000 | 1.50% | 25/5/2050 | 1,264,112 | 0.03% |
| French Republic Government Bond OAT | €2,083,000 | 0.75% | 25/5/2052 | 1,093,191 | 0.03% |
| French Republic Government Bond OAT | €3,539,602 | 0.75% | 25/5/2053 | 1,818,577 | 0.04% |
| French Republic Government Bond OAT | €1,924,000 | 3.00% | 25/5/2054 | 1,743,368 | 0.04% |
| French Republic Government Bond OAT | €1,400,000 | 4.00% | 25/4/2055 | 1,524,655 | 0.04% |
| French Republic Government Bond OAT | €1,201,669 | 3.25% | 25/5/2055 | 1,139,139 | 0.03% |
| French Republic Government Bond OAT | €927,594 | 4.00% | 25/4/2060 | 1,013,220 | 0.02% |
| French Republic Government Bond OAT | €1,102,000 | 1.75% | 25/5/2066 | 693,948 | 0.02% |
| French Republic Government Bond OAT | €945,000 | 0.50% | 25/5/2072 | 335,557 | 0.01% |
| Gecina SA | €100,000 | 0.88% | 25/1/2033 | 86,784 | 0.00% |
| GELF Bond Issuer I SA | €569,000 | 3.63% | 27/11/2031 | 589,543 | 0.01% |
| Gestion Securite de Stocks Securite SA | €500,000 | 3.50% | 25/11/2029 | 528,012 | 0.01% |
| Groupe des Assurances du Credit Mutuel SADIR | €200,000 | 3.75% | 30/4/2029 | 211,321 | 0.01% |
| Holding d'Infrastructures de Transport SASU | €200,000 | 2.50% | 4/5/2027 | 204,852 | 0.01% |
| HSBC Continental Europe SA | €100,000 | 0.10% | 3/9/2027 | 96,804 | 0.00% |
| ICADE | €100,000 | 1.00% | 19/1/2030 | 91,089 | 0.00% |
| ICADE | €200,000 | 0.63% | 18/1/2031 | 172,474 | 0.00% |
| Ile-de-France Mobilites | €100,000 | 3.05% | 3/2/2033 | 101,775 | 0.00% |
| Ile-de-France Mobilites | €100,000 | 0.20% | 16/11/2035 | 73,075 | 0.00% |
| Ile-de-France Mobilites | €200,000 | 3.50% | 4/10/2039 | 203,038 | 0.01% |
| Ile-de-France Mobilites | €100,000 | 3.40% | 25/5/2043 | 97,972 | 0.00% |
| Ile-de-France Mobilites | €100,000 | 3.45% | 25/6/2049 | 97,325 | 0.00% |
| JCDecaux SE | €300,000 | 5.00% | 11/1/2029 | 328,886 | 0.01% |
| Kering SA | £500,000 | 5.13% | 23/11/2026 | 628,604 | 0.02% |
| Kering SA | €400,000 | 3.88% | 5/9/2035 | 417,884 | 0.01% |
| Klepierre SA | €200,000 | 2.00% | 12/5/2029 | 199,881 | 0.01% |
| Klepierre SA | €100,000 | 1.63% | 13/12/2032 | 92,204 | 0.00% |
| Klepierre SA | €100,000 | 3.88% | 23/9/2033 | 106,172 | 0.00% |
| La Banque Postale Home Loan SFH SA | €200,000 | 0.63% | 23/6/2027 | 197,907 | 0.01% |
| La Banque Postale Home Loan SFH SA | €800,000 | 2.75% | 30/10/2030 | 826,132 | 0.02% |
| La Banque Postale Home Loan SFH SA | €100,000 | 0.25% | 12/2/2035 | 78,219 | 0.00% |
| La Banque Postale SA | €300,000 | 4.38% | 17/1/2030 | 322,990 | 0.01% |
| La Banque Postale SA | €200,000 | 3.50% | 13/6/2030 | 209,511 | 0.01% |
| La Poste SA | €400,000 | 3.75% | 12/6/2030 | 426,044 | 0.01% |
| La Poste SA | €100,000 | 3.13% | 14/3/2033 | 101,688 | 0.00% |
| La Poste SA | €100,000 | 0.63% | 18/1/2036 | 76,061 | 0.00% |
| Legrand SA | €300,000 | 1.00% | 6/3/2026 | 305,029 | 0.01% |
| Legrand SA | €200,000 | 0.38% | 6/10/2031 | 174,055 | 0.00% |
| L'Oreal SA | €700,000 | 0.88% | 29/6/2026 | 707,515 | 0.02% |
| LVMH Moet Hennessy Louis Vuitton SE | £100,000 | 1.13% | 11/2/2027 | 116,803 | 0.00% |
| LVMH Moet Hennessy Louis Vuitton SE | €300,000 | 0.13% | 11/2/2028 | 287,672 | 0.01% |
| LVMH Moet Hennessy Louis Vuitton SE | €500,000 | 3.50% | 7/9/2033 | 530,267 | 0.01% |
| Mercialys SA | €100,000 | 2.50% | 28/2/2029 | 101,373 | 0.00% |
| Orange SA | €100,000 | 5.38% | Perpetual | 110,124 | 0.00% |
| Orange SA | €100,000 | 1.38% | Perpetual | 93,408 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Orange SA | €500,000 | 0.00% | 29/6/2026 | 498,058 | 0.01% |
| Orange SA | £200,000 | 8.13% | 20/11/2028 | 278,935 | 0.01% |
| Orange SA | €100,000 | 2.00% | 15/1/2029 | 100,620 | 0.00% |
| Orange SA | €300,000 | 1.38% | 16/1/2030 | 290,497 | 0.01% |
| Orange SA | €100,000 | 1.88% | 12/9/2030 | 98,088 | 0.00% |
| Orange SA | €300,000 | 3.63% | 16/11/2031 | 321,648 | 0.01% |
| Orange SA | €200,000 | 1.63% | 7/4/2032 | 188,193 | 0.00% |
| Orange SA | €100,000 | 2.38% | 18/5/2032 | 99,051 | 0.00% |
| Orange SA | €100,000 | 0.63% | 16/12/2033 | 83,049 | 0.00% |
| Orange SA | €200,000 | 0.75% | 29/6/2034 | 165,549 | 0.00% |
| Orange SA | €800,000 | 3.25% | 17/1/2035 | 822,754 | 0.02% |
| Orano SA | €100,000 | 5.38% | 15/5/2027 | 108,243 | 0.00% |
| Pernod Ricard SA | €300,000 | 3.75% | 15/9/2027 | 318,070 | 0.01% |
| Pernod Ricard SA | €200,000 | 3.63% | 7/5/2034 | 208,213 | 0.01% |
| Pernod Ricard SA | \$75,000 | 5.50% | 15/1/2042 | 71,662 | 0.00% |
| RCI Banque SA | €175,000 | 4.63% | 2/10/2026 | 185,053 | 0.00% |
| RCI Banque SA | €223,000 | 4.50% | 6/4/2027 | 236,469 | 0.01% |
| RCI Banque SA | €150,000 | 4.88% | 14/6/2028 | 162,304 | 0.00% |
| RCI Banque SA | €420,000 | 3.88% | 30/9/2030 | 436,490 | 0.01% |
| Regie Autonome des Transports Parisiens EPIC | €200,000 | 0.35% | 20/6/2029 | 185,344 | 0.00% |
| Region of Ile de France | €400,000 | 2.90% | 30/4/2031 | 408,921 | 0.01% |
| Region of Ile de France | €400,000 | 2.23% | 19/7/2032 | 384,331 | 0.01% |
| RTE Reseau de Transport d'Electricite SADIR | €500,000 | 3.75% | 4/7/2035 | 527,223 | 0.01% |
| RTE Reseau de Transport d'Electricite SADIR | €400,000 | 3.50% | 2/10/2036 | 412,495 | 0.01% |
| RTE Reseau de Transport d'Electricite SADIR | €200,000 | 3.75% | 30/4/2044 | 204,047 | 0.01% |
| Schneider Electric SE | €200,000 | 1.00% | 9/4/2027 | 199,891 | 0.01% |
| Schneider Electric SE | €100,000 | 3.25% | 9/11/2027 | 105,293 | 0.00% |
| Schneider Electric SE | €200,000 | 3.13% | 13/10/2029 | 210,698 | 0.01% |
| Schneider Electric SE | €200,000 | 3.38% | 13/4/2034 | 212,192 | 0.01% |
| SCOR SE | €100,000 | 1.38% | 17/9/2051 | 87,857 | 0.00% |
| SFIL SA | €600,000 | 0.05% | 4/6/2029 | 549,807 | 0.01% |
| SFIL SA | €600,000 | 3.13% | 17/9/2029 | 627,802 | 0.02% |
| SNCF Reseau | €500,000 | 1.13% | 25/5/2030 | 469,921 | 0.01% |
| SNCF Reseau | €100,000 | 5.00% | 10/10/2033 | 115,961 | 0.00% |
| SNCF Reseau | €300,000 | 0.75% | 25/5/2036 | 229,451 | 0.01% |
| SNCF Reseau | €100,000 | 1.50% | 29/5/2037 | 81,695 | 0.00% |
| SNCF Reseau | €100,000 | 2.25% | 20/12/2047 | 77,177 | 0.00% |
| SNCF Reseau | £50,000 | 5.00% | 11/3/2052 | 55,926 | 0.00% |
| Societe Des Grands Projets EPIC | €200,000 | 0.30% | 25/11/2031 | 171,804 | 0.00% |
| Societe Des Grands Projets EPIC | €100,000 | 1.63% | 8/4/2042 | 75,996 | 0.00% |
| Societe Des Grands Projets EPIC | €300,000 | 3.50% | 25/5/2043 | 300,292 | 0.01% |
| Societe Des Grands Projets EPIC | €500,000 | 3.38% | 25/5/2045 | 490,104 | 0.01% |
| Societe Des Grands Projets EPIC | €100,000 | 3.50% | 25/6/2049 | 98,765 | 0.00% |
| Societe Des Grands Projets EPIC | €200,000 | 1.00% | 26/11/2051 | 110,196 | 0.00% |
| Societe Des Grands Projets EPIC | €100,000 | 3.70% | 25/5/2053 | 100,767 | 0.00% |
| Societe Des Grands Projets EPIC | €200,000 | 0.70% | 15/10/2060 | 79,943 | 0.00% |
| Societe Generale SA | \$200,000 | 6.45% | 12/1/2027 | 202,245 | 0.01% |
| Societe Generale SA | €500,000 | 4.13% | 2/6/2027 | 532,069 | 0.01% |
| Societe Generale SA | €100,000 | 0.50% | 12/6/2029 | 93,739 | 0.00% |
| Societe Generale SA | €100,000 | 4.25% | 6/12/2030 | 105,999 | 0.00% |
| Societe Generale SA | \$200,000 | 2.89% | 9/6/2032 | 166,889 | 0.00% |
| Societe Generale SA | €100,000 | 5.63% | 2/6/2033 | 111,536 | 0.00% |
| Societe Generale SA | \$200,000 | 6.22% | 15/6/2033 | 199,200 | 0.01% |
| Societe Generale SA | \$200,000 | 6.69% | 10/1/2034 | 205,158 | 0.01% |
| Societe Generale SA | \$200,000 | 6.07% | 19/1/2035 | 197,611 | 0.01% |
| Societe Generale SA | \$100,000 | 3.63% | 1/3/2041 | 66,889 | 0.00% |
| Societe Generale SA | \$200,000 | 7.37% | 10/1/2053 | 195,877 | 0.01% |
| Societe Generale SFH SA | €100,000 | 0.75% | 29/1/2027 | 99,916 | 0.00% |
| Societe Generale SFH SA | €1,000,000 | 0.13% | 2/2/2029 | 933,844 | 0.02% |
| Societe Nationale SNCF SACA | CHF1,000,000 | 0.23% | 18/6/2030 | 1,071,079 | 0.03% |
| Societe Nationale SNCF SACA | €400,000 | 3.38% | 25/5/2033 | 416,187 | 0.01% |
| Societe Nationale SNCF SACA | €100,000 | 1.00% | 25/5/2040 | 70,013 | 0.00% |
| Societe Nationale SNCF SACA | €100,000 | 0.88% | 28/2/2051 | 49,461 | 0.00% |
| Societe Nationale SNCF SACA | €200,000 | 1.00% | 19/1/2061 | 83,057 | 0.00% |
| Suez SACA | €100,000 | 5.00% | 3/11/2032 | 113,171 | 0.00% |
| Suez SACA | €200,000 | 4.50% | 13/11/2033 | 220,031 | 0.01% |
| TDF Infrastructure SASU | €700,000 | 5.63% | 21/7/2028 | 770,190 | 0.02% |
| Tikehau Capital SCA | €100,000 | 6.63% | 14/3/2030 | 115,836 | 0.00% |
| TotalEnergies Capital International SA | €200,000 | 1.49% | 8/4/2027 | 201,751 | 0.01% |
| TotalEnergies Capital International SA | \$80,000 | 3.46% | 19/2/2029 | 76,212 | 0.00% |
| TotalEnergies Capital International SA | \$80,000 | 2.83% | 10/1/2030 | 72,807 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| TotalEnergies Capital International SA | €100,000 | 1.62% | 18/5/2040 | 79,449 | 0.00% |
| TotalEnergies Capital International SA | \$50,000 | 2.99% | 29/6/2041 | 35,927 | 0.00% |
| TotalEnergies Capital International SA | \$195,000 | 3.13% | 29/5/2050 | 128,047 | 0.00% |
| TotalEnergies Capital SA | \$115,000 | 3.88% | 11/10/2028 | 111,786 | 0.00% |
| TotalEnergies Capital SA | \$90,000 | 5.15% | 5/4/2034 | 89,424 | 0.00% |
| TotalEnergies Capital SA | \$50,000 | 4.72% | 10/9/2034 | 48,069 | 0.00% |
| TotalEnergies Capital SA | \$130,000 | 5.49% | 5/4/2054 | 124,571 | 0.00% |
| TotalEnergies Capital SA | \$75,000 | 5.28% | 10/9/2054 | 69,526 | 0.00% |
| TotalEnergies Capital SA | \$90,000 | 5.64% | 5/4/2064 | 85,935 | 0.00% |
| TotalEnergies Capital SA | \$250,000 | 5.43% | 10/9/2064 | 231,751 | 0.01% |
| TotalEnergies SE | €600,000 | 4.12% | Perpetual | 628,221 | 0.02% |
| TotalEnergies SE | €200,000 | 1.63% | Perpetual | 194,617 | 0.01% |
| TotalEnergies SE | €200,000 | 2.13% | Perpetual | 179,129 | 0.00% |
| UNEDIC A.S.SEO | €300,000 | 1.25% | 28/3/2027 | 302,656 | 0.01% |
| UNEDIC A.S.SEO | €500,000 | 0.00% | 25/11/2028 | 467,355 | 0.01% |
| UNEDIC A.S.SEO | €500,000 | 0.50% | 20/3/2029 | 472,974 | 0.01% |
| UNEDIC A.S.SEO | €200,000 | 0.00% | 19/11/2030 | 175,304 | 0.00% |
| UNEDIC A.S.SEO | €200,000 | 0.01% | 25/5/2031 | 172,511 | 0.00% |
| UNEDIC A.S.SEO | €600,000 | 1.75% | 25/11/2032 | 566,120 | 0.01% |
| UNEDIC A.S.SEO | €400,000 | 0.10% | 25/5/2034 | 312,190 | 0.01% |
| UNEDIC A.S.SEO | €400,000 | 3.13% | 25/11/2034 | 411,739 | 0.01% |
| UNEDIC A.S.SEO | €300,000 | 0.50% | 25/5/2036 | 228,510 | 0.01% |
| Unibail-Rodamco-Westfield SE | €100,000 | 2.50% | 4/6/2026 | 103,094 | 0.00% |
| Unibail-Rodamco-Westfield SE | €300,000 | 0.63% | 4/5/2027 | 295,032 | 0.01% |
| Unibail-Rodamco-Westfield SE | €200,000 | 0.75% | 25/10/2028 | 190,473 | 0.00% |
| Unibail-Rodamco-Westfield SE | €100,000 | 3.50% | 11/9/2029 | 104,414 | 0.00% |
| Unibail-Rodamco-Westfield SE | €200,000 | 2.63% | 9/4/2030 | 205,364 | 0.01% |
| Unibail-Rodamco-Westfield SE | €200,000 | 4.13% | 11/12/2030 | 214,673 | 0.01% |
| Unibail-Rodamco-Westfield SE | €100,000 | 1.88% | 15/1/2031 | 94,738 | 0.00% |
| Unibail-Rodamco-Westfield SE | €200,000 | 1.38% | 4/12/2031 | 179,636 | 0.00% |
| Unibail-Rodamco-Westfield SE | €100,000 | 3.88% | 11/9/2034 | 103,206 | 0.00% |
| Veolia Environnement SA | €1,500,000 | 0.00% | 9/6/2026 | 1,495,128 | 0.04% |
| Veolia Environnement SA | €100,000 | 0.50% | 14/10/2031 | 86,508 | 0.00% |
| Ville de Paris | €200,000 | 0.75% | 30/11/2041 | 128,596 | 0.00% |
| Vinci SA | €100,000 | 0.00% | 27/11/2028 | 93,379 | 0.00% |
| Vinci SA | €300,000 | 1.63% | 18/1/2029 | 296,171 | 0.01% |
| Vinci SA | €100,000 | 3.38% | 17/10/2032 | 104,297 | 0.00% |
| Vinci SA | £500,000 | 2.75% | 15/9/2034 | 515,529 | 0.01% |
| WEA Finance LLC | \$78,000 | 2.88% | 15/1/2027 | 74,221 | 0.00% |
| WEA Finance LLC/Westfield UK & Europe Finance plc | \$100,000 | 4.75% | 17/9/2044 | 79,712 | 0.00% |
| Westfield America Management Ltd. | £100,000 | 2.63% | 30/3/2029 | 111,956 | 0.00% |
| | | | | 254,098,990 | 5.94% |
| Germany 5.05% (30 June 2024: 5.89%) | | | | | |
| Aareal Bank AG | €100,000 | 5.88% | 29/5/2026 | 106,031 | 0.00% |
| Aareal Bank AG | €300,000 | 2.63% | 10/4/2030 | 306,629 | 0.01% |
| Adidas AG | €100,000 | 0.00% | 5/10/2028 | 93,867 | 0.00% |
| Allianz Finance II BV | €600,000 | 3.25% | 4/12/2029 | 636,551 | 0.02% |
| Allianz SE | €100,000 | 4.60% | 7/9/2038 | 107,774 | 0.00% |
| Allianz SE | €100,000 | 5.82% | 25/7/2053 | 117,003 | 0.00% |
| Allianz SE | \$100,000 | 6.35% | 6/9/2053 | 104,240 | 0.00% |
| Allianz SE | €200,000 | 4.85% | 26/7/2054 | 221,707 | 0.01% |
| Allianz SE | \$200,000 | 5.60% | 3/9/2054 | 197,643 | 0.01% |
| Amprion GmbH | €100,000 | 3.45% | 22/9/2027 | 105,124 | 0.00% |
| Amprion GmbH | €700,000 | 3.63% | 21/5/2031 | 739,544 | 0.02% |
| Amprion GmbH | €100,000 | 3.97% | 22/9/2032 | 107,210 | 0.00% |
| Amprion GmbH | €100,000 | 4.00% | 21/5/2044 | 104,506 | 0.00% |
| Aroundtown Finance Sarl | €100,000 | 5.00% | Perpetual | 91,518 | 0.00% |
| Aroundtown SA | €100,000 | 0.38% | 15/4/2027 | 96,570 | 0.00% |
| Aroundtown SA | €400,000 | 4.80% | 16/7/2029 | 428,844 | 0.01% |
| BASF SE | €600,000 | 0.75% | 17/3/2026 | 606,337 | 0.01% |
| BASF SE | €100,000 | 0.25% | 5/6/2027 | 97,933 | 0.00% |
| Bausparkasse Schwaebisch Hall AG | €500,000 | 2.88% | 16/1/2029 | 523,799 | 0.01% |
| Bayer AG | €400,000 | 0.75% | 6/1/2027 | 396,028 | 0.01% |
| Bayer AG | €100,000 | 1.13% | 6/1/2030 | 92,427 | 0.00% |
| Bayer AG | €100,000 | 1.38% | 6/7/2032 | 87,252 | 0.00% |
| Bayer AG | €100,000 | 1.00% | 12/1/2036 | 75,199 | 0.00% |
| Bayer Capital Corp. BV | €1,000,000 | 2.13% | 15/12/2029 | 973,688 | 0.02% |
| Bayer US Finance II LLC | \$200,000 | 4.38% | 15/12/2028 | 192,076 | 0.01% |
| Bayer US Finance II LLC | \$100,000 | 4.20% | 15/7/2034 | 85,748 | 0.00% |
| Bayer US Finance II LLC | \$100,000 | 4.40% | 15/7/2044 | 73,993 | 0.00% |
| Bayer US Finance II LLC | \$25,000 | 3.95% | 15/4/2045 | 17,295 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bayer US Finance II LLC | \$225,000 | 4.88% | 25/6/2048 | 175,775 | 0.00% |
| Bayer US Finance II LLC | \$10,000 | 4.70% | 15/7/2064 | 7,144 | 0.00% |
| Berlin Hyp AG | €873,000 | 3.38% | 23/8/2028 | 929,653 | 0.02% |
| Bertelsmann SE & Co. KGaA | €100,000 | 3.50% | 29/5/2029 | 106,184 | 0.00% |
| BMW Canada, Inc. | CAD20,000 | 3.91% | 13/10/2026 | 14,002 | 0.00% |
| BMW Canada, Inc. | CAD50,000 | 4.41% | 10/2/2027 | 35,412 | 0.00% |
| BMW Finance NV | €300,000 | 0.00% | 11/1/2026 | 302,676 | 0.01% |
| BMW Finance NV | €93,000 | 1.00% | 22/5/2028 | 90,608 | 0.00% |
| BMW Finance NV | €150,000 | 3.63% | 22/5/2035 | 157,942 | 0.00% |
| BMW International Investment BV | €1,000,000 | 3.00% | 27/8/2027 | 1,040,831 | 0.03% |
| BMW US Capital LLC | \$75,000 | 5.05% | 2/4/2026 | 75,329 | 0.00% |
| BMW US Capital LLC | \$225,000 | 1.25% | 12/8/2026 | 213,255 | 0.01% |
| BMW US Capital LLC | \$50,000 | 4.65% | 13/8/2026 | 50,017 | 0.00% |
| BMW US Capital LLC | \$75,000 | 4.90% | 2/4/2027 | 75,213 | 0.00% |
| BMW US Capital LLC | \$50,000 | 3.30% | 6/4/2027 | 48,461 | 0.00% |
| BMW US Capital LLC | \$50,000 | 4.60% | 13/8/2027 | 49,746 | 0.00% |
| BMW US Capital LLC | \$50,000 | 3.75% | 12/4/2028 | 48,146 | 0.00% |
| BMW US Capital LLC | \$75,000 | 5.05% | 11/8/2028 | 75,120 | 0.00% |
| BMW US Capital LLC | \$75,000 | 4.90% | 2/4/2029 | 74,432 | 0.00% |
| BMW US Capital LLC | \$50,000 | 4.65% | 13/8/2029 | 49,069 | 0.00% |
| BMW US Capital LLC | \$95,000 | 4.15% | 9/4/2030 | 90,831 | 0.00% |
| BMW US Capital LLC | \$50,000 | 4.85% | 13/8/2031 | 48,952 | 0.00% |
| BMW US Capital LLC | \$125,000 | 3.70% | 1/4/2032 | 113,271 | 0.00% |
| BMW US Capital LLC | \$75,000 | 5.15% | 2/4/2034 | 73,716 | 0.00% |
| Bundesobligation | €5,200,000 | 0.00% | 10/4/2026 | 5,249,101 | 0.12% |
| Bundesobligation | €6,500,000 | 0.00% | 9/10/2026 | 6,497,181 | 0.15% |
| Bundesobligation | €4,500,000 | 2.20% | 13/4/2028 | 4,684,856 | 0.11% |
| Bundesobligation | €3,000,000 | 2.40% | 19/10/2028 | 3,143,045 | 0.07% |
| Bundesrepublik Deutschland Bundesanleihe | €3,575,000 | 0.00% | 15/8/2026 | 3,581,508 | 0.08% |
| Bundesrepublik Deutschland Bundesanleihe | €925,000 | 5.63% | 4/1/2028 | 1,057,360 | 0.03% |
| Bundesrepublik Deutschland Bundesanleihe | €107,316 | 0.50% | 15/2/2028 | 106,222 | 0.00% |
| Bundesrepublik Deutschland Bundesanleihe | €748,000 | 4.75% | 4/7/2028 | 845,415 | 0.02% |
| Bundesrepublik Deutschland Bundesanleihe | €3,000,000 | 0.00% | 15/11/2028 | 2,874,322 | 0.07% |
| Bundesrepublik Deutschland Bundesanleihe | €3,100,000 | 2.10% | 15/11/2029 | 3,202,637 | 0.08% |
| Bundesrepublik Deutschland Bundesanleihe | €645,000 | 6.25% | 4/1/2030 | 795,653 | 0.02% |
| Bundesrepublik Deutschland Bundesanleihe | €1,032,000 | 0.00% | 15/2/2030 | 961,646 | 0.02% |
| Bundesrepublik Deutschland Bundesanleihe | €31,000 | 0.00% | 15/8/2030 | 28,582 | 0.00% |
| Bundesrepublik Deutschland Bundesanleihe | €19,900,000 | 2.40% | 15/11/2030 | 20,844,999 | 0.49% |
| Bundesrepublik Deutschland Bundesanleihe | €1,170,000 | 5.50% | 4/1/2031 | 1,435,023 | 0.03% |
| Bundesrepublik Deutschland Bundesanleihe | €1,277,000 | 0.00% | 15/2/2031 | 1,162,907 | 0.03% |
| Bundesrepublik Deutschland Bundesanleihe | €51,000 | 0.00% | 15/8/2031 | 45,893 | 0.00% |
| Bundesrepublik Deutschland Bundesanleihe | €1,295,200 | 0.00% | 15/2/2032 | 1,149,652 | 0.03% |
| Bundesrepublik Deutschland Bundesanleihe | €3,000,000 | 1.70% | 15/8/2032 | 2,994,360 | 0.07% |
| Bundesrepublik Deutschland Bundesanleihe | €2,535,000 | 2.30% | 15/2/2033 | 2,630,758 | 0.06% |
| Bundesrepublik Deutschland Bundesanleihe | €730,055 | 2.60% | 15/8/2033 | 772,824 | 0.02% |
| Bundesrepublik Deutschland Bundesanleihe | €2,000,000 | 2.20% | 15/2/2034 | 2,047,466 | 0.05% |
| Bundesrepublik Deutschland Bundesanleihe | €2,300,000 | 0.00% | 15/5/2035 | 1,860,827 | 0.04% |
| Bundesrepublik Deutschland Bundesanleihe | €6,528,000 | 0.00% | 15/5/2036 | 5,125,027 | 0.12% |
| Bundesrepublik Deutschland Bundesanleihe | €3,120,000 | 1.00% | 15/5/2038 | 2,671,654 | 0.06% |
| Bundesrepublik Deutschland Bundesanleihe | €1,400,000 | 4.25% | 4/7/2039 | 1,741,241 | 0.04% |
| Bundesrepublik Deutschland Bundesanleihe | €248,000 | 2.60% | 15/5/2041 | 256,720 | 0.01% |
| Bundesrepublik Deutschland Bundesanleihe | €963,000 | 3.25% | 4/7/2042 | 1,087,804 | 0.03% |
| Bundesrepublik Deutschland Bundesanleihe | €2,473,000 | 2.50% | 4/7/2044 | 2,526,484 | 0.06% |
| Bundesrepublik Deutschland Bundesanleihe | €3,917,000 | 2.50% | 15/8/2046 | 4,002,636 | 0.09% |
| Bundesrepublik Deutschland Bundesanleihe | €4,044,000 | 1.25% | 15/8/2048 | 3,218,438 | 0.08% |
| Bundesrepublik Deutschland Bundesanleihe | €6,814,785 | 0.00% | 15/8/2050 | 3,707,220 | 0.09% |
| Bundesrepublik Deutschland Bundesanleihe | €1,000,000 | 0.00% | 15/8/2052 | 517,216 | 0.01% |
| Bundesrepublik Deutschland Bundesanleihe | €2,276,274 | 1.80% | 15/8/2053 | 1,986,826 | 0.05% |
| Bundesrepublik Deutschland Bundesanleihe | €2,850,000 | 2.50% | 15/8/2054 | 2,895,066 | 0.07% |
| Commerzbank AG | €100,000 | 0.50% | 4/12/2026 | 99,284 | 0.00% |
| Commerzbank AG | €100,000 | 0.88% | 18/4/2028 | 98,304 | 0.00% |
| Commerzbank AG | €961,000 | 3.38% | 28/8/2028 | 1,024,374 | 0.02% |
| Commerzbank AG | €510,000 | 2.63% | 3/9/2029 | 528,372 | 0.01% |
| Commerzbank AG | €100,000 | 5.13% | 18/1/2030 | 110,298 | 0.00% |
| Commerzbank AG | €300,000 | 4.00% | 16/7/2032 | 316,071 | 0.01% |
| Commerzbank AG | €300,000 | 6.75% | 5/10/2033 | 339,283 | 0.01% |
| Covestro AG | €100,000 | 4.75% | 15/11/2028 | 110,054 | 0.00% |
| Daimler Truck Finance Canada, Inc. | CAD25,000 | 5.81% | 25/9/2026 | 18,044 | 0.00% |
| Daimler Truck Finance Canada, Inc. | CAD175,000 | 5.77% | 25/9/2028 | 129,835 | 0.00% |
| Daimler Truck Finance Canada, Inc. | CAD135,000 | 4.54% | 27/9/2029 | 96,090 | 0.00% |
| Daimler Truck Finance North America LLC | \$150,000 | 2.00% | 14/12/2026 | 142,121 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Daimler Truck Finance North America LLC | \$150,000 | 5.00% | 15/1/2027 | 150,291 | 0.00% |
| Daimler Truck Finance North America LLC | \$150,000 | 2.38% | 14/12/2028 | 136,153 | 0.00% |
| Daimler Truck Finance North America LLC | \$200,000 | 5.50% | 20/9/2033 | 200,582 | 0.01% |
| Daimler Truck International Finance BV | €200,000 | 3.88% | 19/6/2026 | 210,377 | 0.01% |
| Daimler Truck International Finance BV | €100,000 | 3.88% | 19/6/2029 | 107,262 | 0.00% |
| Daimler Truck International Finance BV | €700,000 | 3.38% | 23/9/2030 | 729,258 | 0.02% |
| Deutsche Bahn Finance GmbH | £700,000 | 1.88% | 13/2/2026 | 851,241 | 0.02% |
| Deutsche Bahn Finance GmbH | £100,000 | 0.38% | 3/12/2026 | 116,048 | 0.00% |
| Deutsche Bahn Finance GmbH | €450,000 | 3.50% | 20/9/2027 | 478,726 | 0.01% |
| Deutsche Bahn Finance GmbH | CHF400,000 | 0.20% | 20/5/2033 | 420,958 | 0.01% |
| Deutsche Bahn Finance GmbH | €10,000 | 0.75% | 16/7/2035 | 8,190 | 0.00% |
| Deutsche Bahn Finance GmbH | €590,000 | 4.00% | 23/11/2043 | 654,047 | 0.02% |
| Deutsche Bank AG | €100,000 | 0.50% | 22/1/2026 | 101,358 | 0.00% |
| Deutsche Bank AG | €100,000 | 1.63% | 20/1/2027 | 100,618 | 0.00% |
| Deutsche Bank AG | €800,000 | 2.25% | 20/9/2027 | 822,383 | 0.02% |
| Deutsche Bank AG | €100,000 | 3.25% | 24/5/2028 | 103,687 | 0.00% |
| Deutsche Bank AG | €200,000 | 5.38% | 11/1/2029 | 219,736 | 0.01% |
| Deutsche Bank AG | €500,000 | 3.38% | 13/3/2029 | 532,057 | 0.01% |
| Deutsche Bank AG | €100,000 | 0.01% | 2/10/2029 | 91,285 | 0.00% |
| Deutsche Bank AG | \$150,000 | 6.82% | 20/11/2029 | 156,930 | 0.00% |
| Deutsche Bank AG | €500,000 | 4.13% | 4/4/2030 | 530,093 | 0.01% |
| Deutsche Bank AG | €200,000 | 1.75% | 19/11/2030 | 190,752 | 0.01% |
| Deutsche Bank AG | €300,000 | 5.63% | 19/5/2031 | 317,037 | 0.01% |
| Deutsche Bank AG | \$100,000 | 3.55% | 18/9/2031 | 89,682 | 0.00% |
| Deutsche Bank AG | \$100,000 | 3.73% | 14/1/2032 | 87,406 | 0.00% |
| Deutsche Bank AG | €200,000 | 4.00% | 24/6/2032 | 207,261 | 0.01% |
| Deutsche Bank AG | €400,000 | 2.50% | 20/9/2032 | 406,049 | 0.01% |
| Deutsche Bank AG | \$200,000 | 4.88% | 1/12/2032 | 193,833 | 0.01% |
| Deutsche Bank AG | \$100,000 | 3.74% | 7/1/2033 | 84,707 | 0.00% |
| Deutsche Bank AG | \$200,000 | 7.08% | 10/2/2034 | 205,995 | 0.01% |
| Deutsche Bank AG | \$250,000 | 5.40% | 11/9/2035 | 237,633 | 0.01% |
| Deutsche Boerse AG | €200,000 | 3.75% | 28/9/2029 | 215,409 | 0.01% |
| Deutsche Boerse AG | €200,000 | 3.88% | 28/9/2033 | 217,819 | 0.01% |
| Deutsche Lufthansa AG | €300,000 | 4.13% | 3/9/2032 | 319,103 | 0.01% |
| Deutsche Pfandbriefbank AG | €300,000 | 1.00% | 13/4/2026 | 303,869 | 0.01% |
| Deutsche Post AG | €400,000 | 0.38% | 20/5/2026 | 402,086 | 0.01% |
| Deutsche Post AG | €100,000 | 3.38% | 3/7/2033 | 106,841 | 0.00% |
| Deutsche Post AG | €300,000 | 3.50% | 25/3/2036 | 313,112 | 0.01% |
| Deutsche Telekom AG | €100,000 | 1.75% | 25/3/2031 | 97,428 | 0.00% |
| Deutsche Telekom AG | €50,000 | 2.25% | 29/3/2039 | 45,523 | 0.00% |
| Deutsche Telekom AG | \$150,000 | 3.63% | 21/1/2050 | 107,240 | 0.00% |
| Deutsche Telekom International Finance BV | \$200,000 | 3.60% | 19/1/2027 | 195,344 | 0.01% |
| Deutsche Telekom International Finance BV | €200,000 | 2.00% | 1/12/2029 | 201,421 | 0.01% |
| Deutsche Telekom International Finance BV | \$325,000 | 8.75% | 15/6/2030 | 377,780 | 0.01% |
| Deutsche Telekom International Finance BV | £100,000 | 7.63% | 15/6/2030 | 141,273 | 0.00% |
| Deutsche Wohnen SE | €100,000 | 0.50% | 7/4/2031 | 87,538 | 0.00% |
| DZ HYP AG | €500,000 | 0.01% | 26/10/2026 | 495,469 | 0.01% |
| DZ HYP AG | €500,000 | 3.25% | 31/5/2033 | 534,754 | 0.01% |
| E.ON International Finance BV | €100,000 | 1.50% | 31/7/2029 | 97,701 | 0.00% |
| E.ON International Finance BV | \$60,000 | 6.65% | 30/4/2038 | 63,589 | 0.00% |
| E.ON International Finance BV | £100,000 | 6.75% | 27/1/2039 | 134,995 | 0.00% |
| E.ON SE | €170,000 | 3.13% | 5/3/2030 | 176,634 | 0.00% |
| E.ON SE | €400,000 | 3.50% | 25/3/2032 | 419,812 | 0.01% |
| E.ON SE | €100,000 | 3.50% | 26/10/2037 | 102,485 | 0.00% |
| E.ON SE | €170,000 | 3.88% | 5/9/2038 | 178,280 | 0.00% |
| E.ON SE | €100,000 | 4.13% | 25/3/2044 | 104,938 | 0.00% |
| EEW Energy from Waste GmbH | €200,000 | 0.36% | 30/6/2026 | 198,548 | 0.01% |
| EnBW Energie Baden-Wuerttemberg AG | €100,000 | 1.88% | 29/6/2080 | 100,984 | 0.00% |
| EnBW Energie Baden-Wuerttemberg AG | €300,000 | 1.38% | 31/8/2081 | 284,852 | 0.01% |
| EnBW Energie Baden-Wuerttemberg AG | €100,000 | 5.25% | 23/1/2084 | 108,922 | 0.00% |
| EnBW International Finance BV | €100,000 | 3.63% | 22/11/2026 | 105,353 | 0.00% |
| EnBW International Finance BV | €200,000 | 3.50% | 24/7/2028 | 211,842 | 0.01% |
| EnBW International Finance BV | €100,000 | 4.05% | 22/11/2029 | 108,278 | 0.00% |
| EnBW International Finance BV | €100,000 | 4.00% | 24/1/2035 | 106,409 | 0.00% |
| Eurogrid GmbH | €100,000 | 3.28% | 5/9/2031 | 103,696 | 0.00% |
| Eurogrid GmbH | €200,000 | 0.74% | 21/4/2033 | 168,170 | 0.00% |
| Eurogrid GmbH | €200,000 | 3.92% | 1/2/2034 | 213,841 | 0.01% |
| Evonik Industries AG | €100,000 | 2.25% | 25/9/2027 | 102,167 | 0.00% |
| EWE AG | €100,000 | 0.38% | 22/10/2032 | 81,815 | 0.00% |
| Free & Hanseatic City of Hamburg | €100,000 | 0.01% | 3/6/2030 | 90,398 | 0.00% |
| Free & Hanseatic City of Hamburg | €25,000 | 0.80% | 11/4/2034 | 21,843 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Free State of Bavaria | €100,000 | 0.15% | 3/4/2030 | 91,541 | 0.00% |
| Free State of Bavaria | €100,000 | 0.01% | 18/1/2035 | 79,405 | 0.00% |
| Free State of Saxony | €300,000 | 0.01% | 17/12/2035 | 230,518 | 0.01% |
| Fresenius Finance Ireland plc | €200,000 | 0.88% | 1/10/2031 | 176,503 | 0.00% |
| Fresenius Medical Care US Finance III, Inc. | \$150,000 | 1.88% | 1/12/2026 | 140,991 | 0.00% |
| Fresenius Medical Care US Finance III, Inc. | \$150,000 | 2.38% | 16/2/2031 | 123,448 | 0.00% |
| Gemeinsame Deutsche Bundeslaender | €100,000 | 0.10% | 7/10/2026 | 99,599 | 0.00% |
| Gemeinsame Deutsche Bundeslaender | €50,000 | 0.00% | 25/9/2029 | 46,060 | 0.00% |
| Grand City Properties SA | €100,000 | 0.13% | 11/1/2028 | 94,141 | 0.00% |
| Grand City Properties SA | €100,000 | 4.38% | 9/1/2030 | 106,635 | 0.00% |
| Hannover Rueck SE | €100,000 | 1.13% | 9/10/2039 | 93,233 | 0.00% |
| Hannover Rueck SE | €100,000 | 1.75% | 8/10/2040 | 94,432 | 0.00% |
| Hannover Rueck SE | €200,000 | 5.88% | 26/8/2043 | 234,848 | 0.01% |
| Heidelberg Materials AG | €300,000 | 3.75% | 31/5/2032 | 318,056 | 0.01% |
| HOWOGE Wohnungs-baugesellschaft mbH | €100,000 | 0.63% | 1/11/2028 | 94,297 | 0.00% |
| ING-DiBa AG | €400,000 | 0.01% | 7/10/2028 | 377,113 | 0.01% |
| Investitionsbank Berlin | €300,000 | 3.13% | 13/9/2028 | 317,826 | 0.01% |
| KION Group AG | €700,000 | 4.00% | 20/11/2029 | 738,336 | 0.02% |
| Kreditanstalt fuer Wiederaufbau | \$900,000 | 0.63% | 22/1/2026 | 865,335 | 0.02% |
| Kreditanstalt fuer Wiederaufbau | CAD125,000 | 0.75% | 19/2/2026 | 84,751 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | \$225,000 | 5.00% | 16/3/2026 | 226,584 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €3,000,000 | 2.88% | 29/5/2026 | 3,131,891 | 0.07% |
| Kreditanstalt fuer Wiederaufbau | €530,000 | 0.00% | 15/6/2026 | 531,184 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | \$275,000 | 4.63% | 7/8/2026 | 276,212 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | AUD1,500,000 | 3.20% | 11/9/2026 | 914,413 | 0.02% |
| Kreditanstalt fuer Wiederaufbau | €2,334,000 | 0.00% | 30/9/2026 | 2,325,710 | 0.06% |
| Kreditanstalt fuer Wiederaufbau | \$100,000 | 1.00% | 1/10/2026 | 94,484 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | £240,000 | 0.13% | 30/12/2026 | 276,377 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | \$275,000 | 4.38% | 1/3/2027 | 275,144 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €809,000 | 0.00% | 31/3/2027 | 797,039 | 0.02% |
| Kreditanstalt fuer Wiederaufbau | €3,516,000 | 0.00% | 30/4/2027 | 3,458,825 | 0.08% |
| Kreditanstalt fuer Wiederaufbau | \$560,000 | 3.00% | 20/5/2027 | 542,947 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €515,000 | 1.25% | 30/6/2027 | 520,371 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | £500,000 | 3.75% | 30/7/2027 | 615,011 | 0.02% |
| Kreditanstalt fuer Wiederaufbau | £161,000 | 3.50% | 27/8/2027 | 157,602 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | €248,000 | 0.00% | 15/12/2027 | 240,284 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €100,000 | 0.63% | 7/1/2028 | 98,575 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | \$180,000 | 3.75% | 15/2/2028 | 176,859 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | €338,000 | 2.75% | 15/3/2028 | 354,852 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | \$500,000 | 2.88% | 3/4/2028 | 477,693 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | \$425,000 | 3.88% | 15/6/2028 | 418,424 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €600,000 | 0.00% | 15/9/2028 | 570,869 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €943,000 | 3.13% | 10/10/2028 | 1,002,841 | 0.02% |
| Kreditanstalt fuer Wiederaufbau | £573,000 | 3.75% | 9/1/2029 | 698,956 | 0.02% |
| Kreditanstalt fuer Wiederaufbau | €1,200,000 | 0.75% | 15/1/2029 | 1,165,215 | 0.03% |
| Kreditanstalt fuer Wiederaufbau | \$100,000 | 4.00% | 15/3/2029 | 98,298 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | €400,000 | 0.00% | 15/6/2029 | 372,738 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | \$410,000 | 1.75% | 14/9/2029 | 363,542 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | \$400,000 | 0.75% | 30/9/2030 | 325,561 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | \$100,000 | 4.75% | 29/10/2030 | 101,353 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | £260,000 | 4.88% | 3/2/2031 | 332,264 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €2,499,000 | 2.75% | 20/2/2031 | 2,623,795 | 0.06% |
| Kreditanstalt fuer Wiederaufbau | €200,000 | 2.75% | 14/2/2033 | 209,584 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €364,000 | 2.88% | 7/6/2033 | 383,822 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | \$275,000 | 4.13% | 15/7/2033 | 265,248 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €2,349,000 | 2.63% | 10/1/2034 | 2,423,247 | 0.06% |
| Kreditanstalt fuer Wiederaufbau | \$125,000 | 4.38% | 28/2/2034 | 122,479 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | \$375,000 | 0.00% | 18/4/2036 | 219,467 | 0.01% |
| Kreditanstalt fuer Wiederaufbau | €100,000 | 0.38% | 20/5/2036 | 79,146 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | €800,000 | 1.13% | 31/3/2037 | 683,141 | 0.02% |
| Kreditanstalt fuer Wiederaufbau | CAD5,000 | 4.70% | 2/6/2037 | 3,679 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | €25,000 | 1.13% | 15/6/2037 | 21,209 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | \$150,000 | 0.00% | 29/6/2037 | 82,611 | 0.00% |
| Kreditanstalt fuer Wiederaufbau | €1,243,000 | 0.88% | 4/7/2039 | 980,965 | 0.02% |
| Land Baden-Wuerttemberg | €100,000 | 0.63% | 27/1/2026 | 101,563 | 0.00% |
| Land Baden-Wuerttemberg | €200,000 | 0.01% | 2/9/2030 | 179,872 | 0.01% |
| Land Baden-Wuerttemberg | €700,000 | 0.01% | 7/3/2031 | 620,080 | 0.02% |
| Land Baden-Wuerttemberg | €200,000 | 0.01% | 9/7/2032 | 170,661 | 0.00% |
| Land Berlin | €200,000 | 0.63% | 20/3/2026 | 202,990 | 0.01% |
| Land Berlin | €50,000 | 0.63% | 8/2/2027 | 49,986 | 0.00% |
| Land Berlin | €850,000 | 0.01% | 26/10/2028 | 802,866 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Land Berlin | €523,000 | 2.88% | 5/4/2029 | 550,303 | 0.01% |
| Land Berlin | €400,000 | 1.63% | 2/8/2032 | 385,017 | 0.01% |
| Land Berlin | €100,000 | 1.30% | 13/6/2033 | 92,808 | 0.00% |
| Land Berlin | €844,000 | 2.88% | 15/2/2034 | 884,743 | 0.02% |
| Land Berlin | €300,000 | 0.13% | 4/6/2035 | 235,961 | 0.01% |
| Land Berlin | €50,000 | 0.35% | 9/9/2050 | 26,437 | 0.00% |
| Landesbank Baden-Wuerttemberg | €1,300,000 | 2.63% | 12/11/2027 | 1,352,935 | 0.03% |
| Landesbank Baden-Wuerttemberg | €500,000 | 0.38% | 28/2/2028 | 473,185 | 0.01% |
| Landesbank Hessen-Thueringen Girozentrale | €1,600,000 | 3.38% | 20/1/2028 | 1,698,880 | 0.04% |
| Landwirtschaftliche Rentenbank | €200,000 | 0.88% | 30/3/2026 | 191,296 | 0.01% |
| Landwirtschaftliche Rentenbank | \$200,000 | 1.75% | 27/7/2026 | 192,026 | 0.01% |
| Landwirtschaftliche Rentenbank | €900,000 | 0.00% | 28/9/2026 | 895,903 | 0.02% |
| Landwirtschaftliche Rentenbank | \$1,000,000 | 1.75% | 14/1/2027 | 948,690 | 0.02% |
| Landwirtschaftliche Rentenbank | \$200,000 | 3.88% | 28/9/2027 | 197,449 | 0.01% |
| Landwirtschaftliche Rentenbank | \$25,000 | 2.50% | 15/11/2027 | 23,730 | 0.00% |
| Landwirtschaftliche Rentenbank | \$100,000 | 3.88% | 14/6/2028 | 98,424 | 0.00% |
| Landwirtschaftliche Rentenbank | €500,000 | 0.00% | 13/12/2028 | 470,921 | 0.01% |
| Landwirtschaftliche Rentenbank | \$96,000 | 4.63% | 17/4/2029 | 96,568 | 0.00% |
| Landwirtschaftliche Rentenbank | €250,000 | 0.05% | 18/12/2029 | 229,650 | 0.01% |
| Landwirtschaftliche Rentenbank | \$100,000 | 0.88% | 3/9/2030 | 81,927 | 0.00% |
| Landwirtschaftliche Rentenbank | €200,000 | 0.05% | 31/1/2031 | 177,956 | 0.00% |
| Landwirtschaftliche Rentenbank | €200,000 | 1.90% | 12/7/2032 | 196,943 | 0.01% |
| Landwirtschaftliche Rentenbank | \$100,000 | 5.00% | 24/10/2033 | 102,425 | 0.00% |
| Landwirtschaftliche Rentenbank | €100,000 | 0.63% | 31/10/2036 | 80,628 | 0.00% |
| LANXESS AG | €200,000 | 0.63% | 1/12/2029 | 180,361 | 0.01% |
| LEG Immobilien SE | €100,000 | 0.38% | 17/1/2026 | 100,939 | 0.00% |
| LEG Immobilien SE | €100,000 | 1.00% | 19/11/2032 | 84,458 | 0.00% |
| Lloyds Bank GmbH | €500,000 | 2.75% | 10/9/2029 | 520,302 | 0.01% |
| Mercedes-Benz Finance Canada, Inc. | CAD40,000 | 5.14% | 29/6/2026 | 28,453 | 0.00% |
| Mercedes-Benz Finance North America LLC | \$150,000 | 4.80% | 30/3/2026 | 150,171 | 0.00% |
| Mercedes-Benz Finance North America LLC | \$200,000 | 4.88% | 31/7/2026 | 200,576 | 0.01% |
| Mercedes-Benz Finance North America LLC | \$150,000 | 5.20% | 3/8/2026 | 151,085 | 0.00% |
| Mercedes-Benz Finance North America LLC | \$150,000 | 4.80% | 13/11/2026 | 150,289 | 0.00% |
| Mercedes-Benz Finance North America LLC | \$150,000 | 4.90% | 15/11/2027 | 149,888 | 0.00% |
| Mercedes-Benz Finance North America LLC | \$150,000 | 4.80% | 30/3/2028 | 148,948 | 0.00% |
| Mercedes-Benz Finance North America LLC | \$150,000 | 4.80% | 1/8/2029 | 147,962 | 0.00% |
| Mercedes-Benz Finance North America LLC | \$150,000 | 2.63% | 10/3/2030 | 132,508 | 0.00% |
| Mercedes-Benz Finance North America LLC | \$150,000 | 2.45% | 2/3/2031 | 127,938 | 0.00% |
| Mercedes-Benz Finance North America LLC | \$150,000 | 5.00% | 11/1/2034 | 145,026 | 0.00% |
| Mercedes-Benz Group AG | €100,000 | 0.75% | 8/2/2030 | 92,265 | 0.00% |
| Mercedes-Benz Group AG | €100,000 | 1.13% | 6/11/2031 | 90,795 | 0.00% |
| Mercedes-Benz Group AG | €200,000 | 0.75% | 11/3/2033 | 170,447 | 0.00% |
| Mercedes-Benz International Finance BV | €100,000 | 1.38% | 26/6/2026 | 101,627 | 0.00% |
| Mercedes-Benz International Finance BV | €100,000 | 2.00% | 22/8/2026 | 102,320 | 0.00% |
| Mercedes-Benz International Finance BV | €300,000 | 0.63% | 6/5/2027 | 296,215 | 0.01% |
| Merck KGaA | €200,000 | 3.88% | 27/8/2054 | 208,436 | 0.01% |
| Merck KGaA | €400,000 | 1.63% | 9/9/2080 | 401,774 | 0.01% |
| Muenchener Hypothekenbank eG | €900,000 | 0.63% | 7/5/2027 | 894,296 | 0.02% |
| Muenchener Hypothekenbank eG | €813,000 | 3.00% | 11/7/2031 | 857,480 | 0.02% |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | €100,000 | 1.25% | 26/5/2041 | 90,020 | 0.00% |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | €100,000 | 1.00% | 26/5/2042 | 86,263 | 0.00% |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | €100,000 | 4.25% | 26/5/2044 | 106,670 | 0.00% |
| Norddeutsche Landesbank-Girozentrale | €300,000 | 0.01% | 23/9/2026 | 297,936 | 0.01% |
| NRW Bank | €100,000 | 0.13% | 12/4/2027 | 98,423 | 0.00% |
| NRW Bank | €741,000 | 3.13% | 30/8/2028 | 784,726 | 0.02% |
| NRW Bank | €200,000 | 0.00% | 22/9/2028 | 189,042 | 0.01% |
| NRW Bank | €100,000 | 0.38% | 16/5/2029 | 94,441 | 0.00% |
| NRW Bank | €987,000 | 3.00% | 31/5/2030 | 1,043,622 | 0.03% |
| NRW Bank | €1,081,000 | 2.75% | 15/5/2031 | 1,125,591 | 0.03% |
| NRW Bank | €400,000 | 1.63% | 3/8/2032 | 383,985 | 0.01% |
| NRW Bank | €200,000 | 0.10% | 9/7/2035 | 155,504 | 0.00% |
| NRW Bank | €100,000 | 1.20% | 28/3/2039 | 81,228 | 0.00% |
| REWE International Finance BV | €200,000 | 4.88% | 13/9/2030 | 222,345 | 0.01% |
| Robert Bosch GmbH | €100,000 | 4.00% | 2/6/2035 | 107,911 | 0.00% |
| Robert Bosch GmbH | €100,000 | 4.38% | 2/6/2043 | 108,190 | 0.00% |
| RWE AG | €120,000 | 3.63% | 13/2/2029 | 127,589 | 0.00% |
| RWE AG | €200,000 | 2.75% | 24/5/2030 | 204,031 | 0.01% |
| RWE AG | €123,000 | 4.13% | 13/2/2035 | 131,747 | 0.00% |
| RWE Finance US LLC | \$300,000 | 6.25% | 16/4/2054 | 295,049 | 0.01% |
| Santander Consumer Bank AG | €100,000 | 4.50% | 30/6/2026 | 106,135 | 0.00% |
| SAP SE | €100,000 | 1.75% | 22/2/2027 | 102,624 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| SAP SE | €200,000 | 1.25% | 10/3/2028 | 199,183 | 0.01% |
| SAP SE | €100,000 | 0.38% | 18/5/2029 | 94,763 | 0.00% |
| Sartorius Finance BV | €200,000 | 4.88% | 14/9/2035 | 222,218 | 0.01% |
| Siemens Financieringsmaatschappij NV | €100,000 | 0.00% | 20/2/2026 | 100,633 | 0.00% |
| Siemens Financieringsmaatschappij NV | €100,000 | 0.38% | 5/6/2026 | 100,574 | 0.00% |
| Siemens Financieringsmaatschappij NV | \$175,000 | 6.13% | 17/8/2026 | 179,412 | 0.01% |
| Siemens Financieringsmaatschappij NV | \$275,000 | 2.35% | 15/10/2026 | 264,817 | 0.01% |
| Siemens Financieringsmaatschappij NV | €200,000 | 0.25% | 20/2/2029 | 187,852 | 0.01% |
| Siemens Financieringsmaatschappij NV | €100,000 | 0.13% | 5/9/2029 | 93,635 | 0.00% |
| Siemens Financieringsmaatschappij NV | €100,000 | 2.75% | 9/9/2030 | 103,571 | 0.00% |
| Siemens Financieringsmaatschappij NV | €200,000 | 1.25% | 25/2/2035 | 173,337 | 0.00% |
| Siemens Financieringsmaatschappij NV | €100,000 | 3.50% | 24/2/2036 | 105,990 | 0.00% |
| Siemens Financieringsmaatschappij NV | £500,000 | 3.75% | 10/9/2042 | 510,194 | 0.01% |
| Siemens Financieringsmaatschappij NV | €300,000 | 3.63% | 22/2/2044 | 309,094 | 0.01% |
| Siemens Financieringsmaatschappij NV | \$365,000 | 3.30% | 15/9/2046 | 261,965 | 0.01% |
| State of Brandenburg | €704,000 | 3.00% | 27/2/2032 | 746,641 | 0.02% |
| State of Brandenburg | €100,000 | 0.75% | 8/8/2036 | 81,473 | 0.00% |
| State of Brandenburg | €30,000 | 0.30% | 4/10/2049 | 16,039 | 0.00% |
| State of Bremen | €1,200,000 | 0.45% | 15/3/2029 | 1,144,244 | 0.03% |
| State of Bremen | €20,000 | 0.40% | 20/8/2049 | 10,950 | 0.00% |
| State of Bremen | €321,000 | 0.55% | 4/2/2050 | 182,319 | 0.01% |
| State of Hesse | €200,000 | 0.00% | 14/4/2026 | 200,951 | 0.01% |
| State of Hesse | €200,000 | 1.75% | 5/7/2027 | 204,023 | 0.01% |
| State of Hesse | €800,000 | 1.75% | 12/7/2029 | 802,697 | 0.02% |
| State of Hesse | €100,000 | 0.00% | 10/9/2029 | 92,278 | 0.00% |
| State of Hesse | €500,000 | 0.00% | 8/11/2030 | 447,254 | 0.01% |
| State of Hesse | €600,000 | 0.13% | 10/10/2031 | 526,703 | 0.01% |
| State of Hesse | €914,000 | 2.75% | 10/1/2034 | 948,389 | 0.02% |
| State of Lower Saxony | €2,000,000 | 0.38% | 9/1/2026 | 2,028,984 | 0.05% |
| State of Lower Saxony | €150,000 | 0.00% | 11/2/2027 | 147,951 | 0.00% |
| State of Lower Saxony | €800,000 | 0.01% | 25/11/2027 | 773,860 | 0.02% |
| State of Lower Saxony | €50,000 | 0.01% | 13/8/2030 | 45,008 | 0.00% |
| State of Lower Saxony | €600,000 | 0.01% | 10/1/2031 | 534,236 | 0.01% |
| State of Lower Saxony | €25,000 | 1.13% | 12/9/2033 | 22,766 | 0.00% |
| State of Lower Saxony | €200,000 | 0.05% | 9/3/2035 | 157,424 | 0.00% |
| State of North Rhine-Westphalia Germany | €50,000 | 0.00% | 26/11/2029 | 45,842 | 0.00% |
| State of North Rhine-Westphalia Germany | €332,000 | 2.75% | 15/1/2032 | 346,149 | 0.01% |
| State of North Rhine-Westphalia Germany | €1,930,000 | 2.90% | 7/6/2033 | 2,025,406 | 0.05% |
| State of North Rhine-Westphalia Germany | €920,000 | 2.70% | 5/9/2034 | 948,623 | 0.02% |
| State of North Rhine-Westphalia Germany | €100,000 | 0.00% | 12/10/2035 | 76,516 | 0.00% |
| State of North Rhine-Westphalia Germany | €70,000 | 1.25% | 12/5/2036 | 61,009 | 0.00% |
| State of North Rhine-Westphalia Germany | €1,040,000 | 1.65% | 22/2/2038 | 924,031 | 0.02% |
| State of North Rhine-Westphalia Germany | €200,000 | 0.50% | 25/11/2039 | 144,702 | 0.00% |
| State of North Rhine-Westphalia Germany | €550,000 | 1.50% | 12/6/2040 | 461,433 | 0.01% |
| State of North Rhine-Westphalia Germany | €200,000 | 0.60% | 4/6/2041 | 140,836 | 0.00% |
| State of North Rhine-Westphalia Germany | €100,000 | 1.45% | 16/2/2043 | 79,225 | 0.00% |
| State of North Rhine-Westphalia Germany | €500,000 | 1.55% | 16/6/2048 | 383,133 | 0.01% |
| State of North Rhine-Westphalia Germany | €1,777,000 | 0.80% | 30/7/2049 | 1,104,809 | 0.03% |
| State of North Rhine-Westphalia Germany | €100,000 | 0.20% | 27/1/2051 | 49,552 | 0.00% |
| State of North Rhine-Westphalia Germany | €200,000 | 0.50% | 15/1/2052 | 107,503 | 0.00% |
| State of North Rhine-Westphalia Germany | €134,000 | 2.90% | 15/1/2053 | 131,031 | 0.00% |
| State of North Rhine-Westphalia Germany | €100,000 | 1.75% | 26/10/2057 | 73,254 | 0.00% |
| State of North Rhine-Westphalia Germany | €250,000 | 1.95% | 26/9/2078 | 186,800 | 0.01% |
| State of North Rhine-Westphalia Germany | €125,000 | 2.15% | 21/3/2119 | 93,183 | 0.00% |
| State of North Rhine-Westphalia Germany | €225,000 | 1.38% | 15/1/2120 | 122,169 | 0.00% |
| State of North Rhine-Westphalia Germany | €100,000 | 0.95% | 10/1/2121 | 46,402 | 0.00% |
| State of North Rhine-Westphalia Germany | €100,000 | 1.45% | 19/1/2122 | 56,630 | 0.00% |
| State of Rhineland-Palatinate | €50,000 | 0.70% | 26/1/2028 | 49,203 | 0.00% |
| State of Saxony-Anhalt | €600,000 | 0.01% | 9/11/2026 | 595,717 | 0.01% |
| State of Saxony-Anhalt | €1,000,000 | 2.95% | 20/6/2033 | 1,056,422 | 0.03% |
| State of Schleswig-Holstein Germany | €500,000 | 2.38% | 22/9/2032 | 508,705 | 0.01% |
| Talanx AG | €200,000 | 2.25% | 5/12/2047 | 200,358 | 0.01% |
| Traton Finance Luxembourg SA | €200,000 | 4.25% | 16/5/2028 | 212,928 | 0.01% |
| UniCredit Bank GmbH | €500,000 | 0.01% | 24/6/2030 | 447,577 | 0.01% |
| UniCredit Bank GmbH | €1,100,000 | 0.01% | 21/1/2036 | 820,018 | 0.02% |
| Vier Gas Transport GmbH | €100,000 | 4.00% | 26/9/2027 | 106,229 | 0.00% |
| Vier Gas Transport GmbH | €200,000 | 1.50% | 25/9/2028 | 196,614 | 0.01% |
| Volkswagen Bank GmbH | €300,000 | 4.25% | 7/1/2026 | 314,274 | 0.01% |
| Volkswagen Bank GmbH | €100,000 | 2.50% | 31/7/2026 | 102,558 | 0.00% |
| Volkswagen Bank GmbH | €100,000 | 4.38% | 3/5/2028 | 106,860 | 0.00% |
| Volkswagen Bank GmbH | €100,000 | 4.63% | 3/5/2031 | 107,408 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Volkswagen Financial Services AG | €100,000 | 2.25% | 16/10/2026 | 102,047 | 0.00% |
| Volkswagen Financial Services AG | €100,000 | 0.88% | 31/1/2028 | 96,184 | 0.00% |
| Volkswagen Financial Services AG | €300,000 | 0.38% | 12/2/2030 | 263,487 | 0.01% |
| Volkswagen Financial Services NV | £500,000 | 1.38% | 14/9/2028 | 541,279 | 0.01% |
| Volkswagen Group of America Finance LLC | \$250,000 | 5.40% | 20/3/2026 | 250,907 | 0.01% |
| Volkswagen Group of America Finance LLC | \$200,000 | 6.00% | 16/11/2026 | 203,039 | 0.01% |
| Volkswagen Group of America Finance LLC | \$200,000 | 5.25% | 22/3/2029 | 197,563 | 0.01% |
| Volkswagen Group of America Finance LLC | \$200,000 | 4.60% | 8/6/2029 | 192,493 | 0.01% |
| Volkswagen International Finance NV | €300,000 | 3.75% | Perpetual | 299,887 | 0.01% |
| Volkswagen International Finance NV | €300,000 | 3.88% | Perpetual | 289,413 | 0.01% |
| Volkswagen International Finance NV | €100,000 | 4.38% | Perpetual | 95,286 | 0.00% |
| Volkswagen International Finance NV | €100,000 | 3.88% | 29/3/2026 | 104,443 | 0.00% |
| Volkswagen International Finance NV | €100,000 | 3.75% | 28/9/2027 | 105,041 | 0.00% |
| Volkswagen International Finance NV | €200,000 | 4.25% | 29/3/2029 | 213,306 | 0.01% |
| Volkswagen Leasing GmbH | €630,000 | 4.50% | 25/3/2026 | 662,919 | 0.02% |
| Volkswagen Leasing GmbH | €500,000 | 0.38% | 20/7/2026 | 497,872 | 0.01% |
| Volkswagen Leasing GmbH | €200,000 | 0.63% | 19/7/2029 | 182,001 | 0.01% |
| Volkswagen Leasing GmbH | €166,000 | 4.00% | 11/4/2031 | 174,981 | 0.00% |
| Volkswagen Leasing GmbH | €250,000 | 4.75% | 25/9/2031 | 273,337 | 0.01% |
| Vonovia SE | €100,000 | 0.63% | 9/7/2026 | 100,387 | 0.00% |
| Vonovia SE | €200,000 | 4.75% | 23/5/2027 | 215,486 | 0.01% |
| Vonovia SE | €400,000 | 0.38% | 16/6/2027 | 389,766 | 0.01% |
| Vonovia SE | €200,000 | 0.25% | 1/9/2028 | 187,508 | 0.01% |
| Vonovia SE | €200,000 | 2.38% | 25/3/2032 | 191,474 | 0.01% |
| Vonovia SE | €100,000 | 4.25% | 10/4/2034 | 106,693 | 0.00% |
| Vonovia SE | £100,000 | 5.50% | 18/1/2036 | 119,801 | 0.00% |
| Vonovia SE | €100,000 | 1.50% | 14/6/2041 | 70,634 | 0.00% |
| Vonovia SE | €100,000 | 1.63% | 1/9/2051 | 61,889 | 0.00% |
| VW Credit Canada, Inc. | CAD30,000 | 5.75% | 21/9/2026 | 21,568 | 0.00% |
| VW Credit Canada, Inc. | CAD115,000 | 2.45% | 10/12/2026 | 78,247 | 0.00% |
| Wintershall Dea Finance BV | €200,000 | 1.82% | 25/9/2031 | 180,041 | 0.01% |
| Wuestenrot Bausparkasse AG | €700,000 | 2.75% | 15/10/2031 | 724,427 | 0.02% |
| Wurth Finance International BV | €100,000 | 2.13% | 23/8/2030 | 100,637 | 0.00% |
| | | | | 216,228,829 | 5.05% |
| Greece 0.20% (30 June 2024: 0.13%) | | | | | |
| Eurobank SA | €958,000 | 3.25% | 12/3/2030 | 984,327 | 0.02% |
| Hellenic Republic Government Bond | €4,145,000 | 3.88% | 15/6/2028 | 4,502,934 | 0.11% |
| Hellenic Republic Government Bond | €206,000 | 1.50% | 18/6/2030 | 200,042 | 0.01% |
| Hellenic Republic Government Bond | €548,000 | 4.38% | 18/7/2038 | 616,204 | 0.01% |
| Hellenic Republic Government Bond | €425,000 | 4.20% | 30/1/2042 | 467,851 | 0.01% |
| Hellenic Republic Government Bond | €737,000 | 1.88% | 24/1/2052 | 530,459 | 0.01% |
| Hellenic Republic Government Bond | €433,000 | 4.13% | 15/6/2054 | 465,487 | 0.01% |
| National Bank of Greece SA | €595,000 | 3.50% | 19/11/2030 | 617,664 | 0.02% |
| | | | | 8,384,968 | 0.20% |
| Hong Kong 0.12% (30 June 2024: 0.11%) | | | | | |
| AIA Group Ltd. | \$200,000 | 3.60% | 9/4/2029 | 190,318 | 0.00% |
| AIA Group Ltd. | €200,000 | 0.88% | 9/9/2033 | 188,392 | 0.00% |
| AIA Group Ltd. | \$200,000 | 4.95% | 30/3/2035 | 191,637 | 0.01% |
| AIA Group Ltd. | \$400,000 | 3.20% | 16/9/2040 | 296,976 | 0.01% |
| Airport Authority | \$200,000 | 4.75% | 12/1/2028 | 200,623 | 0.01% |
| Airport Authority | \$200,000 | 4.88% | 12/1/2030 | 202,009 | 0.01% |
| Airport Authority | \$200,000 | 1.63% | 4/2/2031 | 166,522 | 0.00% |
| Airport Authority | \$250,000 | 2.50% | 12/1/2032 | 215,825 | 0.01% |
| Airport Authority | \$200,000 | 2.63% | 4/2/2051 | 128,319 | 0.00% |
| Bank of Communications Hong Kong Ltd. | \$250,000 | 2.30% | 8/7/2031 | 240,016 | 0.01% |
| Bank of East Asia Ltd. | \$250,000 | 4.88% | 22/4/2032 | 242,788 | 0.01% |
| CK Hutchison Group Telecom Finance SA | €100,000 | 1.13% | 17/10/2028 | 95,437 | 0.00% |
| CK Property Finance MTN Ltd. | \$200,000 | 1.38% | 30/6/2026 | 189,125 | 0.00% |
| HKT Capital No 5 Ltd. | \$350,000 | 3.25% | 30/9/2029 | 322,596 | 0.01% |
| Hong Kong Government Bond Programme | HKD250,000 | 1.97% | 17/1/2029 | 30,374 | 0.00% |
| Hong Kong Government Bond Programme | HKD1,350,000 | 2.13% | 16/7/2030 | 160,723 | 0.00% |
| Hong Kong Government Bond Programme | HKD400,000 | 2.02% | 7/3/2034 | 44,678 | 0.00% |
| Hong Kong Government International Bond | \$200,000 | 4.50% | 11/1/2028 | 200,339 | 0.01% |
| Hong Kong Government International Bond | \$200,000 | 4.63% | 11/1/2033 | 199,380 | 0.01% |
| Hong Kong Government International Bond | \$200,000 | 2.38% | 2/2/2051 | 124,739 | 0.00% |
| Hongkong Electric Finance Ltd. | \$200,000 | 2.25% | 9/6/2030 | 173,856 | 0.00% |
| HPHT Finance 21 Ltd. | \$200,000 | 2.00% | 19/3/2026 | 193,029 | 0.01% |
| JMH Co., Ltd. | \$200,000 | 2.50% | 9/4/2031 | 170,027 | 0.00% |
| Joy Treasure Assets Holdings, Inc. | \$200,000 | 5.50% | 1/2/2027 | 200,587 | 0.01% |
| MTR Corp., Ltd. | \$200,000 | 1.63% | 19/8/2030 | 170,122 | 0.00% |
| Nan Fung Treasury Ltd. | \$200,000 | 3.63% | 27/8/2030 | 176,043 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sun Hung Kai Properties Capital Market Ltd. | \$200,000 | 2.75% | 13/5/2030 | 177,476 | 0.00% |
| Zhejiang Energy International Ltd. | \$200,000 | 1.74% | 20/7/2026 | 189,937 | 0.00% |
| | | | | 5,081,893 | 0.12% |
| Hungary 0.23% (30 June 2024: 0.20%) | | | | | |
| Hungary Government Bond | HUF450,000,000 | 9.50% | 21/10/2026 | 1,195,846 | 0.03% |
| Hungary Government Bond | HUF80,000,000 | 2.75% | 22/12/2026 | 188,967 | 0.00% |
| Hungary Government Bond | HUF514,490,000 | 4.50% | 23/3/2028 | 1,224,987 | 0.03% |
| Hungary Government Bond | HUF106,060,000 | 6.75% | 22/10/2028 | 269,827 | 0.01% |
| Hungary Government Bond | HUF67,200,000 | 2.00% | 23/5/2029 | 143,143 | 0.00% |
| Hungary Government Bond | HUF127,030,000 | 3.00% | 21/8/2030 | 273,407 | 0.01% |
| Hungary Government Bond | HUF220,000,000 | 4.75% | 24/11/2032 | 493,217 | 0.01% |
| Hungary Government Bond | HUF154,120,000 | 2.25% | 20/4/2033 | 284,112 | 0.01% |
| Hungary Government Bond | HUF60,000,000 | 3.00% | 25/4/2041 | 93,464 | 0.00% |
| Hungary Government International Bond | €500,000 | 1.13% | 28/4/2026 | 503,467 | 0.01% |
| Hungary Government International Bond | €67,000 | 5.00% | 22/2/2027 | 71,935 | 0.00% |
| Hungary Government International Bond | ¥200,000,000 | 1.60% | 10/9/2027 | 1,267,236 | 0.03% |
| Hungary Government International Bond | \$200,000 | 6.13% | 22/5/2028 | 203,190 | 0.01% |
| Hungary Government International Bond | €150,000 | 0.13% | 21/9/2028 | 137,703 | 0.00% |
| Hungary Government International Bond | €1,200,000 | 4.00% | 25/7/2029 | 1,260,763 | 0.03% |
| Hungary Government International Bond | \$200,000 | 2.13% | 22/9/2031 | 158,490 | 0.00% |
| Hungary Government International Bond | \$200,000 | 6.25% | 22/9/2032 | 203,723 | 0.01% |
| Hungary Government International Bond | €413,000 | 5.38% | 12/9/2033 | 461,679 | 0.01% |
| Hungary Government International Bond | \$200,000 | 5.50% | 16/6/2034 | 190,628 | 0.00% |
| Hungary Government International Bond | €100,000 | 1.75% | 5/6/2035 | 81,865 | 0.00% |
| Hungary Government International Bond | \$200,000 | 5.50% | 26/3/2036 | 187,194 | 0.00% |
| Hungary Government International Bond | \$262,000 | 7.63% | 29/3/2041 | 289,684 | 0.01% |
| Magyar Export-Import Bank Zrt | \$200,000 | 6.13% | 4/12/2027 | 201,571 | 0.01% |
| MOL Hungarian Oil & Gas plc | €100,000 | 1.50% | 8/10/2027 | 97,695 | 0.00% |
| MVM Energetika Zrt | €100,000 | 0.88% | 18/11/2027 | 95,290 | 0.00% |
| MVM Energetika Zrt | \$200,000 | 7.50% | 9/6/2028 | 208,417 | 0.01% |
| | | | | 9,787,500 | 0.23% |
| India 0.07% (30 June 2024: 0.06%) | | | | | |
| Adani Ports & Special Economic Zone Ltd. | \$200,000 | 4.00% | 30/7/2027 | 179,993 | 0.00% |
| Adani Ports & Special Economic Zone Ltd. | \$200,000 | 4.38% | 3/7/2029 | 171,548 | 0.00% |
| Adani Transmission Step-One Ltd. | \$200,000 | 4.00% | 3/8/2026 | 183,168 | 0.00% |
| Export-Import Bank of India | \$200,000 | 3.38% | 5/8/2026 | 195,206 | 0.01% |
| Export-Import Bank of India | \$200,000 | 2.25% | 13/1/2031 | 168,537 | 0.00% |
| Indian Railway Finance Corp., Ltd. | \$200,000 | 2.80% | 10/2/2031 | 172,806 | 0.00% |
| NTPC Ltd. | \$400,000 | 4.25% | 26/2/2026 | 396,582 | 0.01% |
| Oil India International Pte Ltd. | \$200,000 | 4.00% | 21/4/2027 | 195,343 | 0.01% |
| Power Finance Corp., Ltd. | \$200,000 | 3.75% | 6/12/2027 | 192,343 | 0.00% |
| REC Ltd. | \$200,000 | 4.75% | 27/9/2029 | 194,639 | 0.01% |
| Reliance Industries Ltd. | \$250,000 | 2.88% | 12/1/2032 | 212,578 | 0.01% |
| Reliance Industries Ltd. | \$250,000 | 3.63% | 12/1/2052 | 172,723 | 0.00% |
| State Bank of India | \$200,000 | 4.88% | 5/5/2028 | 198,060 | 0.01% |
| State Bank of India | \$200,000 | 5.00% | 17/1/2029 | 198,657 | 0.01% |
| | | | | 2,832,183 | 0.07% |
| Indonesia 0.69% (30 June 2024: 0.68%) | | | | | |
| Bank Mandiri Persero Tbk PT | \$200,000 | 2.00% | 19/4/2026 | 191,854 | 0.00% |
| Freeport Indonesia PT | \$200,000 | 6.20% | 14/4/2052 | 196,534 | 0.01% |
| Indofood CBP Sukses Makmur Tbk PT | \$200,000 | 3.40% | 9/6/2031 | 177,415 | 0.00% |
| Indofood CBP Sukses Makmur Tbk PT | \$200,000 | 3.54% | 27/4/2032 | 176,837 | 0.00% |
| Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT | \$200,000 | 5.45% | 15/5/2030 | 199,109 | 0.01% |
| Indonesia Government International Bond | \$200,000 | 4.75% | 8/1/2026 | 199,503 | 0.01% |
| Indonesia Government International Bond | \$200,000 | 3.50% | 11/1/2028 | 190,697 | 0.00% |
| Indonesia Government International Bond | \$300,000 | 4.75% | 11/2/2029 | 295,557 | 0.01% |
| Indonesia Government International Bond | \$200,000 | 4.40% | 10/3/2029 | 194,486 | 0.00% |
| Indonesia Government International Bond | \$200,000 | 2.85% | 14/2/2030 | 178,969 | 0.00% |
| Indonesia Government International Bond | \$200,000 | 1.85% | 12/3/2031 | 163,733 | 0.00% |
| Indonesia Government International Bond | €100,000 | 1.40% | 30/10/2031 | 89,571 | 0.00% |
| Indonesia Government International Bond | €130,000 | 1.10% | 12/3/2033 | 109,863 | 0.00% |
| Indonesia Government International Bond | \$200,000 | 4.75% | 10/9/2034 | 189,884 | 0.00% |
| Indonesia Government International Bond | \$200,000 | 8.50% | 12/10/2035 | 248,821 | 0.01% |
| Indonesia Government International Bond | \$100,000 | 6.63% | 17/2/2037 | 109,739 | 0.00% |
| Indonesia Government International Bond | \$100,000 | 7.75% | 17/1/2038 | 120,515 | 0.00% |
| Indonesia Government International Bond | \$200,000 | 5.25% | 17/1/2042 | 192,668 | 0.00% |
| Indonesia Government International Bond | \$200,000 | 4.63% | 15/4/2043 | 178,072 | 0.00% |
| Indonesia Government International Bond | \$400,000 | 5.13% | 15/1/2045 | 376,317 | 0.01% |
| Indonesia Government International Bond | \$300,000 | 5.25% | 8/1/2047 | 285,019 | 0.01% |
| Indonesia Government International Bond | \$200,000 | 4.20% | 15/10/2050 | 161,328 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Indonesia Government International Bond | \$200,000 | 3.05% | 12/3/2051 | 129,420 | 0.00% |
| Indonesia Government International Bond | \$200,000 | 5.65% | 11/1/2053 | 197,681 | 0.01% |
| Indonesia Government International Bond | \$200,000 | 5.15% | 10/9/2054 | 184,536 | 0.00% |
| Indonesia Government International Bond | \$200,000 | 4.45% | 15/4/2070 | 160,672 | 0.00% |
| Indonesia Treasury Bond | IDR7,500,000,000 | 5.50% | 15/4/2026 | 457,210 | 0.01% |
| Indonesia Treasury Bond | IDR4,370,000,000 | 8.38% | 15/9/2026 | 277,230 | 0.01% |
| Indonesia Treasury Bond | IDR7,000,000,000 | 5.13% | 15/4/2027 | 418,174 | 0.01% |
| Indonesia Treasury Bond | IDR3,000,000,000 | 7.00% | 15/5/2027 | 186,656 | 0.00% |
| Indonesia Treasury Bond | IDR2,000,000,000 | 10.00% | 15/2/2028 | 134,640 | 0.00% |
| Indonesia Treasury Bond | IDR2,000,000,000 | 6.13% | 15/5/2028 | 121,007 | 0.00% |
| Indonesia Treasury Bond | IDR38,500,000,000 | 6.38% | 15/8/2028 | 2,344,705 | 0.06% |
| Indonesia Treasury Bond | IDR8,000,000,000 | 9.00% | 15/3/2029 | 532,392 | 0.01% |
| Indonesia Treasury Bond | IDR22,000,000,000 | 6.88% | 15/4/2029 | 1,360,050 | 0.03% |
| Indonesia Treasury Bond | IDR16,250,000,000 | 8.25% | 15/5/2029 | 1,055,023 | 0.03% |
| Indonesia Treasury Bond | IDR11,300,000,000 | 7.00% | 15/9/2030 | 701,906 | 0.02% |
| Indonesia Treasury Bond | IDR7,300,000,000 | 7.38% | 15/10/2030 | 464,673 | 0.01% |
| Indonesia Treasury Bond | IDR11,900,000,000 | 6.50% | 15/2/2031 | 719,940 | 0.02% |
| Indonesia Treasury Bond | IDR7,000,000,000 | 8.75% | 15/5/2031 | 473,402 | 0.01% |
| Indonesia Treasury Bond | IDR3,000,000,000 | 6.38% | 15/4/2032 | 179,636 | 0.00% |
| Indonesia Treasury Bond | IDR3,575,000,000 | 7.50% | 15/8/2032 | 227,664 | 0.01% |
| Indonesia Treasury Bond | IDR31,600,000,000 | 7.00% | 15/2/2033 | 1,962,187 | 0.05% |
| Indonesia Treasury Bond | IDR14,500,000,000 | 6.63% | 15/2/2034 | 879,684 | 0.02% |
| Indonesia Treasury Bond | IDR12,925,000,000 | 8.38% | 15/3/2034 | 873,125 | 0.02% |
| Indonesia Treasury Bond | IDR10,500,000,000 | 7.50% | 15/6/2035 | 671,821 | 0.02% |
| Indonesia Treasury Bond | IDR15,000,000,000 | 6.75% | 15/7/2035 | 915,886 | 0.02% |
| Indonesia Treasury Bond | IDR9,000,000,000 | 8.25% | 15/5/2036 | 609,546 | 0.01% |
| Indonesia Treasury Bond | IDR10,000,000,000 | 7.50% | 15/5/2038 | 640,265 | 0.02% |
| Indonesia Treasury Bond | IDR12,600,000,000 | 7.13% | 15/6/2038 | 785,983 | 0.02% |
| Indonesia Treasury Bond | IDR10,300,000,000 | 8.38% | 15/4/2039 | 708,996 | 0.02% |
| Indonesia Treasury Bond | IDR5,554,000,000 | 7.50% | 15/4/2040 | 357,673 | 0.01% |
| Indonesia Treasury Bond | IDR3,500,000,000 | 9.50% | 15/5/2041 | 267,125 | 0.01% |
| Indonesia Treasury Bond | IDR5,152,000,000 | 7.13% | 15/6/2042 | 320,432 | 0.01% |
| Indonesia Treasury Bond | IDR17,500,000,000 | 7.13% | 15/6/2043 | 1,088,224 | 0.03% |
| Indonesia Treasury Bond | IDR7,000,000,000 | 7.38% | 15/5/2048 | 446,330 | 0.01% |
| Indonesia Treasury Bond | IDR7,900,000,000 | 6.88% | 15/8/2051 | 475,484 | 0.01% |
| Indonesia Treasury Bond | IDR11,500,000,000 | 6.88% | 15/7/2054 | 697,491 | 0.02% |
| Minejesa Capital BV | \$200,000 | 5.63% | 10/8/2037 | 185,790 | 0.00% |
| Pertamina Persero PT | \$400,000 | 3.10% | 21/1/2030 | 361,015 | 0.01% |
| Pertamina Persero PT | \$200,000 | 3.10% | 27/8/2030 | 178,688 | 0.00% |
| Pertamina Persero PT | \$200,000 | 6.45% | 30/5/2044 | 204,750 | 0.01% |
| Pertamina Persero PT | \$200,000 | 4.15% | 25/2/2060 | 142,562 | 0.00% |
| Perusahaan Penerbit SBSN Indonesia III | \$200,000 | 4.15% | 29/3/2027 | 196,601 | 0.01% |
| Perusahaan Penerbit SBSN Indonesia III | \$200,000 | 4.40% | 1/3/2028 | 196,130 | 0.00% |
| Perusahaan Penerbit SBSN Indonesia III | \$200,000 | 5.10% | 2/7/2029 | 199,849 | 0.01% |
| Perusahaan Penerbit SBSN Indonesia III | \$200,000 | 5.00% | 25/5/2030 | 198,332 | 0.01% |
| Perusahaan Penerbit SBSN Indonesia III | \$200,000 | 5.20% | 2/7/2034 | 198,499 | 0.01% |
| Perusahaan Penerbit SBSN Indonesia III | \$200,000 | 5.25% | 25/11/2034 | 197,814 | 0.01% |
| Perusahaan Penerbit SBSN Indonesia III | \$200,000 | 5.50% | 2/7/2054 | 194,032 | 0.00% |
| Perusahaan Penerbit SBSN Indonesia III | \$200,000 | 5.65% | 25/11/2054 | 196,319 | 0.01% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | \$200,000 | 4.13% | 15/5/2027 | 195,368 | 0.00% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | \$200,000 | 3.00% | 30/6/2030 | 177,185 | 0.00% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | \$200,000 | 6.15% | 21/5/2048 | 193,952 | 0.00% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | \$200,000 | 6.25% | 25/1/2049 | 195,763 | 0.00% |
| | | | | 29,666,009 | 0.69% |
| Ireland 0.44% (30 June 2024: 0.45%) | | | | | |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$450,000 | 1.75% | 30/1/2026 | 435,375 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$250,000 | 4.45% | 3/4/2026 | 248,637 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$200,000 | 2.45% | 29/10/2026 | 191,518 | 0.00% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$200,000 | 3.65% | 21/7/2027 | 194,134 | 0.00% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$150,000 | 3.00% | 29/10/2028 | 138,865 | 0.00% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$300,000 | 5.10% | 19/1/2029 | 299,648 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$125,000 | 4.63% | 10/9/2029 | 122,205 | 0.00% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$150,000 | 3.30% | 30/1/2032 | 130,780 | 0.00% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$350,000 | 3.40% | 29/10/2033 | 298,141 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$125,000 | 4.95% | 10/9/2034 | 119,149 | 0.00% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | \$250,000 | 3.85% | 29/10/2041 | 196,205 | 0.01% |
| AerCap Sukuk Ltd. | \$200,000 | 4.50% | 3/10/2029 | 193,035 | 0.00% |
| AIB Group plc | €200,000 | 4.63% | 23/7/2029 | 217,652 | 0.01% |
| AIB Group plc | \$300,000 | 5.87% | 28/3/2035 | 300,563 | 0.01% |
| Avolon Holdings Funding Ltd. | \$300,000 | 2.13% | 21/2/2026 | 290,189 | 0.01% |
| Avolon Holdings Funding Ltd. | \$85,000 | 3.25% | 15/2/2027 | 81,703 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Avolon Holdings Funding Ltd. | \$102,000 | 2.53% | 18/11/2027 | 94,584 | 0.00% |
| Avolon Holdings Funding Ltd. | \$75,000 | 6.38% | 4/5/2028 | 77,154 | 0.00% |
| Avolon Holdings Funding Ltd. | \$275,000 | 5.75% | 1/3/2029 | 277,811 | 0.01% |
| Avolon Holdings Funding Ltd. | \$210,000 | 5.75% | 15/11/2029 | 212,032 | 0.01% |
| Avolon Holdings Funding Ltd. | \$50,000 | 5.15% | 15/1/2030 | 49,013 | 0.00% |
| Bank of Ireland Group plc | €300,000 | 4.88% | 16/7/2028 | 325,417 | 0.01% |
| Bank of Ireland Group plc | \$300,000 | 5.60% | 20/3/2030 | 302,824 | 0.01% |
| Bank of Ireland Group plc | €200,000 | 5.00% | 4/7/2031 | 224,370 | 0.01% |
| Bank of Ireland Group plc | €114,000 | 6.75% | 1/3/2033 | 127,455 | 0.00% |
| Bank of Ireland Group plc | €365,000 | 4.75% | 10/8/2034 | 389,902 | 0.01% |
| CRH America Finance, Inc. | \$340,000 | 3.95% | 4/4/2028 | 330,019 | 0.01% |
| CRH America Finance, Inc. | \$25,000 | 4.40% | 9/5/2047 | 20,297 | 0.00% |
| CRH SMW Finance DAC | €800,000 | 4.00% | 11/7/2027 | 853,123 | 0.02% |
| DAA Finance plc | €100,000 | 1.60% | 5/11/2032 | 91,323 | 0.00% |
| Dell Bank International DAC | €300,000 | 0.50% | 27/10/2026 | 299,823 | 0.01% |
| DXC Capital Funding DAC | €100,000 | 0.45% | 15/9/2027 | 96,077 | 0.00% |
| DXC Capital Funding DAC | €100,000 | 0.95% | 15/9/2031 | 85,314 | 0.00% |
| ESB Finance DAC | €100,000 | 2.13% | 8/6/2027 | 102,117 | 0.00% |
| ESB Finance DAC | €100,000 | 1.88% | 14/6/2031 | 95,696 | 0.00% |
| ESB Finance DAC | €115,000 | 1.00% | 19/7/2034 | 96,130 | 0.00% |
| ESB Finance DAC | €100,000 | 1.88% | 21/7/2035 | 90,692 | 0.00% |
| GAS Networks Ireland | €300,000 | 3.25% | 12/9/2030 | 312,900 | 0.01% |
| Ireland Government Bond | €1,565,000 | 0.20% | 15/5/2027 | 1,550,604 | 0.04% |
| Ireland Government Bond | €1,076,000 | 0.90% | 15/5/2028 | 1,070,862 | 0.03% |
| Ireland Government Bond | €400,000 | 1.10% | 15/5/2029 | 394,659 | 0.01% |
| Ireland Government Bond | €386,000 | 0.20% | 18/10/2030 | 353,357 | 0.01% |
| Ireland Government Bond | €1,300,000 | 0.35% | 18/10/2032 | 1,148,930 | 0.03% |
| Ireland Government Bond | €1,593,000 | 2.60% | 18/10/2034 | 1,643,871 | 0.04% |
| Ireland Government Bond | €2,234,000 | 0.40% | 15/5/2035 | 1,841,569 | 0.04% |
| Ireland Government Bond | €41,066 | 1.70% | 15/5/2037 | 37,794 | 0.00% |
| Ireland Government Bond | €446,286 | 0.55% | 22/4/2041 | 325,448 | 0.01% |
| Kerry Group Financial Services Unltd Co. | €100,000 | 0.63% | 20/9/2029 | 93,734 | 0.00% |
| Kerry Group Financial Services Unltd Co. | €113,000 | 0.88% | 1/12/2031 | 101,190 | 0.00% |
| Kingspan Securities Ireland DAC | €600,000 | 3.50% | 31/10/2031 | 622,534 | 0.01% |
| Linde plc | €200,000 | 0.38% | 30/9/2033 | 164,327 | 0.00% |
| Ryanair DAC | €436,000 | 0.88% | 25/5/2026 | 439,711 | 0.01% |
| SMBC Aviation Capital Finance DAC | \$200,000 | 5.45% | 3/5/2028 | 201,075 | 0.01% |
| Smurfit Kappa Treasury ULC | \$75,000 | 5.20% | 15/1/2030 | 75,248 | 0.00% |
| Smurfit Kappa Treasury ULC | €100,000 | 1.00% | 22/9/2033 | 85,722 | 0.00% |
| Smurfit Kappa Treasury ULC | \$75,000 | 5.44% | 3/4/2034 | 74,985 | 0.00% |
| Smurfit Kappa Treasury ULC | \$75,000 | 5.78% | 3/4/2054 | 74,674 | 0.00% |
| Smurfit Westrock Financing DAC | \$620,000 | 5.42% | 15/1/2035 | 616,945 | 0.01% |
| | | | | 18,929,111 | 0.44% |
| Israel 0.23% (30 June 2024: 0.20%) | | | | | |
| ICL Group Ltd. | \$75,000 | 6.38% | 31/5/2038 | 73,411 | 0.00% |
| Israel Electric Corp., Ltd. | \$200,000 | 4.25% | 14/8/2028 | 191,300 | 0.00% |
| Israel Government Bond-Fixed | ILS4,440,000 | 0.50% | 27/2/2026 | 1,173,530 | 0.03% |
| Israel Government Bond-Fixed | ILS200,000 | 2.00% | 31/3/2027 | 53,087 | 0.00% |
| Israel Government Bond-Fixed | ILS1,100,000 | 2.25% | 28/9/2028 | 282,931 | 0.01% |
| Israel Government Bond-Fixed | ILS6,680,000 | 3.75% | 28/2/2029 | 1,855,784 | 0.04% |
| Israel Government Bond-Fixed | ILS2,013,000 | 1.00% | 31/3/2030 | 473,456 | 0.01% |
| Israel Government Bond-Fixed | ILS2,800,000 | 1.30% | 30/4/2032 | 630,214 | 0.02% |
| Israel Government Bond-Fixed | ILS2,718,000 | 4.00% | 30/3/2035 | 740,048 | 0.02% |
| Israel Government Bond-Fixed | ILS3,967,000 | 1.50% | 31/5/2037 | 784,544 | 0.02% |
| Israel Government Bond-Fixed | ILS1,000,000 | 5.50% | 31/1/2042 | 314,364 | 0.01% |
| Israel Government Bond-Fixed | ILS2,364,800 | 3.75% | 31/3/2047 | 578,469 | 0.01% |
| Israel Government Bond-Fixed | ILS1,400,000 | 2.80% | 29/11/2052 | 265,714 | 0.01% |
| Israel Government International Bond | \$275,000 | 2.88% | 16/3/2026 | 268,408 | 0.01% |
| Israel Government International Bond | €150,000 | 1.50% | 18/1/2027 | 149,252 | 0.00% |
| Israel Government International Bond | \$200,000 | 2.75% | 3/7/2030 | 173,824 | 0.00% |
| Israel Government International Bond | €369,000 | 0.63% | 18/1/2032 | 305,658 | 0.01% |
| Israel Government International Bond | \$275,000 | 4.50% | 17/1/2033 | 252,161 | 0.01% |
| Israel Government International Bond | \$200,000 | 5.50% | 12/3/2034 | 195,061 | 0.00% |
| Israel Government International Bond | \$350,000 | 4.50% | 30/1/2043 | 290,681 | 0.01% |
| Israel Government International Bond | \$200,000 | 4.13% | 17/1/2048 | 151,630 | 0.00% |
| Israel Government International Bond | €30,000 | 2.50% | 16/1/2049 | 24,208 | 0.00% |
| Israel Government International Bond | \$350,000 | 5.75% | 12/3/2054 | 320,109 | 0.01% |
| State of Israel | \$300,000 | 3.38% | 15/1/2050 | 194,605 | 0.00% |
| State of Israel | \$200,000 | 3.80% | 13/5/2060 | 129,509 | 0.00% |
| | | | | 9,871,958 | 0.23% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Italy 3.73% (30 June 2024: 3.68%) | | | | | |
| A2A SpA | €200,000 | 1.50% | 16/3/2028 | 199,464 | 0.00% |
| AMCO-Asset Management Co. SpA | €100,000 | 4.63% | 6/2/2027 | 107,380 | 0.00% |
| ASTM SpA | €100,000 | 1.00% | 25/11/2026 | 100,017 | 0.00% |
| ASTM SpA | €100,000 | 1.50% | 25/1/2030 | 94,458 | 0.00% |
| ASTM SpA | €100,000 | 2.38% | 25/11/2033 | 91,362 | 0.00% |
| Autostrade per l'Italia SpA | €400,000 | 2.00% | 15/1/2030 | 386,085 | 0.01% |
| Autostrade per l'Italia SpA | €100,000 | 4.25% | 28/6/2032 | 106,302 | 0.00% |
| Autostrade per l'Italia SpA | €100,000 | 5.13% | 14/6/2033 | 111,373 | 0.00% |
| Banca Monte dei Paschi di Siena SpA | €700,000 | 3.38% | 16/7/2030 | 739,964 | 0.02% |
| Banca Popolare di Sondrio SpA | €266,000 | 4.13% | 4/6/2030 | 283,252 | 0.01% |
| Banco BPM SpA | €400,000 | 3.88% | 18/9/2026 | 422,531 | 0.01% |
| Banco BPM SpA | €647,000 | 4.63% | 29/11/2027 | 700,349 | 0.02% |
| Banco BPM SpA | €301,000 | 3.25% | 28/5/2031 | 316,506 | 0.01% |
| Banco di Desio e della Brianza SpA | €100,000 | 0.38% | 24/7/2026 | 100,075 | 0.00% |
| BPER Banca SpA | €340,000 | 2.88% | 22/7/2029 | 353,296 | 0.01% |
| Cassa Depositi e Prestiti SpA | €600,000 | 3.50% | 19/9/2027 | 631,509 | 0.02% |
| Cassa Depositi e Prestiti SpA | €300,000 | 4.75% | 18/10/2030 | 332,275 | 0.01% |
| Credit Agricole Italia SpA | €100,000 | 1.00% | 17/1/2045 | 67,431 | 0.00% |
| Credito Emiliano SpA | €339,000 | 3.25% | 18/4/2029 | 356,666 | 0.01% |
| Enel Finance America LLC | \$200,000 | 2.88% | 12/7/2041 | 135,027 | 0.00% |
| Enel Finance International NV | €300,000 | 0.25% | 28/5/2026 | 300,698 | 0.01% |
| Enel Finance International NV | \$50,000 | 4.63% | 15/6/2027 | 49,556 | 0.00% |
| Enel Finance International NV | £100,000 | 1.00% | 20/10/2027 | 112,750 | 0.00% |
| Enel Finance International NV | €150,000 | 3.50% | 6/4/2028 | 142,868 | 0.00% |
| Enel Finance International NV | €200,000 | 3.88% | 9/3/2029 | 214,853 | 0.01% |
| Enel Finance International NV | £200,000 | 2.88% | 11/4/2029 | 229,759 | 0.01% |
| Enel Finance International NV | \$100,000 | 5.00% | 15/6/2032 | 97,298 | 0.00% |
| Enel Finance International NV | \$200,000 | 5.50% | 26/6/2034 | 197,623 | 0.00% |
| Enel Finance International NV | €225,000 | 1.25% | 17/1/2035 | 188,431 | 0.00% |
| Enel Finance International NV | €100,000 | 0.88% | 17/6/2036 | 77,367 | 0.00% |
| Enel Finance International NV | \$100,000 | 6.80% | 15/9/2037 | 107,105 | 0.00% |
| Enel Finance International NV | \$130,000 | 6.00% | 7/10/2039 | 130,012 | 0.00% |
| Enel Finance International NV | £100,000 | 5.75% | 14/9/2040 | 122,289 | 0.00% |
| Enel Finance International NV | \$35,000 | 4.75% | 25/5/2047 | 29,765 | 0.00% |
| Enel Finance International NV | \$200,000 | 7.75% | 14/10/2052 | 235,792 | 0.01% |
| Enel SpA | €100,000 | 6.63% | Perpetual | 115,685 | 0.00% |
| Enel SpA | €104,000 | 6.38% | Perpetual | 115,469 | 0.00% |
| Enel SpA | €100,000 | 2.25% | Perpetual | 100,437 | 0.00% |
| Enel SpA | €100,000 | 1.88% | Perpetual | 90,606 | 0.00% |
| Enel SpA | €160,000 | 1.38% | Perpetual | 155,325 | 0.00% |
| Eni SpA | €100,000 | 2.63% | Perpetual | 102,495 | 0.00% |
| Eni SpA | €100,000 | 3.38% | Perpetual | 100,395 | 0.00% |
| Eni SpA | €100,000 | 2.00% | Perpetual | 99,451 | 0.00% |
| Eni SpA | €300,000 | 1.25% | 18/5/2026 | 304,654 | 0.01% |
| Eni SpA | €170,000 | 3.63% | 19/5/2027 | 179,440 | 0.00% |
| Eni SpA | \$50,000 | 4.75% | 12/9/2028 | 49,599 | 0.00% |
| Eni SpA | €700,000 | 3.63% | 29/1/2029 | 746,716 | 0.02% |
| Eni SpA | €150,000 | 4.25% | 9/5/2029 | 145,155 | 0.00% |
| Eni SpA | €100,000 | 1.00% | 11/10/2034 | 81,729 | 0.00% |
| Eni SpA | \$200,000 | 5.95% | 15/5/2054 | 192,462 | 0.00% |
| Ferrovie dello Stato Italiane SpA | €400,000 | 4.13% | 23/5/2029 | 430,925 | 0.01% |
| Generali | €200,000 | 3.21% | 15/1/2029 | 209,914 | 0.01% |
| Generali | €110,000 | 2.43% | 14/7/2031 | 106,916 | 0.00% |
| Generali | €200,000 | 5.80% | 6/7/2032 | 233,437 | 0.01% |
| Generali | €150,000 | 3.55% | 15/1/2034 | 157,975 | 0.00% |
| Hera SpA | €250,000 | 2.50% | 25/5/2029 | 254,259 | 0.01% |
| Iccrea Banca SpA | €300,000 | 4.25% | 5/2/2030 | 320,937 | 0.01% |
| Iccrea Banca SpA | €1,300,000 | 3.50% | 5/6/2034 | 1,375,853 | 0.03% |
| Intesa Sanpaolo SpA | \$300,000 | 7.00% | 21/11/2025 | 305,116 | 0.01% |
| Intesa Sanpaolo SpA | €207,000 | 4.00% | 19/5/2026 | 218,085 | 0.01% |
| Intesa Sanpaolo SpA | €100,000 | 1.00% | 19/11/2026 | 100,171 | 0.00% |
| Intesa Sanpaolo SpA | €200,000 | 5.00% | 8/3/2028 | 215,667 | 0.01% |
| Intesa Sanpaolo SpA | €536,000 | 3.63% | 30/6/2028 | 571,309 | 0.01% |
| Intesa Sanpaolo SpA | \$50,000 | 4.00% | 23/9/2029 | 47,114 | 0.00% |
| Intesa Sanpaolo SpA | €500,000 | 5.13% | 29/8/2031 | 571,531 | 0.01% |
| Intesa Sanpaolo SpA | £200,000 | 6.63% | 31/5/2033 | 263,525 | 0.01% |
| Intesa Sanpaolo SpA | \$200,000 | 8.25% | 21/11/2033 | 225,469 | 0.01% |
| Intesa Sanpaolo SpA | \$200,000 | 7.20% | 28/11/2033 | 216,860 | 0.01% |
| Intesa Sanpaolo SpA | \$100,000 | 4.70% | 23/9/2049 | 74,881 | 0.00% |
| Intesa Sanpaolo SpA | \$200,000 | 7.78% | 20/6/2054 | 213,928 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Iren SpA | €300,000 | 3.63% | 23/9/2033 | 312,146 | 0.01% |
| Italgas SpA | €150,000 | 4.13% | 8/6/2032 | 161,692 | 0.00% |
| Italy Buoni Poliennali Del Tesoro | €2,394,000 | 3.50% | 15/1/2026 | 2,508,140 | 0.06% |
| Italy Buoni Poliennali Del Tesoro | €4,412,000 | 3.20% | 28/1/2026 | 4,607,053 | 0.11% |
| Italy Buoni Poliennali Del Tesoro | €3,500,000 | 0.00% | 1/4/2026 | 3,525,045 | 0.08% |
| Italy Buoni Poliennali Del Tesoro | €4,536,000 | 3.80% | 15/4/2026 | 4,780,714 | 0.11% |
| Italy Buoni Poliennali Del Tesoro | €1,289,000 | 2.10% | 15/7/2026 | 1,331,443 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €1,216,000 | 0.00% | 1/8/2026 | 1,215,342 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €913,000 | 3.10% | 28/8/2026 | 956,001 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €4,700,000 | 2.95% | 15/2/2027 | 4,919,146 | 0.12% |
| Italy Buoni Poliennali Del Tesoro | €1,322,000 | 1.10% | 1/4/2027 | 1,330,455 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €4,120,000 | 3.45% | 15/7/2027 | 4,367,792 | 0.10% |
| Italy Buoni Poliennali Del Tesoro | €2,875,000 | 2.65% | 1/12/2027 | 2,989,377 | 0.07% |
| Italy Buoni Poliennali Del Tesoro | €3,172,000 | 0.25% | 15/3/2028 | 3,055,314 | 0.07% |
| Italy Buoni Poliennali Del Tesoro | €2,426,000 | 3.40% | 1/4/2028 | 2,575,101 | 0.06% |
| Italy Buoni Poliennali Del Tesoro | €2,742,000 | 0.50% | 15/7/2028 | 2,641,980 | 0.06% |
| Italy Buoni Poliennali Del Tesoro | €672,000 | 3.80% | 1/8/2028 | 723,194 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €10,895,000 | 4.10% | 1/2/2029 | 11,873,344 | 0.28% |
| Italy Buoni Poliennali Del Tesoro | €7,675,000 | 3.35% | 1/7/2029 | 8,129,887 | 0.19% |
| Italy Buoni Poliennali Del Tesoro | €5,387,000 | 3.00% | 1/10/2029 | 5,616,550 | 0.13% |
| Italy Buoni Poliennali Del Tesoro | €1,200,000 | 1.35% | 1/4/2030 | 1,151,194 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €503,000 | 3.70% | 15/6/2030 | 540,186 | 0.01% |
| Italy Buoni Poliennali Del Tesoro | €3,644,000 | 1.65% | 1/12/2030 | 3,501,162 | 0.08% |
| Italy Buoni Poliennali Del Tesoro | €2,128,000 | 3.50% | 15/2/2031 | 2,257,275 | 0.05% |
| Italy Buoni Poliennali Del Tesoro | €2,666,000 | 0.90% | 1/4/2031 | 2,426,684 | 0.06% |
| Italy Buoni Poliennali Del Tesoro | €2,361,000 | 3.45% | 15/7/2031 | 2,492,999 | 0.06% |
| Italy Buoni Poliennali Del Tesoro | €841,000 | 0.60% | 1/8/2031 | 744,091 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €4,942,000 | 3.15% | 15/11/2031 | 5,111,352 | 0.12% |
| Italy Buoni Poliennali Del Tesoro | €2,235,000 | 0.95% | 1/12/2031 | 2,006,678 | 0.05% |
| Italy Buoni Poliennali Del Tesoro | €1,199,000 | 1.65% | 1/3/2032 | 1,125,534 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €1,813,000 | 0.95% | 1/6/2032 | 1,604,259 | 0.04% |
| Italy Buoni Poliennali Del Tesoro | €1,611,000 | 2.50% | 1/12/2032 | 1,585,582 | 0.04% |
| Italy Buoni Poliennali Del Tesoro | €2,457,000 | 5.75% | 1/2/2033 | 2,986,596 | 0.07% |
| Italy Buoni Poliennali Del Tesoro | €1,740,000 | 4.40% | 1/5/2033 | 1,947,774 | 0.05% |
| Italy Buoni Poliennali Del Tesoro | €204,000 | 2.45% | 1/9/2033 | 198,080 | 0.00% |
| Italy Buoni Poliennali Del Tesoro | €1,233,000 | 4.35% | 1/11/2033 | 1,373,920 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €830,000 | 4.20% | 1/3/2034 | 914,190 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €1,593,000 | 3.85% | 1/7/2034 | 1,704,795 | 0.04% |
| Italy Buoni Poliennali Del Tesoro | €298,000 | 5.00% | 1/8/2034 | 348,302 | 0.01% |
| Italy Buoni Poliennali Del Tesoro | €1,638,000 | 3.85% | 1/2/2035 | 1,747,118 | 0.04% |
| Italy Buoni Poliennali Del Tesoro | €2,338,000 | 3.35% | 1/3/2035 | 2,401,148 | 0.06% |
| Italy Buoni Poliennali Del Tesoro | €1,204,000 | 4.00% | 30/4/2035 | 1,309,693 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €1,149,000 | 1.45% | 1/3/2036 | 961,401 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €817,000 | 2.25% | 1/9/2036 | 741,349 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €96,000 | 4.00% | 1/2/2037 | 103,779 | 0.00% |
| Italy Buoni Poliennali Del Tesoro | €3,017,000 | 0.95% | 1/3/2037 | 2,316,547 | 0.05% |
| Italy Buoni Poliennali Del Tesoro | €3,585,000 | 3.25% | 1/3/2038 | 3,537,820 | 0.08% |
| Italy Buoni Poliennali Del Tesoro | €1,502,000 | 5.00% | 1/8/2039 | 1,766,058 | 0.04% |
| Italy Buoni Poliennali Del Tesoro | €1,800,000 | 4.15% | 1/10/2039 | 1,931,346 | 0.05% |
| Italy Buoni Poliennali Del Tesoro | €1,060,000 | 3.10% | 1/3/2040 | 1,008,730 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €1,358,000 | 5.00% | 1/9/2040 | 1,594,920 | 0.04% |
| Italy Buoni Poliennali Del Tesoro | €1,865,000 | 1.80% | 1/3/2041 | 1,461,874 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €3,879,000 | 4.45% | 1/9/2043 | 4,272,311 | 0.10% |
| Italy Buoni Poliennali Del Tesoro | €1,666,000 | 1.50% | 30/4/2045 | 1,162,478 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €1,200,000 | 3.25% | 1/9/2046 | 1,119,054 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €1,146,000 | 2.70% | 1/3/2047 | 973,916 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €1,320,000 | 3.45% | 1/3/2048 | 1,260,361 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €1,687,000 | 3.85% | 1/9/2049 | 1,707,065 | 0.04% |
| Italy Buoni Poliennali Del Tesoro | €1,544,000 | 2.45% | 1/9/2050 | 1,213,802 | 0.03% |
| Italy Buoni Poliennali Del Tesoro | €1,349,000 | 1.70% | 1/9/2051 | 894,021 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €322,000 | 2.15% | 1/9/2052 | 232,457 | 0.01% |
| Italy Buoni Poliennali Del Tesoro | €594,000 | 4.50% | 1/10/2053 | 656,304 | 0.02% |
| Italy Buoni Poliennali Del Tesoro | €2,204,000 | 4.30% | 1/10/2054 | 2,338,228 | 0.05% |
| Italy Buoni Poliennali Del Tesoro | €858,000 | 2.80% | 1/3/2067 | 681,298 | 0.02% |
| Mediobanca Banca di Credito Finanziario SpA | €100,000 | 0.88% | 15/1/2026 | 101,436 | 0.00% |
| Mediobanca Banca di Credito Finanziario SpA | €150,000 | 4.88% | 13/9/2027 | 160,428 | 0.00% |
| Mediobanca Banca di Credito Finanziario SpA | €300,000 | 4.75% | 14/3/2028 | 322,815 | 0.01% |
| Mediobanca Banca di Credito Finanziario SpA | €100,000 | 4.63% | 7/2/2029 | 108,482 | 0.00% |
| Republic of Italy Government International Bond | \$200,000 | 1.25% | 17/2/2026 | 192,210 | 0.00% |
| Republic of Italy Government International Bond | €25,000 | 6.00% | 4/8/2028 | 31,896 | 0.00% |
| Republic of Italy Government International Bond | \$385,000 | 5.38% | 15/6/2033 | 380,796 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Republic of Italy Government International Bond | \$300,000 | 3.88% | 6/5/2051 | 203,123 | 0.01% |
| Snam SpA | €100,000 | 4.50% | Perpetual | 105,724 | 0.00% |
| Snam SpA | €100,000 | 0.88% | 25/10/2026 | 100,251 | 0.00% |
| Snam SpA | €650,000 | 3.38% | 19/2/2028 | 682,437 | 0.02% |
| Snam SpA | €123,000 | 0.75% | 20/6/2029 | 115,528 | 0.00% |
| Snam SpA | €400,000 | 3.88% | 19/2/2034 | 423,628 | 0.01% |
| UniCredit SpA | €150,000 | 4.45% | 16/2/2029 | 161,308 | 0.00% |
| UniCredit SpA | €367,000 | 0.80% | 5/7/2029 | 352,712 | 0.01% |
| UniCredit SpA | €733,000 | 1.63% | 18/1/2032 | 679,154 | 0.02% |
| | | | | 159,720,353 | 3.73% |
| Japan 6.21% (30 June 2024: 6.07%) | | | | | |
| Asahi Group Holdings Ltd. | €100,000 | 0.34% | 19/4/2027 | 98,106 | 0.00% |
| Central Nippon Expressway Co., Ltd. | ¥100,000,000 | 0.39% | 18/5/2028 | 627,482 | 0.01% |
| Chugoku Electric Power Co., Inc. | ¥100,000,000 | 0.92% | 25/5/2033 | 611,587 | 0.01% |
| Development Bank of Japan, Inc. | €200,000 | 2.13% | 1/9/2026 | 205,971 | 0.01% |
| Development Bank of Japan, Inc. | \$200,000 | 1.25% | 20/10/2026 | 188,691 | 0.00% |
| Development Bank of Japan, Inc. | \$200,000 | 3.25% | 28/4/2027 | 194,007 | 0.00% |
| Development Bank of Japan, Inc. | \$200,000 | 4.00% | 28/8/2027 | 197,040 | 0.00% |
| Development Bank of Japan, Inc. | €986,000 | 3.13% | 13/4/2028 | 1,040,499 | 0.02% |
| Development Bank of Japan, Inc. | ¥100,000,000 | 0.49% | 12/4/2029 | 626,554 | 0.01% |
| Development Bank of Japan, Inc. | \$200,000 | 1.75% | 20/10/2031 | 164,941 | 0.00% |
| East Japan Railway Co. | €200,000 | 1.85% | 13/4/2033 | 188,164 | 0.00% |
| East Japan Railway Co. | £300,000 | 5.25% | 22/4/2033 | 377,436 | 0.01% |
| East Japan Railway Co. | €200,000 | 4.11% | 22/2/2043 | 218,752 | 0.01% |
| East Nippon Expressway Co., Ltd. | ¥100,000,000 | 0.23% | 18/6/2027 | 628,092 | 0.01% |
| Fukuoka Prefecture | ¥10,000,000 | 0.43% | 18/6/2049 | 42,627 | 0.00% |
| ITOCHU Corp. | \$250,000 | 1.56% | 30/3/2026 | 240,225 | 0.01% |
| Japan Bank for International Cooperation | \$500,000 | 4.25% | 26/1/2026 | 498,021 | 0.01% |
| Japan Bank for International Cooperation | \$200,000 | 4.63% | 22/7/2027 | 200,233 | 0.00% |
| Japan Bank for International Cooperation | \$600,000 | 4.38% | 5/10/2027 | 597,501 | 0.01% |
| Japan Bank for International Cooperation | \$100,000 | 4.63% | 19/7/2028 | 100,280 | 0.00% |
| Japan Bank for International Cooperation | \$200,000 | 2.00% | 17/10/2029 | 177,263 | 0.00% |
| Japan Bank for International Cooperation | €341,000 | 2.63% | 17/10/2030 | 353,141 | 0.01% |
| Japan Bank for International Cooperation | \$450,000 | 1.88% | 15/4/2031 | 379,984 | 0.01% |
| Japan Bank for International Cooperation | \$500,000 | 4.63% | 17/4/2034 | 492,493 | 0.01% |
| Japan Expressway Holding & Debt Repayment Agency | ¥30,000,000 | 0.32% | 30/1/2026 | 190,305 | 0.00% |
| Japan Expressway Holding & Debt Repayment Agency | ¥200,000,000 | 0.15% | 27/2/2026 | 1,265,192 | 0.03% |
| Japan Expressway Holding & Debt Repayment Agency | ¥100,000,000 | 0.15% | 31/7/2036 | 554,763 | 0.01% |
| Japan Expressway Holding & Debt Repayment Agency | ¥100,000,000 | 0.62% | 30/1/2037 | 581,527 | 0.01% |
| Japan Expressway Holding & Debt Repayment Agency | ¥100,000,000 | 0.42% | 28/12/2049 | 421,960 | 0.01% |
| Japan Finance Organization for Municipalities | ¥100,000,000 | 0.16% | 15/11/2027 | 627,092 | 0.01% |
| Japan Finance Organization for Municipalities | \$200,000 | 5.00% | 23/4/2029 | 201,900 | 0.01% |
| Japan Finance Organization for Municipalities | ¥50,000,000 | 2.12% | 26/10/2029 | 336,885 | 0.01% |
| Japan Government Bond | ¥100,000,000 | 0.10% | 1/1/2026 | 634,229 | 0.02% |
| Japan Government Bond | ¥292,500,000 | 0.10% | 1/2/2026 | 1,854,479 | 0.04% |
| Japan Government Bond | ¥287,000,000 | 0.01% | 20/3/2026 | 1,815,973 | 0.04% |
| Japan Government Bond | ¥122,000,000 | 0.10% | 20/3/2026 | 772,839 | 0.02% |
| Japan Government Bond | ¥300,000,000 | 0.20% | 1/4/2026 | 1,902,244 | 0.04% |
| Japan Government Bond | ¥200,000,000 | 0.40% | 1/6/2026 | 1,270,312 | 0.03% |
| Japan Government Bond | ¥150,000,000 | 0.01% | 20/6/2026 | 947,159 | 0.02% |
| Japan Government Bond | ¥100,000,000 | 0.10% | 20/6/2026 | 632,301 | 0.02% |
| Japan Government Bond | ¥200,000,000 | 0.40% | 1/7/2026 | 1,269,816 | 0.03% |
| Japan Government Bond | ¥300,000,000 | 0.40% | 1/8/2026 | 1,903,991 | 0.04% |
| Japan Government Bond | ¥320,000,000 | 0.01% | 20/9/2026 | 2,016,785 | 0.05% |
| Japan Government Bond | ¥82,500,000 | 0.10% | 20/9/2026 | 520,783 | 0.01% |
| Japan Government Bond | ¥200,000,000 | 0.50% | 1/11/2026 | 1,270,659 | 0.03% |
| Japan Government Bond | ¥460,000,000 | 0.01% | 20/12/2026 | 2,894,907 | 0.07% |
| Japan Government Bond | ¥212,400,000 | 0.10% | 20/12/2026 | 1,339,333 | 0.03% |
| Japan Government Bond | ¥295,000,000 | 0.01% | 20/3/2027 | 1,854,134 | 0.04% |
| Japan Government Bond | ¥170,000,000 | 0.10% | 20/3/2027 | 1,070,708 | 0.03% |
| Japan Government Bond | ¥350,000,000 | 0.01% | 20/6/2027 | 2,196,220 | 0.05% |
| Japan Government Bond | ¥57,950,000 | 0.10% | 20/6/2027 | 364,484 | 0.01% |
| Japan Government Bond | ¥518,000,000 | 0.10% | 20/9/2027 | 3,253,090 | 0.08% |
| Japan Government Bond | ¥40,000,000 | 2.10% | 20/9/2027 | 264,879 | 0.01% |
| Japan Government Bond | ¥100,000,000 | 0.10% | 20/12/2027 | 627,114 | 0.01% |
| Japan Government Bond | ¥90,000,000 | 0.30% | 20/12/2027 | 567,695 | 0.01% |
| Japan Government Bond | ¥55,000,000 | 0.20% | 20/12/2027 | 345,928 | 0.01% |
| Japan Government Bond | ¥451,000,000 | 0.10% | 20/3/2028 | 2,822,662 | 0.07% |
| Japan Government Bond | ¥100,000,000 | 0.20% | 20/3/2028 | 627,840 | 0.01% |
| Japan Government Bond | ¥272,000,000 | 0.10% | 20/6/2028 | 1,699,020 | 0.04% |
| Japan Government Bond | ¥100,000,000 | 0.30% | 20/6/2028 | 628,949 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Japan Government Bond | ¥306,000,000 | 0.10% | 20/9/2028 | 1,907,332 | 0.04% |
| Japan Government Bond | ¥220,000,000 | 0.40% | 20/9/2028 | 1,386,532 | 0.03% |
| Japan Government Bond | ¥261,000,000 | 0.10% | 20/12/2028 | 1,623,767 | 0.04% |
| Japan Government Bond | ¥168,050,000 | 0.20% | 20/12/2028 | 1,049,493 | 0.02% |
| Japan Government Bond | ¥150,000,000 | 0.50% | 20/3/2029 | 946,518 | 0.02% |
| Japan Government Bond | ¥127,000,000 | 0.10% | 20/3/2029 | 788,065 | 0.02% |
| Japan Government Bond | ¥100,000,000 | 0.60% | 20/3/2029 | 633,626 | 0.02% |
| Japan Government Bond | ¥100,000,000 | 0.40% | 20/3/2029 | 628,505 | 0.01% |
| Japan Government Bond | ¥85,000,000 | 2.10% | 20/3/2029 | 572,208 | 0.01% |
| Japan Government Bond | ¥154,500,000 | 0.60% | 20/6/2029 | 977,804 | 0.02% |
| Japan Government Bond | ¥100,000,000 | 0.40% | 20/6/2029 | 627,390 | 0.01% |
| Japan Government Bond | ¥50,950,000 | 0.10% | 20/6/2029 | 315,616 | 0.01% |
| Japan Government Bond | ¥250,000,000 | 0.60% | 20/9/2029 | 1,580,675 | 0.04% |
| Japan Government Bond | ¥150,100,000 | 0.10% | 20/9/2029 | 927,836 | 0.02% |
| Japan Government Bond | ¥80,000,000 | 2.10% | 20/9/2029 | 540,996 | 0.01% |
| Japan Government Bond | ¥192,050,000 | 0.10% | 20/12/2029 | 1,184,589 | 0.03% |
| Japan Government Bond | ¥100,000,000 | 2.20% | 20/12/2029 | 681,541 | 0.02% |
| Japan Government Bond | ¥80,000,000 | 2.10% | 20/12/2029 | 542,676 | 0.01% |
| Japan Government Bond | ¥180,000,000 | 2.10% | 20/3/2030 | 1,225,188 | 0.03% |
| Japan Government Bond | ¥140,000,000 | 2.20% | 20/3/2030 | 956,956 | 0.02% |
| Japan Government Bond | ¥80,000,000 | 0.10% | 20/3/2030 | 492,542 | 0.01% |
| Japan Government Bond | ¥164,650,000 | 1.60% | 20/6/2030 | 1,095,337 | 0.03% |
| Japan Government Bond | ¥50,000,000 | 0.10% | 20/6/2030 | 307,246 | 0.01% |
| Japan Government Bond | ¥126,800,000 | 0.10% | 20/9/2030 | 777,354 | 0.02% |
| Japan Government Bond | ¥105,000,000 | 0.10% | 20/12/2030 | 642,306 | 0.02% |
| Japan Government Bond | ¥90,000,000 | 2.10% | 20/12/2030 | 617,100 | 0.01% |
| Japan Government Bond | ¥343,000,000 | 0.10% | 20/3/2031 | 2,092,655 | 0.05% |
| Japan Government Bond | ¥205,000,000 | 1.90% | 20/3/2031 | 1,392,514 | 0.03% |
| Japan Government Bond | ¥60,000,000 | 2.20% | 20/3/2031 | 414,593 | 0.01% |
| Japan Government Bond | ¥239,400,000 | 0.10% | 20/6/2031 | 1,456,453 | 0.03% |
| Japan Government Bond | ¥50,000,000 | 1.80% | 20/6/2031 | 338,205 | 0.01% |
| Japan Government Bond | ¥27,750,000 | 1.90% | 20/6/2031 | 188,788 | 0.00% |
| Japan Government Bond | ¥313,000,000 | 0.10% | 20/9/2031 | 1,898,973 | 0.04% |
| Japan Government Bond | ¥50,000,000 | 1.70% | 20/9/2031 | 336,485 | 0.01% |
| Japan Government Bond | ¥120,000,000 | 1.70% | 20/12/2031 | 808,104 | 0.02% |
| Japan Government Bond | ¥126,500,000 | 0.10% | 20/12/2031 | 765,275 | 0.02% |
| Japan Government Bond | ¥25,000,000 | 1.80% | 20/12/2031 | 169,428 | 0.00% |
| Japan Government Bond | ¥130,000,000 | 0.20% | 20/3/2032 | 789,445 | 0.02% |
| Japan Government Bond | ¥100,000,000 | 1.80% | 20/3/2032 | 678,087 | 0.02% |
| Japan Government Bond | ¥50,000,000 | 1.70% | 20/6/2032 | 336,940 | 0.01% |
| Japan Government Bond | ¥51,750,000 | 0.20% | 20/6/2032 | 313,229 | 0.01% |
| Japan Government Bond | ¥20,000,000 | 1.60% | 20/6/2032 | 133,874 | 0.00% |
| Japan Government Bond | ¥160,000,000 | 1.70% | 20/9/2032 | 1,079,110 | 0.03% |
| Japan Government Bond | ¥80,000,000 | 0.20% | 20/9/2032 | 482,801 | 0.01% |
| Japan Government Bond | ¥170,000,000 | 0.50% | 20/12/2032 | 1,047,321 | 0.02% |
| Japan Government Bond | ¥120,000,000 | 1.70% | 20/12/2032 | 809,363 | 0.02% |
| Japan Government Bond | ¥64,000,000 | 1.80% | 20/12/2032 | 434,854 | 0.01% |
| Japan Government Bond | ¥185,000,000 | 0.50% | 20/3/2033 | 1,136,813 | 0.03% |
| Japan Government Bond | ¥100,000,000 | 1.50% | 20/3/2033 | 664,658 | 0.02% |
| Japan Government Bond | ¥46,000,000 | 1.60% | 20/3/2033 | 308,061 | 0.01% |
| Japan Government Bond | ¥522,000,000 | 0.40% | 20/6/2033 | 3,172,202 | 0.07% |
| Japan Government Bond | ¥242,000,000 | 1.70% | 20/6/2033 | 1,632,997 | 0.04% |
| Japan Government Bond | ¥322,000,000 | 0.80% | 20/9/2033 | 2,019,109 | 0.05% |
| Japan Government Bond | ¥75,000,000 | 1.70% | 20/9/2033 | 505,812 | 0.01% |
| Japan Government Bond | ¥380,000,000 | 0.60% | 20/12/2033 | 2,335,164 | 0.05% |
| Japan Government Bond | ¥240,000,000 | 1.60% | 20/12/2033 | 1,605,692 | 0.04% |
| Japan Government Bond | ¥81,050,000 | 0.70% | 20/12/2033 | 500,401 | 0.01% |
| Japan Government Bond | ¥480,000,000 | 0.80% | 20/3/2034 | 2,992,778 | 0.07% |
| Japan Government Bond | ¥237,000,000 | 1.50% | 20/3/2034 | 1,570,981 | 0.04% |
| Japan Government Bond | ¥650,000,000 | 1.10% | 20/6/2034 | 4,151,396 | 0.10% |
| Japan Government Bond | ¥225,000,000 | 1.50% | 20/6/2034 | 1,488,897 | 0.04% |
| Japan Government Bond | ¥380,000,000 | 0.90% | 20/9/2034 | 2,376,800 | 0.06% |
| Japan Government Bond | ¥189,150,000 | 1.40% | 20/9/2034 | 1,238,595 | 0.03% |
| Japan Government Bond | ¥325,000,000 | 1.20% | 20/12/2034 | 2,085,784 | 0.05% |
| Japan Government Bond | ¥229,200,000 | 1.20% | 20/3/2035 | 1,467,357 | 0.03% |
| Japan Government Bond | ¥207,450,000 | 1.30% | 20/6/2035 | 1,338,326 | 0.03% |
| Japan Government Bond | ¥180,000,000 | 1.20% | 20/9/2035 | 1,147,405 | 0.03% |
| Japan Government Bond | ¥170,500,000 | 1.00% | 20/12/2035 | 1,062,467 | 0.03% |
| Japan Government Bond | ¥151,500,000 | 0.40% | 20/3/2036 | 880,779 | 0.02% |
| Japan Government Bond | ¥170,000,000 | 0.20% | 20/6/2036 | 960,566 | 0.02% |
| Japan Government Bond | ¥65,000,000 | 2.50% | 20/6/2036 | 468,480 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Japan Government Bond | ¥206,550,000 | 0.50% | 20/9/2036 | 1,203,601 | 0.03% |
| Japan Government Bond | ¥195,000,000 | 0.60% | 20/12/2036 | 1,145,107 | 0.03% |
| Japan Government Bond | ¥41,500,000 | 2.30% | 20/12/2036 | 293,237 | 0.01% |
| Japan Government Bond | ¥245,000,000 | 0.70% | 20/3/2037 | 1,450,706 | 0.03% |
| Japan Government Bond | ¥30,000,000 | 2.40% | 20/3/2037 | 214,006 | 0.01% |
| Japan Government Bond | ¥165,000,000 | 0.60% | 20/6/2037 | 961,328 | 0.02% |
| Japan Government Bond | ¥279,400,000 | 0.60% | 20/9/2037 | 1,619,282 | 0.04% |
| Japan Government Bond | ¥50,000,000 | 2.50% | 20/9/2037 | 359,999 | 0.01% |
| Japan Government Bond | ¥279,000,000 | 0.60% | 20/12/2037 | 1,609,681 | 0.04% |
| Japan Government Bond | ¥240,450,000 | 0.50% | 20/3/2038 | 1,363,099 | 0.03% |
| Japan Government Bond | ¥50,000,000 | 2.50% | 20/3/2038 | 359,797 | 0.01% |
| Japan Government Bond | ¥322,050,000 | 0.50% | 20/6/2038 | 1,817,015 | 0.04% |
| Japan Government Bond | ¥277,000,000 | 0.70% | 20/9/2038 | 1,598,713 | 0.04% |
| Japan Government Bond | ¥40,000,000 | 2.40% | 20/9/2038 | 284,474 | 0.01% |
| Japan Government Bond | ¥266,000,000 | 0.50% | 20/12/2038 | 1,485,392 | 0.04% |
| Japan Government Bond | ¥266,050,000 | 0.40% | 20/3/2039 | 1,456,193 | 0.03% |
| Japan Government Bond | ¥110,000,000 | 2.30% | 20/3/2039 | 771,865 | 0.02% |
| Japan Government Bond | ¥292,100,000 | 0.30% | 20/6/2039 | 1,566,464 | 0.04% |
| Japan Government Bond | ¥227,600,000 | 0.30% | 20/9/2039 | 1,213,265 | 0.03% |
| Japan Government Bond | ¥90,000,000 | 2.20% | 20/9/2039 | 622,139 | 0.01% |
| Japan Government Bond | ¥268,450,000 | 0.30% | 20/12/2039 | 1,423,169 | 0.03% |
| Japan Government Bond | ¥233,000,000 | 2.30% | 20/3/2040 | 1,626,484 | 0.04% |
| Japan Government Bond | ¥216,400,000 | 0.40% | 20/3/2040 | 1,158,254 | 0.03% |
| Japan Government Bond | ¥293,750,000 | 0.40% | 20/6/2040 | 1,563,229 | 0.04% |
| Japan Government Bond | ¥385,000,000 | 0.40% | 20/9/2040 | 2,037,452 | 0.05% |
| Japan Government Bond | ¥233,000,000 | 2.00% | 20/9/2040 | 1,560,636 | 0.04% |
| Japan Government Bond | ¥344,050,000 | 0.50% | 20/12/2040 | 1,840,487 | 0.04% |
| Japan Government Bond | ¥226,600,000 | 0.50% | 20/3/2041 | 1,205,872 | 0.03% |
| Japan Government Bond | ¥128,000,000 | 2.20% | 20/3/2041 | 877,528 | 0.02% |
| Japan Government Bond | ¥273,250,000 | 0.40% | 20/6/2041 | 1,421,275 | 0.03% |
| Japan Government Bond | ¥280,000,000 | 0.50% | 20/9/2041 | 1,473,951 | 0.03% |
| Japan Government Bond | ¥123,300,000 | 2.00% | 20/9/2041 | 819,266 | 0.02% |
| Japan Government Bond | ¥364,000,000 | 0.50% | 20/12/2041 | 1,905,442 | 0.04% |
| Japan Government Bond | ¥293,000,000 | 0.80% | 20/3/2042 | 1,608,234 | 0.04% |
| Japan Government Bond | ¥182,000,000 | 2.00% | 20/3/2042 | 1,205,395 | 0.03% |
| Japan Government Bond | ¥388,000,000 | 0.90% | 20/6/2042 | 2,157,962 | 0.05% |
| Japan Government Bond | ¥296,000,000 | 1.10% | 20/9/2042 | 1,695,841 | 0.04% |
| Japan Government Bond | ¥195,000,000 | 1.90% | 20/9/2042 | 1,267,853 | 0.03% |
| Japan Government Bond | ¥227,950,000 | 1.40% | 20/12/2042 | 1,367,396 | 0.03% |
| Japan Government Bond | ¥262,500,000 | 1.10% | 20/3/2043 | 1,492,840 | 0.04% |
| Japan Government Bond | ¥90,000,000 | 1.80% | 20/3/2043 | 573,927 | 0.01% |
| Japan Government Bond | ¥295,000,000 | 1.10% | 20/6/2043 | 1,670,749 | 0.04% |
| Japan Government Bond | ¥160,000,000 | 1.90% | 20/6/2043 | 1,033,544 | 0.02% |
| Japan Government Bond | ¥240,000,000 | 1.50% | 20/9/2043 | 1,450,753 | 0.03% |
| Japan Government Bond | ¥140,350,000 | 1.80% | 20/9/2043 | 890,698 | 0.02% |
| Japan Government Bond | ¥240,000,000 | 1.30% | 20/12/2043 | 1,398,116 | 0.03% |
| Japan Government Bond | ¥165,000,000 | 1.70% | 20/12/2043 | 1,028,390 | 0.02% |
| Japan Government Bond | ¥221,000,000 | 1.60% | 20/3/2044 | 1,350,634 | 0.03% |
| Japan Government Bond | ¥100,000,000 | 1.70% | 20/3/2044 | 621,539 | 0.01% |
| Japan Government Bond | ¥270,000,000 | 1.90% | 20/6/2044 | 1,729,186 | 0.04% |
| Japan Government Bond | ¥82,450,000 | 1.70% | 20/6/2044 | 511,134 | 0.01% |
| Japan Government Bond | ¥200,000,000 | 1.80% | 20/9/2044 | 1,256,315 | 0.03% |
| Japan Government Bond | ¥100,150,000 | 1.70% | 20/9/2044 | 618,973 | 0.01% |
| Japan Government Bond | ¥58,600,000 | 1.50% | 20/12/2044 | 348,615 | 0.01% |
| Japan Government Bond | ¥169,250,000 | 1.50% | 20/3/2045 | 1,004,282 | 0.02% |
| Japan Government Bond | ¥75,000,000 | 1.60% | 20/6/2045 | 451,630 | 0.01% |
| Japan Government Bond | ¥56,250,000 | 1.40% | 20/9/2045 | 325,794 | 0.01% |
| Japan Government Bond | ¥72,000,000 | 1.40% | 20/12/2045 | 415,643 | 0.01% |
| Japan Government Bond | ¥91,650,000 | 0.80% | 20/3/2046 | 467,171 | 0.01% |
| Japan Government Bond | ¥124,000,000 | 0.30% | 20/6/2046 | 560,961 | 0.01% |
| Japan Government Bond | ¥115,000,000 | 0.50% | 20/9/2046 | 543,153 | 0.01% |
| Japan Government Bond | ¥157,000,000 | 0.60% | 20/12/2046 | 754,748 | 0.02% |
| Japan Government Bond | ¥106,500,000 | 0.80% | 20/3/2047 | 534,462 | 0.01% |
| Japan Government Bond | ¥110,000,000 | 0.80% | 20/6/2047 | 549,179 | 0.01% |
| Japan Government Bond | ¥120,000,000 | 0.80% | 20/9/2047 | 596,577 | 0.01% |
| Japan Government Bond | ¥145,600,000 | 0.80% | 20/12/2047 | 720,183 | 0.02% |
| Japan Government Bond | ¥145,000,000 | 0.80% | 20/3/2048 | 714,214 | 0.02% |
| Japan Government Bond | ¥30,000,000 | 2.40% | 20/3/2048 | 204,011 | 0.01% |
| Japan Government Bond | ¥234,450,000 | 0.70% | 20/6/2048 | 1,121,537 | 0.03% |
| Japan Government Bond | ¥107,300,000 | 0.90% | 20/9/2048 | 537,057 | 0.01% |
| Japan Government Bond | ¥187,300,000 | 0.70% | 20/12/2048 | 889,148 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Japan Government Bond | ¥134,550,000 | 0.50% | 20/3/2049 | 604,146 | 0.01% |
| Japan Government Bond | ¥55,000,000 | 2.20% | 20/3/2049 | 359,640 | 0.01% |
| Japan Government Bond | ¥85,100,000 | 0.40% | 20/6/2049 | 369,639 | 0.01% |
| Japan Government Bond | ¥117,300,000 | 0.40% | 20/9/2049 | 506,156 | 0.01% |
| Japan Government Bond | ¥154,450,000 | 0.40% | 20/12/2049 | 662,631 | 0.02% |
| Japan Government Bond | ¥157,900,000 | 0.40% | 20/3/2050 | 672,968 | 0.02% |
| Japan Government Bond | ¥48,150,000 | 2.20% | 20/3/2050 | 312,554 | 0.01% |
| Japan Government Bond | ¥173,000,000 | 0.60% | 20/6/2050 | 775,802 | 0.02% |
| Japan Government Bond | ¥189,500,000 | 0.60% | 20/9/2050 | 844,882 | 0.02% |
| Japan Government Bond | ¥210,150,000 | 0.70% | 20/12/2050 | 958,021 | 0.02% |
| Japan Government Bond | ¥218,000,000 | 0.70% | 20/3/2051 | 987,476 | 0.02% |
| Japan Government Bond | ¥110,000,000 | 2.20% | 20/3/2051 | 707,665 | 0.02% |
| Japan Government Bond | ¥206,400,000 | 0.70% | 20/6/2051 | 929,598 | 0.02% |
| Japan Government Bond | ¥247,100,000 | 0.70% | 20/9/2051 | 1,106,635 | 0.03% |
| Japan Government Bond | ¥258,000,000 | 0.70% | 20/12/2051 | 1,149,630 | 0.03% |
| Japan Government Bond | ¥230,000,000 | 1.00% | 20/3/2052 | 1,110,189 | 0.03% |
| Japan Government Bond | ¥110,550,000 | 2.00% | 20/3/2052 | 676,910 | 0.02% |
| Japan Government Bond | ¥200,400,000 | 1.30% | 20/6/2052 | 1,040,745 | 0.02% |
| Japan Government Bond | ¥197,400,000 | 1.40% | 20/9/2052 | 1,048,279 | 0.02% |
| Japan Government Bond | ¥172,000,000 | 1.60% | 20/12/2052 | 956,461 | 0.02% |
| Japan Government Bond | ¥235,300,000 | 1.40% | 20/3/2053 | 1,242,929 | 0.03% |
| Japan Government Bond | ¥71,400,000 | 1.90% | 20/3/2053 | 424,435 | 0.01% |
| Japan Government Bond | ¥230,000,000 | 1.20% | 20/6/2053 | 1,151,096 | 0.03% |
| Japan Government Bond | ¥195,250,000 | 1.80% | 20/9/2053 | 1,131,156 | 0.03% |
| Japan Government Bond | ¥256,400,000 | 1.60% | 20/12/2053 | 1,412,191 | 0.03% |
| Japan Government Bond | ¥265,050,000 | 1.80% | 20/3/2054 | 1,528,710 | 0.04% |
| Japan Government Bond | ¥84,000,000 | 1.70% | 20/3/2054 | 473,421 | 0.01% |
| Japan Government Bond | ¥265,000,000 | 2.20% | 20/6/2054 | 1,669,126 | 0.04% |
| Japan Government Bond | ¥200,000,000 | 2.10% | 20/9/2054 | 1,231,113 | 0.03% |
| Japan Government Bond | ¥69,150,000 | 1.40% | 20/3/2055 | 357,817 | 0.01% |
| Japan Government Bond | ¥212,150,000 | 0.40% | 20/3/2056 | 789,366 | 0.02% |
| Japan Government Bond | ¥205,650,000 | 0.90% | 20/3/2057 | 898,215 | 0.02% |
| Japan Government Bond | ¥179,900,000 | 0.80% | 20/3/2058 | 748,598 | 0.02% |
| Japan Government Bond | ¥192,500,000 | 0.50% | 20/3/2059 | 701,254 | 0.02% |
| Japan Government Bond | ¥306,000,000 | 0.50% | 20/3/2060 | 1,087,759 | 0.03% |
| Japan Government Bond | ¥319,550,000 | 0.70% | 20/3/2061 | 1,201,468 | 0.03% |
| Japan Government Bond | ¥280,500,000 | 1.00% | 20/3/2062 | 1,156,502 | 0.03% |
| Japan Government Bond | ¥322,800,000 | 1.30% | 20/3/2063 | 1,452,032 | 0.03% |
| Japan Government Bond | ¥216,800,000 | 2.20% | 20/3/2064 | 1,266,222 | 0.03% |
| Japan Housing Finance Agency | ¥100,000,000 | 0.08% | 20/10/2026 | 628,992 | 0.02% |
| Japan International Cooperation Agency | ¥500,000 | 4.00% | 23/5/2028 | 490,714 | 0.01% |
| JT International Financial Services BV | €275,000 | 3.63% | 11/4/2034 | 282,732 | 0.01% |
| JT International Financial Services BV | €100,000 | 2.38% | 7/4/2081 | 101,762 | 0.00% |
| JT International Financial Services BV | €100,000 | 2.88% | 7/10/2083 | 99,836 | 0.00% |
| Kansai Electric Power Co., Inc. | ¥51,000,000 | 0.47% | 25/5/2027 | 321,606 | 0.01% |
| Kyushu Electric Power Co., Inc. | ¥1,000,000 | 0.43% | 25/5/2029 | 6,209 | 0.00% |
| Kyushu Electric Power Co., Inc. | ¥10,000,000 | 0.34% | 25/4/2031 | 60,458 | 0.00% |
| Major Joint Local Government Bond | ¥100,000,000 | 0.08% | 24/4/2026 | 631,102 | 0.02% |
| Major Joint Local Government Bond | ¥40,000,000 | 0.06% | 25/8/2026 | 251,697 | 0.01% |
| Major Joint Local Government Bond | ¥22,000,000 | 0.21% | 25/3/2027 | 138,190 | 0.00% |
| Major Joint Local Government Bond | ¥28,000,000 | 0.15% | 24/9/2027 | 175,536 | 0.00% |
| Major Joint Local Government Bond | ¥110,000,000 | 0.20% | 25/5/2028 | 687,345 | 0.02% |
| Major Joint Local Government Bond | ¥100,000,000 | 0.21% | 23/6/2028 | 624,565 | 0.01% |
| Major Joint Local Government Bond | ¥100,000,000 | 0.26% | 24/11/2028 | 623,841 | 0.01% |
| Major Joint Local Government Bond | ¥100,000,000 | 0.21% | 25/12/2028 | 622,058 | 0.01% |
| Major Joint Local Government Bond | ¥150,000,000 | 0.17% | 25/7/2030 | 918,470 | 0.02% |
| Major Joint Local Government Bond | ¥100,000,000 | 0.15% | 25/9/2030 | 610,853 | 0.01% |
| Major Joint Local Government Bond | ¥100,000,000 | 0.36% | 23/7/2032 | 607,335 | 0.01% |
| Meiji Yasuda Life Insurance Co. | ¥200,000 | 5.80% | 11/9/2054 | 200,149 | 0.00% |
| Mitsubishi HC Capital, Inc. | ¥525,000 | 5.08% | 15/9/2027 | 525,510 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | ¥328,000 | 2.76% | 13/9/2026 | 317,611 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | ¥200,000 | 2.34% | 19/1/2028 | 190,281 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | ¥200,000 | 5.35% | 13/9/2028 | 202,518 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | ¥250,000 | 5.42% | 22/2/2029 | 253,125 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | ¥400,000 | 3.74% | 7/3/2029 | 383,190 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | ¥200,000 | 5.24% | 19/4/2029 | 201,367 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | ¥200,000 | 5.26% | 17/4/2030 | 201,577 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | ¥200,000 | 2.31% | 20/7/2032 | 167,433 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | ¥200,000 | 2.85% | 19/1/2033 | 171,466 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | ¥250,000 | 4.32% | 19/4/2033 | 235,116 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | ¥300,000 | 5.44% | 22/2/2034 | 303,031 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mitsubishi UFJ Financial Group, Inc. | \$200,000 | 5.41% | 19/4/2034 | 201,672 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | \$200,000 | 5.43% | 17/4/2035 | 200,457 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | \$75,000 | 4.15% | 7/3/2039 | 67,379 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | \$50,000 | 3.75% | 18/7/2039 | 42,014 | 0.00% |
| Mizuho Financial Group, Inc. | ¥15,000,000 | 0.65% | 26/1/2027 | 94,475 | 0.00% |
| Mizuho Financial Group, Inc. | \$100,000 | 1.23% | 22/5/2027 | 95,190 | 0.00% |
| Mizuho Financial Group, Inc. | \$200,000 | 1.55% | 9/7/2027 | 190,376 | 0.00% |
| Mizuho Financial Group, Inc. | \$200,000 | 5.41% | 13/9/2028 | 202,617 | 0.01% |
| Mizuho Financial Group, Inc. | \$200,000 | 5.78% | 6/7/2029 | 204,554 | 0.01% |
| Mizuho Financial Group, Inc. | \$300,000 | 2.87% | 13/9/2030 | 271,126 | 0.01% |
| Mizuho Financial Group, Inc. | €200,000 | 0.69% | 7/10/2030 | 179,403 | 0.00% |
| Mizuho Financial Group, Inc. | \$450,000 | 1.98% | 8/9/2031 | 378,167 | 0.01% |
| Mizuho Financial Group, Inc. | €300,000 | 4.42% | 20/5/2033 | 329,362 | 0.01% |
| MUFG Bank Ltd. | ¥100,000,000 | 1.95% | 12/11/2025 | 642,135 | 0.02% |
| Nidec Corp. | €200,000 | 0.05% | 30/3/2026 | 200,627 | 0.01% |
| Nippon Life Insurance Co. | \$325,000 | 4.70% | 20/1/2046 | 322,499 | 0.01% |
| Nippon Life Insurance Co. | \$75,000 | 4.00% | 19/9/2047 | 72,449 | 0.00% |
| Nippon Life Insurance Co. | \$475,000 | 3.40% | 23/1/2050 | 431,695 | 0.01% |
| Nippon Life Insurance Co. | \$200,000 | 5.95% | 16/4/2054 | 202,583 | 0.01% |
| Nissan Motor Co., Ltd. | \$200,000 | 4.81% | 17/9/2030 | 187,987 | 0.00% |
| Nomura Holdings, Inc. | \$200,000 | 2.33% | 22/1/2027 | 189,496 | 0.00% |
| Nomura Holdings, Inc. | \$50,000 | 3.10% | 16/1/2030 | 45,069 | 0.00% |
| Nomura Holdings, Inc. | \$150,000 | 2.68% | 16/7/2030 | 130,656 | 0.00% |
| Nomura Holdings, Inc. | \$200,000 | 6.18% | 18/1/2033 | 207,811 | 0.01% |
| NTT Finance Corp. | €100,000 | 0.40% | 13/12/2028 | 94,215 | 0.00% |
| NTT Finance Corp. | ¥100,000,000 | 0.38% | 20/9/2030 | 610,766 | 0.01% |
| NTT Finance Corp. | \$325,000 | 2.07% | 3/4/2031 | 271,751 | 0.01% |
| NTT Finance Corp. | ¥100,000,000 | 1.48% | 17/3/2034 | 637,236 | 0.02% |
| Nuclear Damage Compensation & Decommissioning Facilitation Corp. | ¥100,000,000 | 0.23% | 30/11/2026 | 631,369 | 0.02% |
| ORIX Corp. | \$25,000 | 3.70% | 18/7/2027 | 24,289 | 0.00% |
| ORIX Corp. | \$125,000 | 5.00% | 13/9/2027 | 125,774 | 0.00% |
| ORIX Corp. | \$150,000 | 4.00% | 13/4/2032 | 137,864 | 0.00% |
| Osaka Prefecture | ¥10,000,000 | 1.20% | 28/9/2035 | 62,994 | 0.00% |
| Panasonic Holdings Corp. | \$5,000 | 3.11% | 19/7/2029 | 4,620 | 0.00% |
| Sompo Japan Insurance, Inc. | ¥100,000,000 | 0.43% | 14/10/2027 | 627,399 | 0.01% |
| Sumitomo Life Insurance Co. | \$230,000 | 4.00% | 14/9/2077 | 221,855 | 0.01% |
| Sumitomo Mitsui Banking Corp. | €100,000 | 0.41% | 7/11/2029 | 91,549 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 0.95% | 12/1/2026 | 192,464 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$250,000 | 3.78% | 9/3/2026 | 247,409 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 2.63% | 14/7/2026 | 193,917 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$50,000 | 1.40% | 17/9/2026 | 47,302 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$100,000 | 3.01% | 19/10/2026 | 97,090 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$100,000 | 3.45% | 11/1/2027 | 97,605 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 2.17% | 14/1/2027 | 190,058 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$300,000 | 3.36% | 12/7/2027 | 290,698 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 5.52% | 13/1/2028 | 203,158 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$50,000 | 1.90% | 17/9/2028 | 44,794 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$375,000 | 4.31% | 16/10/2028 | 368,227 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$225,000 | 3.04% | 16/7/2029 | 206,627 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | €100,000 | 0.63% | 23/10/2029 | 92,431 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 2.75% | 15/1/2030 | 178,746 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$150,000 | 2.14% | 23/9/2030 | 126,995 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$50,000 | 2.22% | 17/9/2031 | 41,434 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$350,000 | 5.77% | 13/1/2033 | 359,893 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$200,000 | 5.56% | 9/7/2034 | 202,225 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | \$100,000 | 6.18% | 13/7/2043 | 106,694 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | \$150,000 | 5.84% | 9/7/2044 | 150,763 | 0.00% |
| Sumitomo Mitsui Trust Bank Ltd. | €300,000 | 0.01% | 15/10/2027 | 287,890 | 0.01% |
| Suntory Holdings Ltd. | \$200,000 | 5.12% | 11/6/2029 | 200,606 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | \$200,000 | 5.00% | 26/11/2028 | 200,569 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | €200,000 | 1.00% | 9/7/2029 | 190,615 | 0.00% |
| Takeda Pharmaceutical Co., Ltd. | \$200,000 | 2.05% | 31/3/2030 | 172,346 | 0.00% |
| Takeda Pharmaceutical Co., Ltd. | \$400,000 | 5.30% | 5/7/2034 | 396,473 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | \$200,000 | 3.03% | 9/7/2040 | 145,031 | 0.00% |
| Takeda Pharmaceutical Co., Ltd. | €100,000 | 2.00% | 9/7/2040 | 82,412 | 0.00% |
| Takeda Pharmaceutical Co., Ltd. | \$300,000 | 3.18% | 9/7/2050 | 194,303 | 0.00% |
| Tokyo Metropolitan Government | ¥150,000,000 | 0.10% | 20/9/2030 | 913,729 | 0.02% |
| Toyota Motor Corp. | \$50,000 | 1.34% | 25/3/2026 | 48,119 | 0.00% |
| Toyota Motor Corp. | \$50,000 | 5.28% | 13/7/2026 | 50,573 | 0.00% |
| Toyota Motor Corp. | \$5,000 | 2.76% | 2/7/2029 | 4,607 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Toyota Motor Corp. | \$230,000 | 2.36% | 25/3/2031 | 198,694 | 0.00% |
| Toyota Motor Finance Netherlands BV | £180,000 | 4.63% | 8/6/2026 | 224,679 | 0.01% |
| West Nippon Expressway Co., Ltd. | ¥10,000,000 | 0.18% | 28/8/2026 | 63,061 | 0.00% |
| West Nippon Expressway Co., Ltd. | ¥100,000,000 | 0.20% | 19/10/2026 | 630,307 | 0.02% |
| West Nippon Expressway Co., Ltd. | ¥100,000,000 | 0.72% | 23/5/2029 | 631,827 | 0.02% |
| | | | | 265,725,677 | 6.21% |
| Jersey 0.00% (30 June 2024: 0.00%) | | | | | |
| Jersey International Bond | £100,000 | 2.88% | 6/5/2052 | 78,287 | 0.00% |
| | | | | 78,287 | 0.00% |
| Kazakhstan 0.02% (30 June 2024: 0.02%) | | | | | |
| Development Bank of Kazakhstan JSC | \$200,000 | 5.50% | 15/4/2027 | 200,949 | 0.01% |
| Kazakhstan Government International Bond | \$200,000 | 4.71% | 9/4/2035 | 190,115 | 0.00% |
| Kazakhstan Government International Bond | \$200,000 | 6.50% | 21/7/2045 | 216,145 | 0.01% |
| KazMunayGas National Co. JSC | \$200,000 | 4.75% | 19/4/2027 | 197,105 | 0.00% |
| KazMunayGas National Co. JSC | \$200,000 | 6.38% | 24/10/2048 | 185,071 | 0.00% |
| | | | | 989,385 | 0.02% |
| Kuwait 0.02% (30 June 2024: 0.02%) | | | | | |
| Boubyan Sukuk Ltd. | \$200,000 | 3.39% | 29/3/2027 | 192,664 | 0.00% |
| Kuwait International Government Bond | \$200,000 | 3.50% | 20/3/2027 | 193,815 | 0.00% |
| MEGlobal BV | \$200,000 | 4.25% | 3/11/2026 | 195,476 | 0.01% |
| MEGlobal Canada ULC | \$200,000 | 5.88% | 18/5/2030 | 204,059 | 0.01% |
| NBK SPC Ltd. | \$200,000 | 1.63% | 15/9/2027 | 187,924 | 0.00% |
| | | | | 973,938 | 0.02% |
| Latvia 0.04% (30 June 2024: 0.04%) | | | | | |
| Latvia Government International Bond | €400,000 | 3.50% | 17/1/2028 | 425,641 | 0.01% |
| Latvia Government International Bond | €700,000 | 0.00% | 24/1/2029 | 650,117 | 0.01% |
| Latvia Government International Bond | €349,000 | 0.00% | 17/3/2031 | 298,695 | 0.01% |
| Latvia Government International Bond | €306,000 | 3.00% | 24/1/2032 | 316,468 | 0.01% |
| Latvia Government International Bond | \$200,000 | 5.13% | 30/7/2034 | 194,293 | 0.00% |
| | | | | 1,885,214 | 0.04% |
| Lithuania 0.02% (30 June 2024: 0.02%) | | | | | |
| Lithuania Government International Bond | €156,000 | 2.13% | 1/6/2032 | 151,959 | 0.01% |
| Lithuania Government International Bond | €388,000 | 3.88% | 14/6/2033 | 424,203 | 0.01% |
| Lithuania Government International Bond | €250,000 | 0.75% | 15/7/2051 | 136,966 | 0.00% |
| | | | | 713,128 | 0.02% |
| Luxembourg 0.10% (30 June 2024: 0.11%) | | | | | |
| Acef Holding SCA | €200,000 | 1.25% | 26/4/2030 | 184,049 | 0.01% |
| ArcelorMittal SA | \$65,000 | 4.55% | 11/3/2026 | 64,601 | 0.00% |
| ArcelorMittal SA | €228,000 | 4.88% | 26/9/2026 | 243,453 | 0.01% |
| ArcelorMittal SA | \$50,000 | 6.55% | 29/11/2027 | 51,992 | 0.00% |
| ArcelorMittal SA | \$50,000 | 4.25% | 16/7/2029 | 48,377 | 0.00% |
| ArcelorMittal SA | \$75,000 | 6.80% | 29/11/2032 | 80,163 | 0.00% |
| ArcelorMittal SA | \$60,000 | 6.00% | 17/6/2034 | 60,841 | 0.00% |
| ArcelorMittal SA | \$100,000 | 7.00% | 15/10/2039 | 106,342 | 0.00% |
| ArcelorMittal SA | \$60,000 | 6.35% | 17/6/2054 | 59,302 | 0.00% |
| Blackstone Property Partners Europe Holdings Sarl | €100,000 | 1.25% | 26/4/2027 | 98,801 | 0.00% |
| Blackstone Property Partners Europe Holdings Sarl | €300,000 | 3.63% | 29/10/2029 | 310,445 | 0.01% |
| CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund | €100,000 | 0.90% | 12/10/2029 | 92,661 | 0.00% |
| JAB Holdings BV | €100,000 | 5.00% | 12/6/2033 | 113,012 | 0.00% |
| JAB Holdings BV | €500,000 | 4.38% | 25/4/2034 | 543,882 | 0.01% |
| Logicor Financing Sarl | €100,000 | 1.50% | 13/7/2026 | 101,610 | 0.00% |
| Logicor Financing Sarl | €300,000 | 3.25% | 13/11/2028 | 309,696 | 0.01% |
| Logicor Financing Sarl | €100,000 | 0.88% | 14/1/2031 | 88,156 | 0.00% |
| Prologis International Funding II SA | €100,000 | 3.63% | 7/3/2030 | 105,058 | 0.00% |
| Prologis International Funding II SA | €200,000 | 0.75% | 23/3/2033 | 166,666 | 0.01% |
| SELP Finance Sarl | €100,000 | 1.50% | 20/12/2026 | 101,261 | 0.00% |
| SELP Finance Sarl | €100,000 | 3.75% | 10/8/2027 | 105,175 | 0.00% |
| State of the Grand-Duchy of Luxembourg | €137,000 | 2.88% | 1/3/2034 | 143,550 | 0.01% |
| State of the Grand-Duchy of Luxembourg | €491,000 | 2.63% | 23/10/2034 | 502,102 | 0.01% |
| State of the Grand-Duchy of Luxembourg | €258,000 | 1.75% | 25/5/2042 | 218,079 | 0.01% |
| State of the Grand-Duchy of Luxembourg | €380,000 | 3.25% | 2/3/2043 | 396,307 | 0.01% |
| | | | | 4,295,581 | 0.10% |
| Macau 0.00% (30 June 2024: 0.01%) | | | | | |
| Sands China Ltd. | \$200,000 | 5.40% | 8/8/2028 | 197,679 | 0.00% |
| | | | | 197,679 | 0.00% |
| Malaysia 0.51% (30 June 2024: 0.49%) | | | | | |
| Axiata SPV2 Bhd | \$200,000 | 2.16% | 19/8/2030 | 170,404 | 0.00% |
| GohI Capital Ltd. | \$200,000 | 4.25% | 24/1/2027 | 194,252 | 0.01% |
| Khazanah Global Sukuk Bhd | \$200,000 | 4.69% | 1/6/2028 | 198,078 | 0.01% |
| Malaysia Government Bond | MYR7,870,000 | 3.91% | 15/7/2026 | 1,773,482 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Malaysia Government Bond | MYR1,500,000 | 3.90% | 16/11/2027 | 338,981 | 0.01% |
| Malaysia Government Bond | MYR6,500,000 | 3.52% | 20/4/2028 | 1,451,605 | 0.03% |
| Malaysia Government Bond | MYR5,300,000 | 3.73% | 15/6/2028 | 1,190,980 | 0.03% |
| Malaysia Government Bond | MYR10,890,000 | 4.50% | 30/4/2029 | 2,521,967 | 0.06% |
| Malaysia Government Bond | MYR2,490,000 | 3.89% | 15/8/2029 | 563,087 | 0.01% |
| Malaysia Government Bond | MYR1,200,000 | 2.63% | 15/4/2031 | 251,495 | 0.01% |
| Malaysia Government Bond | MYR1,200,000 | 4.13% | 15/4/2032 | 273,669 | 0.01% |
| Malaysia Government Bond | MYR9,000,000 | 3.58% | 15/7/2032 | 1,984,483 | 0.05% |
| Malaysia Government Bond | MYR3,920,000 | 4.64% | 7/11/2033 | 929,079 | 0.02% |
| Malaysia Government Bond | MYR5,600,000 | 3.83% | 5/7/2034 | 1,253,624 | 0.03% |
| Malaysia Government Bond | MYR700,000 | 4.25% | 31/5/2035 | 161,969 | 0.00% |
| Malaysia Government Bond | MYR2,000,000 | 4.76% | 7/4/2037 | 482,293 | 0.01% |
| Malaysia Government Bond | MYR1,010,000 | 4.89% | 8/6/2038 | 246,920 | 0.01% |
| Malaysia Government Bond | MYR5,950,000 | 4.05% | 18/4/2039 | 1,342,203 | 0.03% |
| Malaysia Government Bond | MYR3,950,000 | 3.76% | 22/5/2040 | 857,649 | 0.02% |
| Malaysia Government Bond | MYR5,300,000 | 4.70% | 15/10/2042 | 1,278,790 | 0.03% |
| Malaysia Government Bond | MYR97,000 | 4.94% | 30/9/2043 | 24,060 | 0.00% |
| Malaysia Government Bond | MYR5,160,000 | 4.18% | 16/5/2044 | 1,173,467 | 0.03% |
| Malaysia Government Bond | MYR300,000 | 4.74% | 15/3/2046 | 72,935 | 0.00% |
| Malaysia Government Bond | MYR730,000 | 4.92% | 6/7/2048 | 182,415 | 0.00% |
| Malaysia Government Bond | MYR3,780,000 | 4.07% | 15/6/2050 | 833,950 | 0.02% |
| Malaysia Government Bond | MYR3,850,000 | 4.46% | 31/3/2053 | 900,078 | 0.02% |
| Malaysia Wakala Sukuk Bhd | \$250,000 | 2.07% | 28/4/2031 | 212,888 | 0.01% |
| Petronas Capital Ltd. | \$400,000 | 3.50% | 21/4/2030 | 370,353 | 0.01% |
| Petronas Capital Ltd. | \$200,000 | 4.50% | 18/3/2045 | 171,299 | 0.00% |
| Petronas Capital Ltd. | \$200,000 | 4.55% | 21/4/2050 | 169,546 | 0.00% |
| Petronas Capital Ltd. | \$200,000 | 4.80% | 21/4/2060 | 172,755 | 0.00% |
| | | | | 21,748,756 | 0.51% |
| Mexico 0.63% (30 June 2024: 0.64%) | | | | | |
| America Movil SAB de CV | £300,000 | 5.00% | 27/10/2026 | 375,969 | 0.01% |
| America Movil SAB de CV | \$200,000 | 3.63% | 22/4/2029 | 188,036 | 0.01% |
| America Movil SAB de CV | £100,000 | 5.75% | 28/6/2030 | 129,129 | 0.00% |
| America Movil SAB de CV | £100,000 | 4.95% | 22/7/2033 | 121,675 | 0.00% |
| America Movil SAB de CV | \$200,000 | 6.13% | 30/3/2040 | 204,827 | 0.01% |
| America Movil SAB de CV | \$350,000 | 4.38% | 22/4/2049 | 285,478 | 0.01% |
| Banco Inbursa SA Institucion De Banca Multiple Grupo Financiero Inbursa | \$175,000 | 4.38% | 11/4/2027 | 169,932 | 0.00% |
| Bimbo Bakeries USA, Inc. | \$200,000 | 6.05% | 15/1/2029 | 204,596 | 0.01% |
| Bimbo Bakeries USA, Inc. | \$200,000 | 5.38% | 9/1/2036 | 192,002 | 0.01% |
| Cemex SAB de CV | \$200,000 | 3.88% | 11/7/2031 | 174,164 | 0.00% |
| Coca-Cola Femsa SAB de CV | \$150,000 | 2.75% | 22/1/2030 | 134,446 | 0.00% |
| Coca-Cola Femsa SAB de CV | \$150,000 | 1.85% | 1/9/2032 | 117,442 | 0.00% |
| Cometa Energia SA de CV | \$153,600 | 6.38% | 24/4/2035 | 150,905 | 0.00% |
| Comision Federal de Electricidad | \$200,000 | 4.75% | 23/2/2027 | 195,468 | 0.01% |
| Comision Federal de Electricidad | \$200,000 | 6.45% | 24/1/2035 | 188,751 | 0.01% |
| Comision Federal de Electricidad | \$200,000 | 4.68% | 9/2/2051 | 135,600 | 0.00% |
| FIEMEX Energia - Banco Actinver SA Institucion de Banca Multiple | \$200,000 | 7.25% | 31/1/2041 | 196,630 | 0.01% |
| Grupo Bimbo SAB de CV | \$200,000 | 4.00% | 6/9/2049 | 147,852 | 0.00% |
| Grupo Televisa SAB | \$50,000 | 8.50% | 11/3/2032 | 54,790 | 0.00% |
| Grupo Televisa SAB | \$200,000 | 6.63% | 15/1/2040 | 180,548 | 0.00% |
| Industrias Penoles SAB de CV | \$200,000 | 4.15% | 12/9/2029 | 187,630 | 0.01% |
| Industrias Penoles SAB de CV | \$200,000 | 4.75% | 6/8/2050 | 151,534 | 0.00% |
| Infraestructura Energetica Nova SAPI de CV | \$400,000 | 3.75% | 14/1/2028 | 376,367 | 0.01% |
| Mexican Bonos | MXN30,000,000 | 5.75% | 5/3/2026 | 1,379,035 | 0.03% |
| Mexican Bonos | MXN26,000,000 | 7.00% | 3/9/2026 | 1,197,726 | 0.03% |
| Mexican Bonos | MXN32,000,000 | 5.50% | 4/3/2027 | 1,411,597 | 0.03% |
| Mexican Bonos | MXN25,800,000 | 7.50% | 3/6/2027 | 1,178,952 | 0.03% |
| Mexican Bonos | MXN25,500,000 | 8.50% | 1/3/2029 | 1,164,722 | 0.03% |
| Mexican Bonos | MXN38,000,000 | 8.50% | 31/5/2029 | 1,731,445 | 0.04% |
| Mexican Bonos | MXN31,500,000 | 7.75% | 29/5/2031 | 1,353,219 | 0.03% |
| Mexican Bonos | MXN26,000,000 | 7.50% | 26/5/2033 | 1,059,227 | 0.03% |
| Mexican Bonos | MXN18,500,000 | 7.75% | 23/11/2034 | 743,789 | 0.02% |
| Mexican Bonos | MXN7,500,000 | 10.00% | 20/11/2036 | 350,377 | 0.01% |
| Mexican Bonos | MXN17,000,000 | 8.50% | 18/11/2038 | 695,528 | 0.02% |
| Mexican Bonos | MXN28,500,000 | 7.75% | 13/11/2042 | 1,049,132 | 0.03% |
| Mexican Bonos | MXN21,300,000 | 8.00% | 7/11/2047 | 785,963 | 0.02% |
| Mexican Bonos | MXN27,500,000 | 8.00% | 31/7/2053 | 997,305 | 0.02% |
| Mexico City Airport Trust | \$200,000 | 5.50% | 31/7/2047 | 159,974 | 0.00% |
| Mexico Government International Bond | \$600,000 | 4.13% | 21/1/2026 | 593,687 | 0.01% |
| Mexico Government International Bond | €100,000 | 1.35% | 18/9/2027 | 98,599 | 0.00% |
| Mexico Government International Bond | \$200,000 | 4.50% | 22/4/2029 | 190,634 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mexico Government International Bond | €300,000 | 1.13% | 17/1/2030 | 271,913 | 0.01% |
| Mexico Government International Bond | \$200,000 | 3.25% | 16/4/2030 | 174,118 | 0.00% |
| Mexico Government International Bond | \$400,000 | 2.66% | 24/5/2031 | 324,258 | 0.01% |
| Mexico Government International Bond | \$254,000 | 4.75% | 27/4/2032 | 230,230 | 0.01% |
| Mexico Government International Bond | €400,000 | 4.49% | 25/5/2032 | 419,572 | 0.01% |
| Mexico Government International Bond | \$100,000 | 7.50% | 8/4/2033 | 108,028 | 0.00% |
| Mexico Government International Bond | \$172,000 | 4.88% | 19/5/2033 | 153,916 | 0.00% |
| Mexico Government International Bond | €300,000 | 1.45% | 25/10/2033 | 242,516 | 0.01% |
| Mexico Government International Bond | \$200,000 | 3.50% | 12/2/2034 | 158,847 | 0.00% |
| Mexico Government International Bond | \$200,000 | 6.35% | 9/2/2035 | 195,317 | 0.01% |
| Mexico Government International Bond | \$400,000 | 6.00% | 7/5/2036 | 376,297 | 0.01% |
| Mexico Government International Bond | €100,000 | 2.88% | 8/4/2039 | 82,165 | 0.00% |
| Mexico Government International Bond | \$200,000 | 6.05% | 11/1/2040 | 185,215 | 0.01% |
| Mexico Government International Bond | \$350,000 | 4.28% | 14/8/2041 | 258,167 | 0.01% |
| Mexico Government International Bond | \$230,000 | 4.75% | 8/3/2044 | 174,626 | 0.00% |
| Mexico Government International Bond | \$200,000 | 4.60% | 23/1/2046 | 144,520 | 0.00% |
| Mexico Government International Bond | \$200,000 | 4.35% | 15/1/2047 | 139,419 | 0.00% |
| Mexico Government International Bond | \$200,000 | 4.60% | 10/2/2048 | 143,452 | 0.00% |
| Mexico Government International Bond | \$200,000 | 5.00% | 27/4/2051 | 150,215 | 0.00% |
| Mexico Government International Bond | €300,000 | 2.13% | 25/10/2051 | 177,471 | 0.00% |
| Mexico Government International Bond | \$200,000 | 4.40% | 12/2/2052 | 134,964 | 0.00% |
| Mexico Government International Bond | \$200,000 | 6.34% | 4/5/2053 | 177,816 | 0.00% |
| Mexico Government International Bond | \$200,000 | 6.40% | 7/5/2054 | 179,624 | 0.00% |
| Mexico Government International Bond | \$400,000 | 3.77% | 24/5/2061 | 228,318 | 0.01% |
| Mexico Government International Bond | \$200,000 | 3.75% | 19/4/2071 | 110,222 | 0.00% |
| Mexico Government International Bond | \$220,000 | 5.75% | 12/10/2110 | 168,644 | 0.00% |
| Orbia Advance Corp. SAB de CV | \$200,000 | 5.50% | 15/1/2048 | 159,451 | 0.00% |
| Southern Copper Corp. | \$100,000 | 7.50% | 27/7/2035 | 113,515 | 0.00% |
| Southern Copper Corp. | \$125,000 | 6.75% | 16/4/2040 | 133,873 | 0.00% |
| Southern Copper Corp. | \$215,000 | 5.88% | 23/4/2045 | 209,709 | 0.01% |
| Trust Fibra Uno | \$425,000 | 5.25% | 30/1/2026 | 423,187 | 0.01% |
| Trust Fibra Uno | \$400,000 | 4.87% | 15/1/2030 | 361,328 | 0.01% |
| | | | | 26,915,595 | 0.63% |
| Netherlands 1.36% (30 June 2024: 1.60%) | | | | | |
| ABN AMRO Bank NV | €200,000 | 0.50% | 15/4/2026 | 201,411 | 0.01% |
| ABN AMRO Bank NV | \$200,000 | 4.80% | 18/4/2026 | 199,027 | 0.01% |
| ABN AMRO Bank NV | £200,000 | 5.25% | 26/5/2026 | 251,691 | 0.01% |
| ABN AMRO Bank NV | €500,000 | 3.88% | 21/12/2026 | 529,421 | 0.01% |
| ABN AMRO Bank NV | \$275,000 | 1.54% | 16/6/2027 | 261,695 | 0.01% |
| ABN AMRO Bank NV | €300,000 | 4.00% | 16/1/2028 | 320,216 | 0.01% |
| ABN AMRO Bank NV | £100,000 | 5.13% | 22/2/2028 | 125,798 | 0.00% |
| ABN AMRO Bank NV | €100,000 | 4.38% | 20/10/2028 | 108,567 | 0.00% |
| ABN AMRO Bank NV | \$200,000 | 4.99% | 3/12/2028 | 199,571 | 0.01% |
| ABN AMRO Bank NV | €100,000 | 0.50% | 23/9/2029 | 91,571 | 0.00% |
| ABN AMRO Bank NV | \$200,000 | 2.47% | 13/12/2029 | 179,846 | 0.00% |
| ABN AMRO Bank NV | €500,000 | 1.50% | 30/9/2030 | 485,504 | 0.01% |
| ABN AMRO Bank NV | €500,000 | 1.13% | 12/1/2032 | 464,192 | 0.01% |
| ABN AMRO Bank NV | €200,000 | 3.00% | 1/6/2032 | 202,332 | 0.01% |
| ABN AMRO Bank NV | €100,000 | 5.13% | 22/2/2033 | 107,823 | 0.00% |
| ABN AMRO Bank NV | €100,000 | 0.38% | 14/1/2035 | 80,595 | 0.00% |
| ABN AMRO Bank NV | \$200,000 | 5.52% | 3/12/2035 | 195,494 | 0.01% |
| Achmea BV | €100,000 | 5.63% | 2/11/2044 | 110,133 | 0.00% |
| Akzo Nobel NV | €100,000 | 2.00% | 28/3/2032 | 93,900 | 0.00% |
| Akzo Nobel NV | €500,000 | 3.75% | 16/9/2034 | 522,943 | 0.01% |
| ASR Nederland NV | €100,000 | 7.00% | 7/12/2043 | 122,715 | 0.00% |
| Ayvens Bank NV | €300,000 | 0.25% | 7/9/2026 | 297,467 | 0.01% |
| BNG Bank NV | \$80,000 | 2.38% | 16/3/2026 | 78,016 | 0.00% |
| BNG Bank NV | \$200,000 | 3.63% | 1/10/2026 | 197,452 | 0.01% |
| BNG Bank NV | \$200,000 | 5.25% | 26/10/2026 | 202,916 | 0.01% |
| BNG Bank NV | \$200,000 | 4.50% | 1/3/2027 | 200,166 | 0.01% |
| BNG Bank NV | AUD75,000 | 3.50% | 19/7/2027 | 45,590 | 0.00% |
| BNG Bank NV | €400,000 | 0.75% | 11/1/2028 | 394,530 | 0.01% |
| BNG Bank NV | \$200,000 | 4.25% | 25/1/2029 | 197,808 | 0.01% |
| BNG Bank NV | €862,000 | 3.00% | 23/4/2030 | 910,640 | 0.02% |
| BNG Bank NV | \$200,000 | 1.00% | 3/6/2030 | 165,686 | 0.00% |
| BNG Bank NV | €340,000 | 0.25% | 12/1/2032 | 296,977 | 0.01% |
| BNG Bank NV | €577,000 | 3.25% | 29/8/2033 | 617,154 | 0.01% |
| BNG Bank NV | €1,500,000 | 2.75% | 28/8/2034 | 1,526,201 | 0.04% |
| BNG Bank NV | €100,000 | 0.13% | 9/7/2035 | 77,215 | 0.00% |
| BNG Bank NV | €100,000 | 0.88% | 24/10/2036 | 81,491 | 0.00% |
| BNG Bank NV | €300,000 | 3.50% | 27/9/2038 | 322,391 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Coloplast Finance BV | €108,000 | 2.25% | 19/5/2027 | 110,475 | 0.00% |
| Cooperatieve Rabobank UA | \$250,000 | 4.85% | 9/1/2026 | 250,722 | 0.01% |
| Cooperatieve Rabobank UA | \$383,000 | 3.75% | 21/7/2026 | 375,362 | 0.01% |
| Cooperatieve Rabobank UA | £100,000 | 5.25% | 14/9/2027 | 125,082 | 0.00% |
| Cooperatieve Rabobank UA | \$500,000 | 1.98% | 15/12/2027 | 472,936 | 0.01% |
| Cooperatieve Rabobank UA | €200,000 | 4.63% | 27/1/2028 | 214,294 | 0.01% |
| Cooperatieve Rabobank UA | €100,000 | 4.23% | 25/4/2029 | 107,602 | 0.00% |
| Cooperatieve Rabobank UA | €300,000 | 4.00% | 10/1/2030 | 323,637 | 0.01% |
| Cooperatieve Rabobank UA | €300,000 | 3.82% | 26/7/2034 | 321,012 | 0.01% |
| Cooperatieve Rabobank UA | \$500,000 | 3.20% | 6/5/2036 | 528,995 | 0.01% |
| Cooperatieve Rabobank UA | \$250,000 | 5.75% | 1/12/2043 | 248,376 | 0.01% |
| Cooperatieve Rabobank UA | \$200,000 | 5.25% | 4/8/2045 | 188,302 | 0.00% |
| Cooperatieve Rabobank UA | £50,000 | 5.38% | 3/8/2060 | 60,709 | 0.00% |
| CTP NV | €100,000 | 4.75% | 5/2/2030 | 108,101 | 0.00% |
| CTP NV | €150,000 | 1.50% | 27/9/2031 | 134,599 | 0.00% |
| Daimler Truck International Finance BV | €100,000 | 1.63% | 6/4/2027 | 100,929 | 0.00% |
| de Volksbank NV | €200,000 | 4.63% | 23/11/2027 | 214,184 | 0.01% |
| de Volksbank NV | €100,000 | 0.38% | 3/3/2028 | 94,636 | 0.00% |
| de Volksbank NV | €600,000 | 0.38% | 16/9/2041 | 393,962 | 0.01% |
| Eur Finance International NV | €112,000 | 4.00% | 20/2/2031 | 120,987 | 0.00% |
| Euronext NV | €100,000 | 0.13% | 17/5/2026 | 100,146 | 0.00% |
| Euronext NV | €100,000 | 1.50% | 17/5/2041 | 77,600 | 0.00% |
| EXOR NV | €180,000 | 0.88% | 19/1/2031 | 161,643 | 0.00% |
| Heineken NV | \$75,000 | 3.50% | 29/1/2028 | 72,217 | 0.00% |
| Heineken NV | €300,000 | 3.81% | 4/7/2036 | 317,055 | 0.01% |
| Heineken NV | \$85,000 | 4.35% | 29/3/2047 | 70,556 | 0.00% |
| ING Bank NV | €800,000 | 3.00% | 21/5/2034 | 836,848 | 0.02% |
| ING Groep NV | €1,400,000 | 1.25% | 16/2/2027 | 1,423,011 | 0.03% |
| ING Groep NV | \$200,000 | 1.73% | 1/4/2027 | 192,193 | 0.01% |
| ING Groep NV | €200,000 | 0.25% | 18/2/2029 | 189,574 | 0.00% |
| ING Groep NV | €100,000 | 2.13% | 26/5/2031 | 102,119 | 0.00% |
| ING Groep NV | €200,000 | 1.00% | 16/11/2032 | 194,188 | 0.01% |
| ING Groep NV | €100,000 | 4.75% | 23/5/2034 | 111,989 | 0.00% |
| ING Groep NV | \$200,000 | 5.55% | 19/3/2035 | 199,002 | 0.01% |
| ING Groep NV | €300,000 | 3.75% | 3/9/2035 | 312,905 | 0.01% |
| JDE Peet's NV | €100,000 | 1.13% | 16/6/2033 | 84,842 | 0.00% |
| JT International Financial Services BV | \$200,000 | 3.88% | 28/9/2028 | 192,034 | 0.01% |
| Koninklijke Ahold Delhaize NV | €100,000 | 3.50% | 4/4/2028 | 105,863 | 0.00% |
| Koninklijke Ahold Delhaize NV | €100,000 | 3.38% | 11/3/2031 | 105,258 | 0.00% |
| Koninklijke Ahold Delhaize NV | €100,000 | 3.88% | 11/3/2036 | 106,019 | 0.00% |
| Koninklijke KPN NV | €300,000 | 3.88% | 3/7/2031 | 323,809 | 0.01% |
| Koninklijke Philips NV | \$75,000 | 6.88% | 11/3/2038 | 80,808 | 0.00% |
| Louis Dreyfus Co. Finance BV | €200,000 | 3.50% | 22/10/2031 | 206,961 | 0.01% |
| Mercedes-Benz International Finance BV | €200,000 | 3.25% | 15/11/2030 | 208,641 | 0.01% |
| Nederlandse Gasunie NV | €100,000 | 0.38% | 3/10/2031 | 87,410 | 0.00% |
| Nederlandse Gasunie NV | €125,000 | 3.88% | 29/4/2044 | 132,795 | 0.00% |
| Nederlandse Waterschapsbank NV | \$200,000 | 4.00% | 16/10/2026 | 198,673 | 0.01% |
| Nederlandse Waterschapsbank NV | €700,000 | 2.75% | 9/11/2027 | 731,359 | 0.02% |
| Nederlandse Waterschapsbank NV | AUD100,000 | 3.30% | 2/5/2029 | 59,171 | 0.00% |
| Nederlandse Waterschapsbank NV | €841,000 | 3.00% | 5/6/2031 | 888,365 | 0.02% |
| Nederlandse Waterschapsbank NV | €489,000 | 3.00% | 20/4/2033 | 515,335 | 0.01% |
| Nederlandse Waterschapsbank NV | €100,000 | 1.50% | 15/6/2039 | 84,133 | 0.00% |
| Netherlands Government Bond | €180,000 | 0.50% | 15/7/2026 | 181,964 | 0.00% |
| Netherlands Government Bond | €5,025,000 | 0.00% | 15/1/2027 | 4,988,723 | 0.12% |
| Netherlands Government Bond | €610,000 | 0.75% | 15/7/2027 | 610,640 | 0.01% |
| Netherlands Government Bond | €1,000,000 | 0.75% | 15/7/2028 | 984,730 | 0.02% |
| Netherlands Government Bond | €1,800,000 | 0.00% | 15/1/2029 | 1,703,938 | 0.04% |
| Netherlands Government Bond | €300,000 | 0.25% | 15/7/2029 | 283,911 | 0.01% |
| Netherlands Government Bond | €336,000 | 2.50% | 15/1/2030 | 351,086 | 0.01% |
| Netherlands Government Bond | €3,203,268 | 0.00% | 15/7/2031 | 2,843,334 | 0.07% |
| Netherlands Government Bond | €2,570,000 | 0.50% | 15/7/2032 | 2,305,874 | 0.05% |
| Netherlands Government Bond | €902,000 | 2.50% | 15/1/2033 | 934,979 | 0.02% |
| Netherlands Government Bond | €800,000 | 2.50% | 15/7/2034 | 821,949 | 0.02% |
| Netherlands Government Bond | €1,030,000 | 4.00% | 15/1/2037 | 1,209,742 | 0.03% |
| Netherlands Government Bond | €6,311,880 | 0.00% | 15/1/2038 | 4,594,212 | 0.11% |
| Netherlands Government Bond | €792,424 | 3.75% | 15/1/2042 | 931,063 | 0.02% |
| Netherlands Government Bond | €1,370,000 | 2.75% | 15/1/2047 | 1,428,419 | 0.03% |
| Netherlands Government Bond | €1,502,000 | 0.00% | 15/1/2052 | 770,852 | 0.02% |
| Netherlands Government Bond | €1,730,000 | 2.00% | 15/1/2054 | 1,538,890 | 0.04% |
| NIBC Bank NV | €100,000 | 0.50% | 19/3/2027 | 99,170 | 0.00% |
| NIBC Bank NV | €500,000 | 0.13% | 21/4/2031 | 437,760 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| NN Group NV | €200,000 | 4.50% | Perpetual | 208,385 | 0.01% |
| NN Group NV | €150,000 | 6.00% | 3/11/2043 | 174,515 | 0.00% |
| NXP BV/NXP Funding LLC | \$50,000 | 5.35% | 1/3/2026 | 50,203 | 0.00% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | \$250,000 | 2.50% | 11/5/2031 | 212,839 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | \$200,000 | 3.13% | 15/2/2042 | 139,331 | 0.00% |
| PACCAR Financial Europe BV | €700,000 | 3.00% | 29/8/2027 | 729,934 | 0.02% |
| Pluxee NV | €200,000 | 3.75% | 4/9/2032 | 208,742 | 0.01% |
| Royal Schiphol Group NV | €100,000 | 0.38% | 8/9/2027 | 97,578 | 0.00% |
| Royal Schiphol Group NV | €124,000 | 0.88% | 8/9/2032 | 108,364 | 0.00% |
| Royal Schiphol Group NV | €106,000 | 0.75% | 22/4/2033 | 89,920 | 0.00% |
| Sandoz Finance BV | €200,000 | 4.22% | 17/4/2030 | 217,093 | 0.01% |
| Sandoz Finance BV | €200,000 | 4.50% | 17/11/2033 | 222,088 | 0.01% |
| Sartorius Finance BV | €400,000 | 4.25% | 14/9/2026 | 423,053 | 0.01% |
| Shell International Finance BV | €1,000,000 | 2.50% | 24/3/2026 | 1,034,721 | 0.02% |
| Shell International Finance BV | \$400,000 | 2.50% | 12/9/2026 | 387,198 | 0.01% |
| Shell International Finance BV | €100,000 | 0.13% | 8/11/2027 | 96,460 | 0.00% |
| Shell International Finance BV | €200,000 | 1.50% | 7/4/2028 | 199,155 | 0.01% |
| Siemens Financieringsmaatschappij NV | \$500,000 | 2.15% | 11/3/2031 | 426,123 | 0.01% |
| Stedin Holding NV | €311,000 | 0.00% | 16/11/2026 | 306,461 | 0.01% |
| TenneT Holding BV | €100,000 | 1.00% | 13/6/2026 | 100,958 | 0.00% |
| TenneT Holding BV | €150,000 | 1.63% | 17/11/2026 | 152,180 | 0.00% |
| TenneT Holding BV | €400,000 | 0.13% | 9/12/2027 | 386,752 | 0.01% |
| TenneT Holding BV | €200,000 | 1.38% | 5/6/2028 | 196,568 | 0.01% |
| TenneT Holding BV | €100,000 | 3.88% | 28/10/2028 | 106,625 | 0.00% |
| TenneT Holding BV | €100,000 | 1.38% | 26/6/2029 | 97,468 | 0.00% |
| TenneT Holding BV | €100,000 | 2.13% | 17/11/2029 | 99,038 | 0.00% |
| TenneT Holding BV | €100,000 | 0.50% | 9/6/2031 | 89,109 | 0.00% |
| TenneT Holding BV | €100,000 | 4.25% | 28/4/2032 | 110,001 | 0.00% |
| TenneT Holding BV | €100,000 | 4.50% | 28/10/2034 | 112,309 | 0.00% |
| TenneT Holding BV | €200,000 | 0.88% | 16/6/2035 | 165,884 | 0.00% |
| TenneT Holding BV | €100,000 | 1.50% | 3/6/2039 | 80,578 | 0.00% |
| TenneT Holding BV | €100,000 | 1.13% | 9/6/2041 | 73,433 | 0.00% |
| TenneT Holding BV | €150,000 | 2.75% | 17/5/2042 | 136,902 | 0.00% |
| Universal Music Group NV | €100,000 | 3.00% | 30/6/2027 | 103,975 | 0.00% |
| Viterra Finance BV | \$200,000 | 2.00% | 21/4/2026 | 191,748 | 0.00% |
| Wolters Kluwer NV | €100,000 | 3.00% | 23/9/2026 | 103,996 | 0.00% |
| Wolters Kluwer NV | €100,000 | 0.25% | 30/3/2028 | 95,804 | 0.00% |
| | | | | 58,190,296 | 1.36% |
| New Zealand 0.27% (30 June 2024: 0.27%) | | | | | |
| ANZ Bank New Zealand Ltd. | \$200,000 | 5.90% | 10/7/2034 | 202,272 | 0.01% |
| ANZ New Zealand Int'l Ltd. | €402,000 | 3.95% | 17/7/2026 | 425,755 | 0.01% |
| ANZ New Zealand Int'l Ltd. | \$200,000 | 3.45% | 21/1/2028 | 191,330 | 0.00% |
| ASB Bank Ltd. | \$500,000 | 5.35% | 15/6/2026 | 504,572 | 0.01% |
| ASB Bank Ltd. | NZD500,000 | 5.93% | 16/11/2026 | 290,453 | 0.01% |
| ASB Bank Ltd. | €800,000 | 0.25% | 21/5/2031 | 701,708 | 0.02% |
| ASB Bank Ltd. | \$200,000 | 5.28% | 17/6/2032 | 198,890 | 0.01% |
| Auckland Council | AUD900,000 | 4.85% | 17/5/2029 | 563,565 | 0.01% |
| Auckland Council | €200,000 | 0.25% | 17/11/2031 | 174,181 | 0.00% |
| Auckland International Airport Ltd. | AUD200,000 | 6.48% | 16/11/2033 | 131,577 | 0.00% |
| Bank of New Zealand | \$250,000 | 5.08% | 30/1/2029 | 250,552 | 0.01% |
| Chorus Ltd. | AUD200,000 | 5.97% | 18/9/2030 | 127,798 | 0.00% |
| Contact Energy Ltd. | AUD200,000 | 6.40% | 21/11/2030 | 130,674 | 0.00% |
| New Zealand Government Bond | NZD1,650,000 | 0.50% | 15/5/2026 | 886,381 | 0.02% |
| New Zealand Government Bond | NZD720,000 | 4.50% | 15/4/2027 | 411,727 | 0.01% |
| New Zealand Government Bond | NZD2,320,000 | 0.25% | 15/5/2028 | 1,162,137 | 0.03% |
| New Zealand Government Bond | NZD1,080,000 | 3.00% | 20/4/2029 | 587,059 | 0.01% |
| New Zealand Government Bond | NZD825,000 | 1.50% | 15/5/2031 | 395,768 | 0.01% |
| New Zealand Government Bond | NZD1,242,000 | 2.00% | 15/5/2032 | 598,246 | 0.01% |
| New Zealand Government Bond | NZD1,113,000 | 3.50% | 14/4/2033 | 587,290 | 0.01% |
| New Zealand Government Bond | NZD600,000 | 4.25% | 15/5/2034 | 331,777 | 0.01% |
| New Zealand Government Bond | NZD800,000 | 4.25% | 15/5/2036 | 434,078 | 0.01% |
| New Zealand Government Bond | NZD845,000 | 2.75% | 15/4/2037 | 388,057 | 0.01% |
| New Zealand Government Bond | NZD700,000 | 1.75% | 15/5/2041 | 254,027 | 0.01% |
| New Zealand Government Bond | NZD670,000 | 2.75% | 15/5/2051 | 248,988 | 0.01% |
| New Zealand Government Bond | NZD420,000 | 5.00% | 15/5/2054 | 231,209 | 0.01% |
| New Zealand Local Government Funding Agency Bond | NZD870,000 | 3.50% | 14/4/2033 | 444,900 | 0.01% |
| Transpower New Zealand Ltd. | AUD140,000 | 5.23% | 30/6/2030 | 88,310 | 0.00% |
| Westpac New Zealand Ltd. | \$600,000 | 4.90% | 15/2/2028 | 598,003 | 0.01% |
| | | | | 11,541,284 | 0.27% |
| Norway 0.33% (30 June 2024: 0.40%) | | | | | |
| Aker BP A.S.A | €200,000 | 1.13% | 12/5/2029 | 188,986 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Aker BP A.S.A | \$150,000 | 6.00% | 13/6/2033 | 150,340 | 0.00% |
| Aker BP A.S.A | \$150,000 | 5.80% | 1/10/2054 | 135,892 | 0.00% |
| DNB Bank A.S.A | €1,300,000 | 3.63% | 16/2/2027 | 1,357,650 | 0.03% |
| DNB Bank A.S.A | €1,000,000 | 4.00% | 17/8/2027 | 1,233,521 | 0.03% |
| DNB Bank A.S.A | €400,000 | 3.13% | 21/9/2027 | 416,747 | 0.01% |
| DNB Bank A.S.A | \$200,000 | 1.61% | 30/3/2028 | 185,588 | 0.00% |
| DNB Boligkreditt A.S. | €1,000,000 | 0.01% | 21/1/2031 | 879,939 | 0.02% |
| Equinor A.S.A | \$450,000 | 3.13% | 6/4/2030 | 415,094 | 0.01% |
| Equinor A.S.A | \$200,000 | 2.38% | 22/5/2030 | 177,432 | 0.00% |
| Equinor A.S.A | \$25,000 | 5.10% | 17/8/2040 | 24,047 | 0.00% |
| Equinor A.S.A | \$75,000 | 3.95% | 15/5/2043 | 61,577 | 0.00% |
| Equinor A.S.A | \$25,000 | 4.80% | 8/11/2043 | 22,982 | 0.00% |
| Equinor A.S.A | \$75,000 | 3.25% | 18/11/2049 | 51,218 | 0.00% |
| Equinor A.S.A | \$275,000 | 3.70% | 6/4/2050 | 203,603 | 0.01% |
| Kommunalbanken A.S. | AUD800,000 | 4.35% | 18/1/2028 | 496,385 | 0.01% |
| Kommunalbanken A.S. | \$200,000 | 4.00% | 19/1/2028 | 197,491 | 0.01% |
| Kommunalbanken A.S. | \$200,000 | 4.25% | 24/1/2029 | 198,058 | 0.01% |
| Kommunalbanken A.S. | €250,000 | 0.05% | 24/10/2029 | 230,197 | 0.01% |
| Moere Boligkreditt A.S. | €400,000 | 2.63% | 25/9/2029 | 413,382 | 0.01% |
| Norway Government Bond | NOK30,000,000 | 1.50% | 19/2/2026 | 2,567,787 | 0.06% |
| Norway Government Bond | NOK6,000,000 | 3.00% | 15/8/2033 | 495,184 | 0.01% |
| Norway Government Bond | NOK7,164,000 | 3.63% | 13/4/2034 | 618,884 | 0.02% |
| Norway Government Bond | NOK7,377,000 | 3.63% | 31/5/2039 | 628,774 | 0.02% |
| SpareBank 1 Boligkreditt A.S. | €350,000 | 0.13% | 5/11/2029 | 321,373 | 0.01% |
| Sparebanken Vest Boligkreditt A.S. | €775,000 | 3.00% | 31/7/2029 | 813,913 | 0.02% |
| SR-Boligkreditt A.S. | €100,000 | 0.01% | 8/10/2026 | 99,321 | 0.00% |
| Statkraft A.S. | €167,000 | 3.13% | 13/12/2031 | 173,365 | 0.00% |
| Statkraft A.S. | €210,000 | 3.50% | 9/6/2033 | 221,587 | 0.01% |
| Telenor A.S.A | €100,000 | 0.25% | 14/2/2028 | 95,858 | 0.00% |
| Telenor A.S.A | €600,000 | 4.00% | 3/10/2030 | 652,331 | 0.02% |
| Variable Energi A.S.A | \$100,000 | 8.00% | 15/11/2032 | 112,475 | 0.00% |
| Yara International A.S.A | \$75,000 | 3.15% | 4/6/2030 | 66,906 | 0.00% |
| Yara International A.S.A | \$50,000 | 7.38% | 14/11/2032 | 54,172 | 0.00% |
| | | | | 13,962,059 | 0.33% |
| Panama 0.05% (30 June 2024: 0.06%) | | | | | |
| Aeropuerto Internacional de Tocumen SA | \$200,000 | 4.00% | 11/8/2041 | 149,547 | 0.00% |
| Banco Nacional de Panama | \$200,000 | 2.50% | 11/8/2030 | 158,745 | 0.00% |
| Panama Bonos del Tesoro | \$50,000 | 6.38% | 25/7/2033 | 45,167 | 0.00% |
| Panama Government International Bond | \$225,000 | 7.13% | 29/1/2026 | 228,408 | 0.01% |
| Panama Government International Bond | \$200,000 | 3.88% | 17/3/2028 | 184,519 | 0.01% |
| Panama Government International Bond | \$200,000 | 3.16% | 23/1/2030 | 167,029 | 0.00% |
| Panama Government International Bond | \$200,000 | 2.25% | 29/9/2032 | 139,879 | 0.00% |
| Panama Government International Bond | \$400,000 | 6.40% | 14/2/2035 | 362,713 | 0.01% |
| Panama Government International Bond | \$150,000 | 6.70% | 26/1/2036 | 139,348 | 0.00% |
| Panama Government International Bond | \$200,000 | 4.50% | 16/4/2050 | 123,722 | 0.00% |
| Panama Government International Bond | \$400,000 | 4.50% | 1/4/2056 | 237,244 | 0.01% |
| Panama Government International Bond | \$500,000 | 3.87% | 23/7/2060 | 261,620 | 0.01% |
| | | | | 2,197,941 | 0.05% |
| Peru 0.13% (30 June 2024: 0.14%) | | | | | |
| Banco de Credito del Peru SA | \$200,000 | 5.85% | 11/1/2029 | 202,705 | 0.01% |
| Banco Internacional del Peru SAA Interbank | \$150,000 | 3.25% | 4/10/2026 | 144,961 | 0.00% |
| Fondo MIVIVIENDA SA | \$200,000 | 4.63% | 12/4/2027 | 196,976 | 0.01% |
| Kallpa Generacion SA | \$200,000 | 4.13% | 16/8/2027 | 192,968 | 0.00% |
| Peru Government Bond | PEN225,000 | 8.20% | 12/8/2026 | 63,308 | 0.00% |
| Peru Government Bond | PEN575,000 | 6.35% | 12/8/2028 | 160,601 | 0.00% |
| Peru Government Bond | PEN1,350,000 | 5.94% | 12/2/2029 | 370,905 | 0.01% |
| Peru Government Bond | PEN1,325,000 | 6.95% | 12/8/2031 | 371,423 | 0.01% |
| Peru Government Bond | PEN1,550,000 | 6.15% | 12/8/2032 | 409,791 | 0.01% |
| Peru Government Bond | PEN1,335,000 | 7.30% | 12/8/2033 | 374,916 | 0.01% |
| Peru Government Bond | PEN910,000 | 5.40% | 12/8/2034 | 221,300 | 0.01% |
| Peru Government Bond | PEN1,650,000 | 6.90% | 12/8/2037 | 438,084 | 0.01% |
| Peru Government Bond | PEN1,026,000 | 7.60% | 12/8/2039 | 287,191 | 0.01% |
| Peru Government Bond | PEN1,575,000 | 5.35% | 12/8/2040 | 352,784 | 0.01% |
| Peru Government Bond | PEN90,000 | 6.85% | 12/2/2042 | 23,701 | 0.00% |
| Peru Government Bond | PEN250,000 | 6.71% | 12/2/2055 | 65,463 | 0.00% |
| Peruvian Government International Bond | \$250,000 | 2.78% | 23/1/2031 | 213,209 | 0.01% |
| Peruvian Government International Bond | \$200,000 | 1.86% | 1/12/2032 | 151,511 | 0.00% |
| Peruvian Government International Bond | €110,000 | 1.25% | 11/3/2033 | 92,495 | 0.00% |
| Peruvian Government International Bond | \$165,000 | 8.75% | 21/11/2033 | 196,138 | 0.00% |
| Peruvian Government International Bond | \$290,000 | 3.00% | 15/1/2034 | 233,097 | 0.01% |
| Peruvian Government International Bond | \$75,000 | 5.38% | 8/2/2035 | 71,924 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Peruvian Government International Bond | €100,000 | 1.95% | 17/11/2036 | 82,305 | 0.00% |
| Peruvian Government International Bond | \$150,000 | 3.30% | 11/3/2041 | 108,217 | 0.00% |
| Peruvian Government International Bond | \$225,000 | 5.63% | 18/11/2050 | 210,499 | 0.01% |
| Peruvian Government International Bond | \$175,000 | 3.55% | 10/3/2051 | 117,060 | 0.00% |
| Peruvian Government International Bond | \$50,000 | 5.88% | 8/8/2054 | 47,558 | 0.00% |
| Peruvian Government International Bond | \$125,000 | 2.78% | 1/12/2060 | 65,973 | 0.00% |
| Peruvian Government International Bond | \$75,000 | 3.60% | 15/1/2072 | 45,761 | 0.00% |
| Peruvian Government International Bond | \$125,000 | 3.23% | 28/7/2121 | 65,771 | 0.00% |
| Pluspetrol Camisea SA/Pluspetrol Lote 56 SA | \$150,000 | 6.24% | 3/7/2036 | 150,911 | 0.00% |
| | | | | 5,729,506 | 0.13% |
| Philippines 0.07% (30 June 2024: 0.08%) | | | | | |
| Metropolitan Bank & Trust Co. | \$200,000 | 5.38% | 6/3/2029 | 201,465 | 0.01% |
| Philippine Government International Bond | \$200,000 | 3.00% | 1/2/2028 | 187,988 | 0.01% |
| Philippine Government International Bond | €100,000 | 0.70% | 3/2/2029 | 92,992 | 0.00% |
| Philippine Government International Bond | \$150,000 | 9.50% | 2/2/2030 | 179,269 | 0.00% |
| Philippine Government International Bond | \$200,000 | 2.46% | 5/5/2030 | 175,057 | 0.00% |
| Philippine Government International Bond | \$300,000 | 7.75% | 14/1/2031 | 338,432 | 0.01% |
| Philippine Government International Bond | \$100,000 | 6.38% | 15/1/2032 | 105,986 | 0.00% |
| Philippine Government International Bond | \$200,000 | 5.61% | 13/4/2033 | 203,040 | 0.01% |
| Philippine Government International Bond | €100,000 | 1.20% | 28/4/2033 | 85,967 | 0.00% |
| Philippine Government International Bond | \$200,000 | 5.25% | 14/5/2034 | 197,269 | 0.01% |
| Philippine Government International Bond | \$100,000 | 6.38% | 23/10/2034 | 107,469 | 0.00% |
| Philippine Government International Bond | \$200,000 | 3.70% | 1/3/2041 | 158,838 | 0.00% |
| Philippine Government International Bond | \$200,000 | 3.70% | 2/2/2042 | 157,270 | 0.00% |
| Philippine Government International Bond | \$200,000 | 2.95% | 5/5/2045 | 133,761 | 0.00% |
| Philippine Government International Bond | \$200,000 | 2.65% | 10/12/2045 | 126,253 | 0.00% |
| Philippine Government International Bond | \$200,000 | 3.20% | 6/7/2046 | 138,574 | 0.00% |
| Philippine Government International Bond | \$200,000 | 5.50% | 17/1/2048 | 193,987 | 0.01% |
| Philippine Government International Bond | \$200,000 | 5.60% | 14/5/2049 | 195,901 | 0.01% |
| | | | | 2,979,518 | 0.07% |
| Poland 0.32% (30 June 2024: 0.31%) | | | | | |
| Bank Gospodarstwa Krajowego | €100,000 | 4.00% | 8/9/2027 | 106,333 | 0.00% |
| Bank Gospodarstwa Krajowego | \$200,000 | 6.25% | 31/10/2028 | 207,527 | 0.01% |
| Bank Gospodarstwa Krajowego | €100,000 | 2.00% | 1/6/2030 | 97,370 | 0.00% |
| Bank Gospodarstwa Krajowego | €700,000 | 4.00% | 13/3/2032 | 744,389 | 0.02% |
| Bank Gospodarstwa Krajowego | €339,000 | 5.13% | 22/2/2033 | 386,982 | 0.01% |
| Bank Gospodarstwa Krajowego | \$200,000 | 5.38% | 22/5/2033 | 194,814 | 0.01% |
| Bank Gospodarstwa Krajowego | \$200,000 | 6.25% | 9/7/2054 | 195,733 | 0.01% |
| Republic of Poland Government Bond | PLN3,450,000 | 0.25% | 25/10/2026 | 766,708 | 0.02% |
| Republic of Poland Government Bond | PLN4,800,000 | 3.75% | 25/5/2027 | 1,126,001 | 0.03% |
| Republic of Poland Government Bond | PLN2,850,000 | 2.50% | 25/7/2027 | 645,900 | 0.02% |
| Republic of Poland Government Bond | PLN700,000 | 2.75% | 25/4/2028 | 156,377 | 0.00% |
| Republic of Poland Government Bond | PLN7,281,000 | 7.50% | 25/7/2028 | 1,879,651 | 0.04% |
| Republic of Poland Government Bond | PLN6,000,000 | 5.75% | 25/4/2029 | 1,465,066 | 0.03% |
| Republic of Poland Government Bond | PLN800,000 | 2.75% | 25/10/2029 | 171,593 | 0.00% |
| Republic of Poland Government Bond | PLN3,100,000 | 1.25% | 25/10/2030 | 592,002 | 0.01% |
| Republic of Poland Government Bond | PLN8,000,000 | 1.75% | 25/4/2032 | 1,484,141 | 0.04% |
| Republic of Poland Government Bond | PLN4,000,000 | 6.00% | 25/10/2033 | 979,080 | 0.02% |
| Republic of Poland Government Bond | PLN4,116,000 | 5.00% | 25/10/2034 | 932,770 | 0.02% |
| Republic of Poland Government Bond | PLN250,000 | 4.00% | 25/4/2047 | 46,800 | 0.00% |
| Republic of Poland Government International Bond | \$70,000 | 3.25% | 6/4/2026 | 68,765 | 0.00% |
| Republic of Poland Government International Bond | \$100,000 | 5.50% | 16/11/2027 | 101,836 | 0.00% |
| Republic of Poland Government International Bond | \$100,000 | 4.63% | 18/3/2029 | 98,777 | 0.00% |
| Republic of Poland Government International Bond | €40,000 | 2.75% | 25/5/2032 | 40,318 | 0.00% |
| Republic of Poland Government International Bond | \$150,000 | 5.75% | 16/11/2032 | 152,963 | 0.00% |
| Republic of Poland Government International Bond | €1,000 | 3.88% | 14/2/2033 | 1,075 | 0.00% |
| Republic of Poland Government International Bond | \$175,000 | 4.88% | 4/10/2033 | 167,988 | 0.00% |
| Republic of Poland Government International Bond | \$225,000 | 5.13% | 18/9/2034 | 217,702 | 0.01% |
| Republic of Poland Government International Bond | €80,000 | 4.25% | 14/2/2043 | 85,729 | 0.00% |
| Republic of Poland Government International Bond | €225,000 | 5.50% | 4/4/2053 | 207,352 | 0.01% |
| Republic of Poland Government International Bond | \$250,000 | 5.50% | 18/3/2054 | 229,948 | 0.01% |
| | | | | 13,551,690 | 0.32% |
| Portugal 0.26% (30 June 2024: 0.29%) | | | | | |
| EDP Finance BV | \$200,000 | 1.71% | 24/1/2028 | 181,222 | 0.00% |
| EDP Servicios Financieros Espana SA | €200,000 | 3.50% | 16/7/2030 | 210,135 | 0.00% |
| Portugal Obrigaçoes do Tesouro OT | €2,811,000 | 0.70% | 15/10/2027 | 2,802,257 | 0.07% |
| Portugal Obrigaçoes do Tesouro OT | €2,828,000 | 1.95% | 15/6/2029 | 2,892,799 | 0.07% |
| Portugal Obrigaçoes do Tesouro OT | €450,000 | 0.48% | 18/10/2030 | 419,264 | 0.01% |
| Portugal Obrigaçoes do Tesouro OT | €1,383,000 | 2.88% | 20/10/2034 | 1,436,339 | 0.03% |
| Portugal Obrigaçoes do Tesouro OT | €328,398 | 0.90% | 12/10/2035 | 277,537 | 0.01% |
| Portugal Obrigaçoes do Tesouro OT | €733,000 | 3.50% | 18/6/2038 | 794,006 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Portugal Obrigacoes do Tesouro OT | €812,353 | 1.15% | 11/4/2042 | 613,020 | 0.01% |
| Portugal Obrigacoes do Tesouro OT | €400,000 | 1.00% | 12/4/2052 | 244,754 | 0.01% |
| Portugal Obrigacoes do Tesouro OT | €1,183,000 | 3.63% | 12/6/2054 | 1,268,437 | 0.03% |
| | | | | 11,139,770 | 0.26% |
| Qatar 0.10% (30 June 2024: 0.11%) | | | | | |
| ABQ Finance Ltd. | \$200,000 | 2.00% | 6/7/2026 | 190,262 | 0.00% |
| CBQ Finance Ltd. | \$200,000 | 5.38% | 28/3/2029 | 201,980 | 0.01% |
| Nakilat, Inc. | \$76,993 | 6.07% | 31/12/2033 | 79,794 | 0.00% |
| Ooredoo International Finance Ltd. | \$200,000 | 2.63% | 8/4/2031 | 173,778 | 0.00% |
| Ooredoo International Finance Ltd. | \$200,000 | 4.63% | 10/10/2034 | 191,041 | 0.01% |
| Qatar Government International Bond | \$600,000 | 3.25% | 2/6/2026 | 586,815 | 0.01% |
| Qatar Government International Bond | \$200,000 | 4.00% | 14/3/2029 | 194,761 | 0.01% |
| Qatar Government International Bond | \$200,000 | 3.75% | 16/4/2030 | 189,998 | 0.00% |
| Qatar Government International Bond | \$200,000 | 5.75% | 20/1/2042 | 208,019 | 0.01% |
| Qatar Government International Bond | \$200,000 | 4.63% | 2/6/2046 | 179,170 | 0.00% |
| Qatar Government International Bond | \$400,000 | 5.10% | 23/4/2048 | 379,591 | 0.01% |
| Qatar Government International Bond | \$400,000 | 4.82% | 14/3/2049 | 362,190 | 0.01% |
| Qatar Government International Bond | \$600,000 | 4.40% | 16/4/2050 | 508,759 | 0.01% |
| QatarEnergy | \$200,000 | 1.38% | 12/9/2026 | 188,515 | 0.00% |
| QatarEnergy | \$200,000 | 2.25% | 12/7/2031 | 168,395 | 0.00% |
| QatarEnergy | \$200,000 | 3.13% | 12/7/2041 | 147,608 | 0.00% |
| QatarEnergy | \$425,000 | 3.30% | 12/7/2051 | 291,120 | 0.01% |
| QNB Finance Ltd. | \$200,000 | 2.75% | 12/2/2027 | 190,705 | 0.01% |
| | | | | 4,432,501 | 0.10% |
| Romania 0.24% (30 June 2024: 0.22%) | | | | | |
| NE Property BV | €100,000 | 3.38% | 14/7/2027 | 103,551 | 0.00% |
| Romania Government Bond | RON5,000,000 | 7.20% | 31/5/2027 | 1,040,208 | 0.03% |
| Romania Government Bond | RON920,000 | 5.80% | 26/7/2027 | 185,519 | 0.01% |
| Romania Government Bond | RON3,080,000 | 8.75% | 30/10/2028 | 671,840 | 0.02% |
| Romania Government Bond | RON5,270,000 | 6.30% | 25/4/2029 | 1,057,982 | 0.03% |
| Romania Government Bond | RON1,500,000 | 7.35% | 28/4/2031 | 311,809 | 0.01% |
| Romania Government Bond | RON1,200,000 | 8.25% | 29/9/2032 | 261,914 | 0.01% |
| Romania Government Bond | RON2,460,000 | 7.10% | 31/7/2034 | 500,564 | 0.01% |
| Romania Government Bond | RON3,950,000 | 4.25% | 28/4/2036 | 625,234 | 0.02% |
| Romanian Government International Bond | €160,000 | 5.00% | 27/9/2026 | 169,390 | 0.00% |
| Romanian Government International Bond | \$84,000 | 3.00% | 27/2/2027 | 79,069 | 0.00% |
| Romanian Government International Bond | €287,000 | 2.38% | 19/4/2027 | 288,603 | 0.01% |
| Romanian Government International Bond | \$100,000 | 5.25% | 25/11/2027 | 97,686 | 0.00% |
| Romanian Government International Bond | \$100,000 | 6.63% | 17/2/2028 | 101,388 | 0.00% |
| Romanian Government International Bond | €100,000 | 2.13% | 7/3/2028 | 97,048 | 0.00% |
| Romanian Government International Bond | €13,000 | 5.50% | 18/9/2028 | 13,956 | 0.00% |
| Romanian Government International Bond | \$184,000 | 5.88% | 30/1/2029 | 179,215 | 0.01% |
| Romanian Government International Bond | €350,000 | 2.88% | 11/3/2029 | 340,029 | 0.01% |
| Romanian Government International Bond | €280,000 | 6.63% | 27/9/2029 | 312,062 | 0.01% |
| Romanian Government International Bond | €1,020,000 | 3.62% | 26/5/2030 | 989,419 | 0.02% |
| Romanian Government International Bond | \$88,000 | 3.00% | 14/2/2031 | 71,054 | 0.00% |
| Romanian Government International Bond | €916,000 | 5.38% | 22/3/2031 | 947,624 | 0.02% |
| Romanian Government International Bond | \$126,000 | 3.63% | 27/3/2032 | 102,737 | 0.00% |
| Romanian Government International Bond | \$100,000 | 7.13% | 17/1/2033 | 101,343 | 0.00% |
| Romanian Government International Bond | \$220,000 | 6.38% | 30/1/2034 | 210,453 | 0.01% |
| Romanian Government International Bond | €200,000 | 3.75% | 7/2/2034 | 177,134 | 0.00% |
| Romanian Government International Bond | \$50,000 | 6.00% | 25/5/2034 | 46,503 | 0.00% |
| Romanian Government International Bond | \$166,000 | 5.75% | 24/3/2035 | 147,974 | 0.00% |
| Romanian Government International Bond | €25,000 | 3.88% | 29/10/2035 | 21,367 | 0.00% |
| Romanian Government International Bond | €140,000 | 2.63% | 2/12/2040 | 92,367 | 0.00% |
| Romanian Government International Bond | €80,000 | 2.75% | 14/4/2041 | 53,524 | 0.00% |
| Romanian Government International Bond | €100,000 | 2.88% | 13/4/2042 | 66,955 | 0.00% |
| Romanian Government International Bond | \$90,000 | 6.13% | 22/1/2044 | 80,106 | 0.00% |
| Romanian Government International Bond | €400,000 | 6.00% | 24/9/2044 | 398,219 | 0.01% |
| Romanian Government International Bond | \$100,000 | 5.13% | 15/6/2048 | 75,816 | 0.00% |
| Romanian Government International Bond | €30,000 | 3.38% | 28/1/2050 | 20,212 | 0.00% |
| Romanian Government International Bond | \$110,000 | 4.00% | 14/2/2051 | 69,284 | 0.00% |
| Romanian Government International Bond | \$100,000 | 7.63% | 17/1/2053 | 101,022 | 0.00% |
| | | | | 10,210,180 | 0.24% |
| Saudi Arabia 0.30% (30 June 2024: 0.30%) | | | | | |
| Al Rajhi Bank | \$200,000 | 6.38% | Perpetual | 207,241 | 0.01% |
| Al Rajhi Sukuk Ltd. | \$200,000 | 4.75% | 5/4/2028 | 198,518 | 0.01% |
| BSF Finance | \$325,000 | 5.50% | 23/11/2027 | 329,040 | 0.01% |
| EIG Pearl Holdings Sarl | \$200,000 | 4.39% | 30/11/2046 | 154,972 | 0.00% |
| Gaci First Investment Co. | \$200,000 | 5.25% | 29/1/2034 | 196,462 | 0.01% |
| Gaci First Investment Co. | \$200,000 | 5.38% | 29/1/2054 | 173,487 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Gaci First Investment Co. | \$200,000 | 5.38% | 13/10/2122 | 166,215 | 0.00% |
| Greensaif Pipelines Bidco Sarl | \$200,000 | 6.13% | 23/2/2038 | 200,707 | 0.01% |
| KSA Sukuk Ltd. | \$200,000 | 3.63% | 20/4/2027 | 194,306 | 0.01% |
| KSA Sukuk Ltd. | \$200,000 | 5.25% | 4/6/2027 | 201,531 | 0.01% |
| KSA Sukuk Ltd. | \$200,000 | 4.27% | 22/5/2029 | 194,468 | 0.01% |
| KSA Sukuk Ltd. | \$200,000 | 2.97% | 29/10/2029 | 181,201 | 0.00% |
| KSA Sukuk Ltd. | \$200,000 | 5.25% | 4/6/2030 | 200,196 | 0.01% |
| KSA Sukuk Ltd. | \$225,000 | 2.25% | 17/5/2031 | 187,942 | 0.00% |
| KSA Sukuk Ltd. | \$200,000 | 4.51% | 22/5/2033 | 189,518 | 0.00% |
| KSA Sukuk Ltd. | \$200,000 | 5.25% | 4/6/2034 | 198,122 | 0.01% |
| Motiva Enterprises LLC | \$50,000 | 6.85% | 15/1/2040 | 52,194 | 0.00% |
| SA Global Sukuk Ltd. | \$200,000 | 1.60% | 17/6/2026 | 190,298 | 0.00% |
| SA Global Sukuk Ltd. | \$200,000 | 2.69% | 17/6/2031 | 173,035 | 0.00% |
| SA Global Sukuk Ltd. | \$200,000 | 4.75% | 2/10/2034 | 193,031 | 0.00% |
| Saudi Arabian Oil Co. | \$200,000 | 2.25% | 24/11/2030 | 170,560 | 0.00% |
| Saudi Arabian Oil Co. | \$400,000 | 4.25% | 16/4/2039 | 341,868 | 0.01% |
| Saudi Arabian Oil Co. | \$200,000 | 4.38% | 16/4/2049 | 159,354 | 0.00% |
| Saudi Arabian Oil Co. | \$200,000 | 5.75% | 17/7/2054 | 187,100 | 0.00% |
| Saudi Arabian Oil Co. | \$200,000 | 5.88% | 17/7/2064 | 186,347 | 0.00% |
| Saudi Arabian Oil Co. | \$200,000 | 3.50% | 24/11/2070 | 122,684 | 0.00% |
| Saudi Electricity Global Sukuk Co. 4 | \$600,000 | 4.72% | 27/9/2028 | 595,184 | 0.01% |
| Saudi Electricity Sukuk Programme Co. | \$200,000 | 5.19% | 13/2/2034 | 198,908 | 0.01% |
| Saudi Electricity Sukuk Programme Co. | \$200,000 | 5.68% | 11/4/2053 | 193,305 | 0.00% |
| Saudi Government International Bond | \$200,000 | 3.25% | 26/10/2026 | 194,061 | 0.00% |
| Saudi Government International Bond | \$725,000 | 4.75% | 18/1/2028 | 720,332 | 0.02% |
| Saudi Government International Bond | \$300,000 | 3.63% | 4/3/2028 | 287,656 | 0.01% |
| Saudi Government International Bond | \$400,000 | 4.38% | 16/4/2029 | 389,640 | 0.01% |
| Saudi Government International Bond | €500,000 | 0.63% | 3/3/2030 | 458,480 | 0.01% |
| Saudi Government International Bond | \$200,000 | 4.50% | 17/4/2030 | 193,927 | 0.00% |
| Saudi Government International Bond | \$400,000 | 5.50% | 25/10/2032 | 402,589 | 0.01% |
| Saudi Government International Bond | \$450,000 | 2.25% | 2/2/2033 | 357,284 | 0.01% |
| Saudi Government International Bond | \$200,000 | 4.88% | 18/7/2033 | 193,022 | 0.00% |
| Saudi Government International Bond | \$250,000 | 5.00% | 16/1/2034 | 242,640 | 0.01% |
| Saudi Government International Bond | \$550,000 | 4.50% | 26/10/2046 | 444,491 | 0.01% |
| Saudi Government International Bond | \$400,000 | 4.63% | 4/10/2047 | 327,075 | 0.01% |
| Saudi Government International Bond | \$200,000 | 5.00% | 17/4/2049 | 173,110 | 0.00% |
| Saudi Government International Bond | \$400,000 | 5.25% | 16/1/2050 | 359,831 | 0.01% |
| Saudi Government International Bond | \$200,000 | 5.00% | 18/1/2053 | 169,116 | 0.00% |
| Saudi Government International Bond | \$250,000 | 5.75% | 16/1/2054 | 233,600 | 0.01% |
| Saudi Government International Bond | \$400,000 | 3.75% | 21/1/2055 | 265,032 | 0.01% |
| Saudi Government International Bond | \$200,000 | 4.50% | 22/4/2060 | 153,095 | 0.00% |
| Saudi Government International Bond | \$200,000 | 3.45% | 2/2/2061 | 121,458 | 0.00% |
| SNB Funding Ltd. | \$200,000 | 2.90% | 29/1/2027 | 191,572 | 0.00% |
| Suci Second Investment Co. | \$200,000 | 4.38% | 10/9/2027 | 196,026 | 0.01% |
| Suci Second Investment Co. | \$200,000 | 6.00% | 25/10/2028 | 204,991 | 0.01% |
| Suci Second Investment Co. | \$200,000 | 5.17% | 5/3/2031 | 199,205 | 0.01% |
| TMS Issuer Sarl | \$475,000 | 5.78% | 23/8/2032 | 483,026 | 0.01% |
| | | | | 12,899,053 | 0.30% |
| Singapore 0.32% (30 June 2024: 0.31%) | | | | | |
| Clifford Capital Pte Ltd. | AUD300,000 | 4.75% | 31/8/2028 | 188,409 | 0.00% |
| DBS Bank Ltd. | AUD300,000 | 4.68% | 24/2/2026 | 186,263 | 0.00% |
| DBS Group Holdings Ltd. | \$200,000 | 1.19% | 15/3/2027 | 186,118 | 0.00% |
| Housing & Development Board | SGD500,000 | 2.04% | 16/9/2026 | 360,881 | 0.01% |
| Housing & Development Board | SGD250,000 | 2.68% | 22/1/2029 | 179,870 | 0.00% |
| Housing & Development Board | SGD1,000,000 | 2.98% | 23/1/2029 | 732,266 | 0.02% |
| Housing & Development Board | SGD250,000 | 2.60% | 30/10/2029 | 179,918 | 0.00% |
| Housing & Development Board | SGD250,000 | 4.00% | 6/12/2029 | 191,275 | 0.00% |
| Housing & Development Board | SGD500,000 | 1.87% | 21/7/2033 | 332,533 | 0.01% |
| Singapore Government Bond | SGD680,000 | 2.13% | 1/6/2026 | 493,581 | 0.01% |
| Singapore Government Bond | SGD750,000 | 1.25% | 1/11/2026 | 535,399 | 0.01% |
| Singapore Government Bond | SGD500,000 | 3.50% | 1/3/2027 | 371,988 | 0.01% |
| Singapore Government Bond | SGD1,000,000 | 2.88% | 1/9/2027 | 734,936 | 0.02% |
| Singapore Government Bond | SGD740,000 | 2.63% | 1/5/2028 | 539,870 | 0.01% |
| Singapore Government Bond | SGD1,000,000 | 2.88% | 1/8/2028 | 735,010 | 0.02% |
| Singapore Government Bond | SGD990,000 | 2.88% | 1/7/2029 | 727,558 | 0.02% |
| Singapore Government Bond | SGD420,000 | 2.88% | 1/9/2030 | 308,181 | 0.01% |
| Singapore Government Bond | SGD360,000 | 1.63% | 1/7/2031 | 244,231 | 0.01% |
| Singapore Government Bond | SGD800,000 | 2.63% | 1/8/2032 | 574,989 | 0.01% |
| Singapore Government Bond | SGD450,000 | 3.38% | 1/9/2033 | 341,607 | 0.01% |
| Singapore Government Bond | SGD420,000 | 2.25% | 1/8/2036 | 288,261 | 0.01% |
| Singapore Government Bond | SGD265,000 | 2.38% | 1/7/2039 | 181,812 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Singapore Government Bond | SGD600,000 | 2.75% | 1/4/2042 | 433,633 | 0.01% |
| Singapore Government Bond | SGD600,000 | 2.75% | 1/3/2046 | 433,925 | 0.01% |
| Singapore Government Bond | SGD800,000 | 1.88% | 1/3/2050 | 487,553 | 0.01% |
| Singapore Government Bond | SGD550,000 | 1.88% | 1/10/2051 | 331,772 | 0.01% |
| Singapore Government Bond | SGD270,000 | 3.25% | 1/6/2054 | 215,335 | 0.01% |
| Singapore Government Bond | SGD696,000 | 3.00% | 1/8/2072 | 532,842 | 0.01% |
| Standard Chartered Bank Singapore Ltd. | €1,021,000 | 3.32% | 28/5/2027 | 1,077,074 | 0.03% |
| Standard Chartered Bank Singapore Ltd. | €668,000 | 2.60% | 2/10/2028 | 691,430 | 0.02% |
| Temasek Financial I Ltd. | \$300,000 | 3.63% | 1/8/2028 | 291,077 | 0.01% |
| Temasek Financial I Ltd. | \$250,000 | 1.00% | 6/10/2030 | 205,172 | 0.00% |
| United Overseas Bank Ltd. | AUD400,000 | 4.64% | 16/3/2026 | 248,148 | 0.01% |
| United Overseas Bank Ltd. | \$200,000 | 2.00% | 14/10/2031 | 189,472 | 0.00% |
| | | | | 13,752,389 | 0.32% |
| Slovakia 0.10% (30 June 2024: 0.11%) | | | | | |
| Slovakia Government Bond | €500,000 | 0.63% | 22/5/2026 | 505,058 | 0.01% |
| Slovakia Government Bond | €175,000 | 0.75% | 9/4/2030 | 163,600 | 0.00% |
| Slovakia Government Bond | €350,000 | 3.63% | 8/6/2033 | 372,736 | 0.01% |
| Slovakia Government Bond | €756,000 | 3.75% | 6/3/2034 | 805,217 | 0.02% |
| Slovakia Government Bond | €1,088,068 | 3.75% | 23/2/2035 | 1,155,943 | 0.03% |
| Slovakia Government Bond | €490,000 | 0.38% | 21/4/2036 | 361,631 | 0.01% |
| Slovakia Government Bond | €60,000 | 1.88% | 9/3/2037 | 51,713 | 0.00% |
| Slovakia Government Bond | €221,000 | 4.00% | 23/2/2043 | 231,071 | 0.01% |
| Slovakia Government Bond | €223,000 | 2.25% | 12/6/2068 | 153,292 | 0.00% |
| Slovenska Sporitelna A.S. | €500,000 | 3.25% | 12/1/2026 | 520,282 | 0.01% |
| SPP-Distribucia A.S. | €100,000 | 1.00% | 9/6/2031 | 85,472 | 0.00% |
| | | | | 4,406,015 | 0.10% |
| Slovenia 0.05% (30 June 2024: 0.06%) | | | | | |
| Slovenia Government Bond | €450,000 | 0.28% | 14/1/2030 | 417,334 | 0.01% |
| Slovenia Government Bond | €340,000 | 0.00% | 12/2/2031 | 299,761 | 0.01% |
| Slovenia Government Bond | €119,000 | 2.25% | 3/3/2032 | 118,993 | 0.00% |
| Slovenia Government Bond | €803,000 | 3.00% | 10/3/2034 | 829,385 | 0.02% |
| Slovenia Government Bond | €470,000 | 0.49% | 20/10/2050 | 245,048 | 0.01% |
| Slovenia Government Bond | €80,000 | 0.69% | 3/3/2081 | 32,022 | 0.00% |
| | | | | 1,942,543 | 0.05% |
| South Africa 0.02% (30 June 2024: 0.01%) | | | | | |
| Anglo American Capital plc | \$200,000 | 4.75% | 10/4/2027 | 198,515 | 0.01% |
| Anglo American Capital plc | \$200,000 | 4.00% | 11/9/2027 | 194,615 | 0.01% |
| Anglo American Capital plc | \$200,000 | 2.63% | 10/9/2030 | 173,156 | 0.00% |
| Anglo American Capital plc | \$200,000 | 4.75% | 16/3/2052 | 166,821 | 0.00% |
| | | | | 733,107 | 0.02% |
| South Korea 1.64% (30 June 2024: 1.75%) | | | | | |
| Export-Import Bank of Korea | \$400,000 | 4.88% | 11/1/2026 | 400,711 | 0.01% |
| Export-Import Bank of Korea | \$500,000 | 2.63% | 26/5/2026 | 486,144 | 0.01% |
| Export-Import Bank of Korea | €265,000 | 3.50% | 7/6/2026 | 277,195 | 0.01% |
| Export-Import Bank of Korea | \$400,000 | 4.25% | 15/9/2027 | 397,191 | 0.01% |
| Export-Import Bank of Korea | \$200,000 | 5.00% | 11/1/2028 | 201,070 | 0.01% |
| Export-Import Bank of Korea | \$200,000 | 1.25% | 21/9/2030 | 164,257 | 0.00% |
| Export-Import Bank of Korea | \$200,000 | 5.13% | 11/1/2033 | 200,474 | 0.01% |
| Hyundai Capital America | \$100,000 | 1.30% | 8/1/2026 | 96,437 | 0.00% |
| Hyundai Capital America | \$100,000 | 1.65% | 17/9/2026 | 94,621 | 0.00% |
| Hyundai Capital America | \$200,000 | 3.00% | 10/2/2027 | 192,164 | 0.00% |
| Hyundai Capital America | \$200,000 | 1.80% | 10/1/2028 | 181,281 | 0.00% |
| Hyundai Capital America | \$100,000 | 2.00% | 15/6/2028 | 89,949 | 0.00% |
| Hyundai Capital America | \$100,000 | 5.68% | 26/6/2028 | 101,534 | 0.00% |
| Hyundai Capital America | \$200,000 | 5.40% | 8/1/2031 | 199,885 | 0.01% |
| Industrial Bank of Korea | \$200,000 | 5.38% | 4/10/2028 | 203,902 | 0.01% |
| KEB Hana Bank | €839,000 | 3.75% | 4/5/2026 | 881,208 | 0.02% |
| Kookmin Bank | €1,020,000 | 4.00% | 13/4/2027 | 1,085,802 | 0.03% |
| Kookmin Bank | \$200,000 | 2.50% | 4/11/2030 | 169,988 | 0.00% |
| Korea Development Bank | \$200,000 | 2.00% | 12/9/2026 | 191,379 | 0.00% |
| Korea Development Bank | \$200,000 | 1.63% | 19/1/2031 | 164,463 | 0.00% |
| Korea Development Bank | \$200,000 | 2.00% | 25/10/2031 | 164,846 | 0.00% |
| Korea Electric Power Corp. | \$200,000 | 5.38% | 31/7/2026 | 201,586 | 0.01% |
| Korea Expressway Corp. | \$200,000 | 5.00% | 14/5/2027 | 201,719 | 0.01% |
| Korea Gas Corp. | \$200,000 | 2.25% | 18/7/2026 | 192,490 | 0.00% |
| Korea Gas Corp. | \$200,000 | 5.00% | 8/7/2029 | 200,094 | 0.01% |
| Korea Housing Finance Corp. | \$200,000 | 5.38% | 15/11/2026 | 202,486 | 0.01% |
| Korea Housing Finance Corp. | €1,330,000 | 4.08% | 25/9/2027 | 1,429,479 | 0.03% |
| Korea Housing Finance Corp. | €1,150,000 | 2.73% | 2/7/2028 | 1,194,570 | 0.03% |
| Korea Housing Finance Corp. | \$200,000 | 4.63% | 24/2/2033 | 193,441 | 0.00% |
| Korea Hydro & Nuclear Power Co., Ltd. | \$200,000 | 5.00% | 18/7/2028 | 199,602 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Korea International Bond | \$200,000 | 2.50% | 19/6/2029 | 183,321 | 0.00% |
| Korea International Bond | \$200,000 | 1.00% | 16/9/2030 | 163,874 | 0.00% |
| Korea National Oil Corp. | \$250,000 | 1.25% | 7/4/2026 | 239,045 | 0.01% |
| Korea National Oil Corp. | \$200,000 | 2.63% | 14/4/2026 | 194,456 | 0.00% |
| Korea National Oil Corp. | \$200,000 | 3.38% | 27/3/2027 | 194,209 | 0.00% |
| Korea Treasury Bond | KRW2,400,000,000 | 3.25% | 10/3/2026 | 1,656,765 | 0.04% |
| Korea Treasury Bond | KRW1,000,000,000 | 1.25% | 10/3/2026 | 670,333 | 0.02% |
| Korea Treasury Bond | KRW1,600,000,000 | 1.88% | 10/6/2026 | 1,074,116 | 0.03% |
| Korea Treasury Bond | KRW800,000,000 | 1.75% | 10/9/2026 | 537,319 | 0.01% |
| Korea Treasury Bond | KRW5,800,000,000 | 3.88% | 10/12/2026 | 4,031,629 | 0.09% |
| Korea Treasury Bond | KRW800,000,000 | 1.50% | 10/12/2026 | 530,954 | 0.01% |
| Korea Treasury Bond | KRW3,500,000,000 | 2.38% | 10/3/2027 | 2,374,669 | 0.06% |
| Korea Treasury Bond | KRW600,000,000 | 3.25% | 10/6/2027 | 413,452 | 0.01% |
| Korea Treasury Bond | KRW500,000,000 | 2.13% | 10/6/2027 | 334,853 | 0.01% |
| Korea Treasury Bond | KRW775,000,000 | 3.13% | 10/9/2027 | 536,708 | 0.01% |
| Korea Treasury Bond | KRW320,000,000 | 2.38% | 10/12/2027 | 215,645 | 0.01% |
| Korea Treasury Bond | KRW3,900,000,000 | 3.25% | 10/3/2028 | 2,713,789 | 0.06% |
| Korea Treasury Bond | KRW900,000,000 | 2.63% | 10/6/2028 | 608,450 | 0.01% |
| Korea Treasury Bond | KRW2,000,000,000 | 3.50% | 10/9/2028 | 1,405,708 | 0.03% |
| Korea Treasury Bond | KRW770,000,000 | 2.38% | 10/12/2028 | 515,051 | 0.01% |
| Korea Treasury Bond | KRW1,600,000,000 | 3.25% | 10/3/2029 | 1,115,851 | 0.03% |
| Korea Treasury Bond | KRW874,000,000 | 1.88% | 10/6/2029 | 570,695 | 0.01% |
| Korea Treasury Bond | KRW1,000,000,000 | 3.00% | 10/9/2029 | 692,743 | 0.02% |
| Korea Treasury Bond | KRW1,200,000,000 | 1.38% | 10/12/2029 | 760,058 | 0.02% |
| Korea Treasury Bond | KRW150,000,000 | 5.50% | 10/12/2029 | 114,496 | 0.00% |
| Korea Treasury Bond | KRW1,760,000,000 | 1.38% | 10/6/2030 | 1,102,446 | 0.03% |
| Korea Treasury Bond | KRW2,020,000,000 | 1.50% | 10/12/2030 | 1,266,034 | 0.03% |
| Korea Treasury Bond | KRW2,301,790,000 | 2.00% | 10/6/2031 | 1,477,872 | 0.03% |
| Korea Treasury Bond | KRW1,650,000,000 | 2.38% | 10/12/2031 | 1,079,428 | 0.03% |
| Korea Treasury Bond | KRW1,400,000,000 | 3.38% | 10/6/2032 | 976,032 | 0.02% |
| Korea Treasury Bond | KRW2,730,000,000 | 4.25% | 10/12/2032 | 2,017,877 | 0.05% |
| Korea Treasury Bond | KRW690,000,000 | 3.25% | 10/6/2033 | 476,549 | 0.01% |
| Korea Treasury Bond | KRW1,400,000,000 | 4.13% | 10/12/2033 | 1,033,757 | 0.02% |
| Korea Treasury Bond | KRW650,000,000 | 3.75% | 10/12/2033 | 466,416 | 0.01% |
| Korea Treasury Bond | KRW2,550,000,000 | 3.50% | 10/6/2034 | 1,802,554 | 0.04% |
| Korea Treasury Bond | KRW490,000,000 | 2.63% | 10/9/2035 | 325,931 | 0.01% |
| Korea Treasury Bond | KRW400,000,000 | 1.50% | 10/9/2036 | 234,757 | 0.01% |
| Korea Treasury Bond | KRW825,730,000 | 2.38% | 10/9/2038 | 530,275 | 0.01% |
| Korea Treasury Bond | KRW1,525,920,000 | 1.13% | 10/9/2039 | 819,526 | 0.02% |
| Korea Treasury Bond | KRW630,000,000 | 1.50% | 10/9/2040 | 354,363 | 0.01% |
| Korea Treasury Bond | KRW1,000,000,000 | 1.88% | 10/9/2041 | 592,402 | 0.01% |
| Korea Treasury Bond | KRW2,779,600,000 | 3.25% | 10/9/2042 | 1,999,483 | 0.05% |
| Korea Treasury Bond | KRW350,000,000 | 3.00% | 10/12/2042 | 242,161 | 0.01% |
| Korea Treasury Bond | KRW1,470,000,000 | 3.88% | 10/9/2043 | 1,147,675 | 0.03% |
| Korea Treasury Bond | KRW410,000,000 | 2.75% | 10/12/2044 | 273,057 | 0.01% |
| Korea Treasury Bond | KRW820,000,000 | 2.00% | 10/3/2046 | 482,262 | 0.01% |
| Korea Treasury Bond | KRW905,000,000 | 2.13% | 10/3/2047 | 543,510 | 0.01% |
| Korea Treasury Bond | KRW1,502,710,000 | 2.63% | 10/3/2048 | 990,715 | 0.02% |
| Korea Treasury Bond | KRW2,258,880,000 | 2.00% | 10/3/2049 | 1,321,674 | 0.03% |
| Korea Treasury Bond | KRW2,420,000,000 | 1.50% | 10/3/2050 | 1,257,571 | 0.03% |
| Korea Treasury Bond | KRW3,087,290,000 | 1.88% | 10/3/2051 | 1,744,988 | 0.04% |
| Korea Treasury Bond | KRW2,726,590,000 | 2.50% | 10/3/2052 | 1,751,702 | 0.04% |
| Korea Treasury Bond | KRW1,700,000,000 | 3.13% | 10/9/2052 | 1,232,803 | 0.03% |
| Korea Treasury Bond | KRW3,145,000,000 | 3.25% | 10/3/2053 | 2,333,421 | 0.05% |
| Korea Treasury Bond | KRW1,570,000,000 | 3.63% | 10/9/2053 | 1,243,513 | 0.03% |
| Korea Treasury Bond | KRW2,875,000,000 | 3.25% | 10/3/2054 | 2,141,328 | 0.05% |
| Korea Treasury Bond | KRW210,000,000 | 2.00% | 10/9/2068 | 117,613 | 0.00% |
| Korea Treasury Bond | KRW550,000,000 | 1.63% | 10/9/2070 | 271,286 | 0.01% |
| Korea Treasury Bond | KRW1,240,000,000 | 3.50% | 10/9/2072 | 1,036,908 | 0.02% |
| Korea Treasury Bond | KRW130,000,000 | 2.75% | 10/9/2074 | 90,976 | 0.00% |
| KT Corp. | \$200,000 | 2.50% | 18/7/2026 | 192,762 | 0.00% |
| LG Chem Ltd. | \$200,000 | 3.63% | 15/4/2029 | 187,587 | 0.00% |
| LG Energy Solution Ltd. | \$325,000 | 5.38% | 2/7/2027 | 325,865 | 0.01% |
| POSCO | \$200,000 | 4.88% | 23/1/2027 | 199,439 | 0.01% |
| POSCO | \$200,000 | 5.75% | 17/1/2028 | 203,360 | 0.01% |
| Shinhan Bank Co., Ltd. | \$200,000 | 3.88% | 24/3/2026 | 196,730 | 0.00% |
| Shinhan Bank Co., Ltd. | \$450,000 | 3.75% | 20/9/2027 | 434,062 | 0.01% |
| Shinhan Financial Group Co., Ltd. | \$200,000 | 5.00% | 24/7/2028 | 198,617 | 0.00% |
| SK Battery America, Inc. | \$200,000 | 2.13% | 26/1/2026 | 192,262 | 0.00% |
| SK Battery America, Inc. | \$200,000 | 4.88% | 23/1/2027 | 199,473 | 0.01% |
| SK Hynix, Inc. | \$200,000 | 1.50% | 19/1/2026 | 192,708 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| SK Hynix, Inc. | \$200,000 | 5.50% | 16/1/2027 | 201,544 | 0.01% |
| SK Hynix, Inc. | \$200,000 | 6.38% | 17/1/2028 | 206,016 | 0.01% |
| SK Hynix, Inc. | \$200,000 | 5.50% | 16/1/2029 | 200,777 | 0.01% |
| Woori Bank | \$200,000 | 4.75% | 24/1/2027 | 200,040 | 0.01% |
| Woori Bank | \$200,000 | 4.88% | 26/1/2028 | 199,251 | 0.00% |
| Woori Bank | \$200,000 | 4.75% | 24/1/2029 | 197,989 | 0.00% |
| | | | | 70,315,504 | 1.64% |
| Spain 2.75% (30 June 2024: 2.71%) | | | | | |
| Abertis Infraestructuras SA | €100,000 | 2.38% | 27/9/2027 | 102,209 | 0.00% |
| Adif Alta Velocidad | €700,000 | 3.25% | 31/5/2029 | 732,597 | 0.02% |
| Adif Alta Velocidad | €200,000 | 3.90% | 30/4/2033 | 215,961 | 0.01% |
| Autonomous Community of Madrid Spain | €52,000 | 1.77% | 30/4/2028 | 52,441 | 0.00% |
| Autonomous Community of Madrid Spain | €200,000 | 1.72% | 30/4/2032 | 189,935 | 0.00% |
| AYT Cedulas Cajas Global FTA | €100,000 | 4.75% | 25/5/2027 | 108,444 | 0.00% |
| Banco Bilbao Vizcaya Argentaria SA | €600,000 | 3.13% | 17/7/2027 | 630,997 | 0.02% |
| Banco Bilbao Vizcaya Argentaria SA | €400,000 | 3.38% | 20/9/2027 | 421,702 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €300,000 | 0.88% | 14/1/2029 | 291,774 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €300,000 | 4.38% | 14/10/2029 | 331,028 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | €500,000 | 3.63% | 7/6/2030 | 532,539 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | \$200,000 | 6.03% | 13/3/2035 | 200,348 | 0.00% |
| Banco de Sabadell SA | €200,000 | 3.50% | 28/8/2026 | 210,354 | 0.01% |
| Banco de Sabadell SA | €200,000 | 5.13% | 10/11/2028 | 218,878 | 0.01% |
| Banco de Sabadell SA | €500,000 | 5.25% | 7/2/2029 | 548,126 | 0.01% |
| Banco de Sabadell SA | €600,000 | 3.50% | 27/5/2031 | 622,601 | 0.01% |
| Banco de Sabadell SA | €800,000 | 3.25% | 5/6/2034 | 847,220 | 0.02% |
| Banco Santander SA | \$50,000 | 5.18% | 19/11/2025 | 49,903 | 0.00% |
| Banco Santander SA | \$200,000 | 1.85% | 25/3/2026 | 192,510 | 0.00% |
| Banco Santander SA | €400,000 | 3.13% | 19/1/2027 | 415,531 | 0.01% |
| Banco Santander SA | €100,000 | 0.50% | 4/2/2027 | 98,672 | 0.00% |
| Banco Santander SA | \$100,000 | 4.25% | 11/4/2027 | 98,251 | 0.00% |
| Banco Santander SA | \$200,000 | 5.29% | 18/8/2027 | 201,124 | 0.00% |
| Banco Santander SA | \$600,000 | 1.72% | 14/9/2027 | 567,255 | 0.01% |
| Banco Santander SA | €100,000 | 0.20% | 11/2/2028 | 95,294 | 0.00% |
| Banco Santander SA | €2,100,000 | 3.25% | 14/2/2028 | 2,217,291 | 0.05% |
| Banco Santander SA | \$200,000 | 4.38% | 12/4/2028 | 195,141 | 0.00% |
| Banco Santander SA | CHF300,000 | 0.31% | 9/6/2028 | 326,196 | 0.01% |
| Banco Santander SA | \$200,000 | 5.59% | 8/8/2028 | 202,651 | 0.01% |
| Banco Santander SA | €400,000 | 3.38% | 11/1/2030 | 425,712 | 0.01% |
| Banco Santander SA | \$175,000 | 3.49% | 28/5/2030 | 159,648 | 0.00% |
| Banco Santander SA | €100,000 | 1.63% | 22/10/2030 | 93,732 | 0.00% |
| Banco Santander SA | €500,000 | 4.88% | 18/10/2031 | 559,460 | 0.01% |
| Banco Santander SA | €100,000 | 0.10% | 27/2/2032 | 85,250 | 0.00% |
| Banco Santander SA | \$200,000 | 6.92% | 8/8/2033 | 210,396 | 0.01% |
| Banco Santander SA | \$40,000 | 6.94% | 7/11/2033 | 43,628 | 0.00% |
| Banco Santander SA | €600,000 | 3.75% | 9/1/2034 | 638,795 | 0.02% |
| Banco Santander SA | \$200,000 | 6.35% | 14/3/2034 | 203,050 | 0.01% |
| Bankinter SA | €300,000 | 4.38% | 3/5/2030 | 326,767 | 0.01% |
| Basque Government | €100,000 | 0.45% | 30/4/2032 | 86,910 | 0.00% |
| Basque Government | €190,000 | 3.50% | 30/4/2033 | 203,457 | 0.01% |
| Basque Government | €250,000 | 1.88% | 30/7/2033 | 235,770 | 0.01% |
| CaixaBank SA | €300,000 | 5.00% | 19/7/2029 | 330,370 | 0.01% |
| CaixaBank SA | \$200,000 | 5.67% | 15/3/2030 | 201,833 | 0.01% |
| CaixaBank SA | €400,000 | 5.38% | 14/11/2030 | 454,114 | 0.01% |
| CaixaBank SA | £100,000 | 6.88% | 25/10/2033 | 129,356 | 0.00% |
| CaixaBank SA | €500,000 | 4.38% | 29/11/2033 | 559,280 | 0.01% |
| CaixaBank SA | €200,000 | 6.13% | 30/5/2034 | 225,121 | 0.01% |
| CaixaBank SA | \$200,000 | 6.84% | 13/9/2034 | 212,152 | 0.01% |
| CaixaBank SA | \$200,000 | 6.04% | 15/6/2035 | 201,472 | 0.00% |
| Caja Rural de Navarra SCC | €700,000 | 3.00% | 26/4/2027 | 731,568 | 0.02% |
| Cellnex Finance Co. SA | €200,000 | 1.00% | 15/9/2027 | 197,225 | 0.00% |
| Cellnex Telecom SA | €400,000 | 1.88% | 26/6/2029 | 391,916 | 0.01% |
| Criteria Caixa SA | €200,000 | 0.88% | 28/10/2027 | 195,087 | 0.00% |
| Iberdrola Finanzas SA | €700,000 | 4.25% | Perpetual | 734,095 | 0.02% |
| Iberdrola Finanzas SA | €200,000 | 1.58% | Perpetual | 195,135 | 0.00% |
| Iberdrola Finanzas SA | AUD200,000 | 5.38% | 28/11/2030 | 125,466 | 0.00% |
| Iberdrola Finanzas SA | €200,000 | 1.38% | 11/3/2032 | 183,996 | 0.00% |
| Iberdrola Finanzas SA | AUD200,000 | 5.87% | 28/11/2034 | 125,758 | 0.00% |
| Iberdrola Finanzas SA | £400,000 | 5.25% | 31/10/2036 | 490,628 | 0.01% |
| Iberdrola International BV | €100,000 | 1.87% | Perpetual | 101,391 | 0.00% |
| Iberdrola International BV | €100,000 | 1.45% | Perpetual | 99,422 | 0.00% |
| Iberdrola International BV | \$30,000 | 6.75% | 15/7/2036 | 33,159 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Instituto de Credito Oficial | €200,000 | 0.00% | 30/4/2026 | 201,001 | 0.00% |
| Instituto de Credito Oficial | €1,300,000 | 2.70% | 31/10/2030 | 1,342,001 | 0.03% |
| Junta de Andalucia | €481,000 | 3.20% | 30/4/2030 | 507,275 | 0.01% |
| Junta de Andalucia | €500,000 | 0.50% | 30/4/2031 | 443,569 | 0.01% |
| Merlin Properties Socimi SA | €200,000 | 2.38% | 13/7/2027 | 204,574 | 0.01% |
| Merlin Properties Socimi SA | €400,000 | 2.38% | 18/9/2029 | 402,575 | 0.01% |
| Merlin Properties Socimi SA | €100,000 | 1.38% | 1/6/2030 | 94,632 | 0.00% |
| Naturgy Finance Iberia SA | €400,000 | 3.25% | 2/10/2030 | 414,723 | 0.01% |
| NorteGas Energia Distribucion SA | €100,000 | 0.91% | 22/1/2031 | 86,451 | 0.00% |
| Programa Cedulas TDA Fondo de Titulizacion de Activos | €100,000 | 4.25% | 28/3/2027 | 107,455 | 0.00% |
| Red Electrica Financiaciones SA | €100,000 | 1.25% | 13/3/2027 | 100,428 | 0.00% |
| Redexis SA | €100,000 | 4.38% | 30/5/2031 | 105,521 | 0.00% |
| Repsol Europe Finance Sarl | €500,000 | 0.38% | 6/7/2029 | 462,099 | 0.01% |
| Santander Consumer Finance SA | €200,000 | 0.50% | 14/1/2027 | 197,679 | 0.00% |
| Santander Consumer Finance SA | €200,000 | 4.13% | 5/5/2028 | 215,050 | 0.01% |
| Santander Holdings USA, Inc. | \$50,000 | 2.49% | 6/1/2028 | 47,420 | 0.00% |
| Santander Holdings USA, Inc. | \$50,000 | 6.50% | 9/3/2029 | 51,416 | 0.00% |
| Santander Holdings USA, Inc. | \$50,000 | 7.66% | 9/11/2031 | 54,575 | 0.00% |
| Spain Government Bond | €1,166,000 | 0.00% | 31/1/2026 | 1,179,291 | 0.03% |
| Spain Government Bond | €183,000 | 1.95% | 30/4/2026 | 188,960 | 0.00% |
| Spain Government Bond | €523,000 | 2.80% | 31/5/2026 | 545,552 | 0.01% |
| Spain Government Bond | €2,300,000 | 1.30% | 31/10/2026 | 2,344,202 | 0.06% |
| Spain Government Bond | €1,199,000 | 0.00% | 31/1/2027 | 1,184,819 | 0.03% |
| Spain Government Bond | €1,305,000 | 1.50% | 30/4/2027 | 1,328,320 | 0.03% |
| Spain Government Bond | €2,119,000 | 2.50% | 31/5/2027 | 2,203,145 | 0.05% |
| Spain Government Bond | €1,729,000 | 0.80% | 30/7/2027 | 1,722,219 | 0.04% |
| Spain Government Bond | €12,114,000 | 0.00% | 31/1/2028 | 11,667,613 | 0.27% |
| Spain Government Bond | €2,800,000 | 1.40% | 30/4/2028 | 2,809,518 | 0.07% |
| Spain Government Bond | €1,600,000 | 1.40% | 30/7/2028 | 1,600,844 | 0.04% |
| Spain Government Bond | €900,000 | 5.15% | 31/10/2028 | 1,023,098 | 0.02% |
| Spain Government Bond | €887,185 | 6.00% | 31/1/2029 | 1,044,902 | 0.02% |
| Spain Government Bond | €445,000 | 1.45% | 30/4/2029 | 441,631 | 0.01% |
| Spain Government Bond | €4,500,000 | 3.50% | 31/5/2029 | 4,849,647 | 0.11% |
| Spain Government Bond | €7,545,000 | 0.80% | 30/7/2029 | 7,237,528 | 0.17% |
| Spain Government Bond | €1,500,000 | 0.50% | 30/4/2030 | 1,394,454 | 0.03% |
| Spain Government Bond | €1,490,000 | 1.95% | 30/7/2030 | 1,491,591 | 0.04% |
| Spain Government Bond | €2,184,000 | 1.25% | 31/10/2030 | 2,092,780 | 0.05% |
| Spain Government Bond | €1,700,000 | 0.10% | 30/4/2031 | 1,499,664 | 0.04% |
| Spain Government Bond | €831,000 | 0.50% | 31/10/2031 | 742,522 | 0.02% |
| Spain Government Bond | €6,034,000 | 0.70% | 30/4/2032 | 5,397,856 | 0.13% |
| Spain Government Bond | €2,000,000 | 5.75% | 30/7/2032 | 2,483,524 | 0.06% |
| Spain Government Bond | €1,867,000 | 2.55% | 31/10/2032 | 1,894,123 | 0.04% |
| Spain Government Bond | €936,000 | 3.15% | 30/4/2033 | 986,917 | 0.02% |
| Spain Government Bond | €1,000,000 | 2.35% | 30/7/2033 | 990,804 | 0.02% |
| Spain Government Bond | €600,000 | 3.55% | 31/10/2033 | 649,134 | 0.02% |
| Spain Government Bond | €1,201,000 | 3.25% | 30/4/2034 | 1,266,777 | 0.03% |
| Spain Government Bond | €5,403,000 | 3.45% | 31/10/2034 | 5,776,756 | 0.14% |
| Spain Government Bond | €968,000 | 1.85% | 30/7/2035 | 890,133 | 0.02% |
| Spain Government Bond | €563,000 | 4.20% | 31/1/2037 | 640,203 | 0.02% |
| Spain Government Bond | €2,553,000 | 0.85% | 30/7/2037 | 1,991,306 | 0.05% |
| Spain Government Bond | €3,609,000 | 3.90% | 30/7/2039 | 3,964,466 | 0.09% |
| Spain Government Bond | €745,000 | 4.90% | 30/7/2040 | 908,406 | 0.02% |
| Spain Government Bond | €2,649,000 | 1.20% | 31/10/2040 | 2,000,495 | 0.05% |
| Spain Government Bond | €1,323,000 | 4.70% | 30/7/2041 | 1,585,654 | 0.04% |
| Spain Government Bond | €400,000 | 1.00% | 30/7/2042 | 282,034 | 0.01% |
| Spain Government Bond | €1,212,000 | 3.45% | 30/7/2043 | 1,241,182 | 0.03% |
| Spain Government Bond | €1,210,000 | 5.15% | 31/10/2044 | 1,541,929 | 0.04% |
| Spain Government Bond | €1,697,000 | 2.90% | 31/10/2046 | 1,591,012 | 0.04% |
| Spain Government Bond | €1,344,000 | 2.70% | 31/10/2048 | 1,200,439 | 0.03% |
| Spain Government Bond | €379,000 | 1.00% | 31/10/2050 | 224,684 | 0.01% |
| Spain Government Bond | €2,885,000 | 1.90% | 31/10/2052 | 2,096,721 | 0.05% |
| Spain Government Bond | €820,000 | 4.00% | 31/10/2054 | 896,390 | 0.02% |
| Spain Government Bond | €1,477,000 | 3.45% | 30/7/2066 | 1,433,673 | 0.03% |
| Spain Government Bond | €729,000 | 1.45% | 31/10/2071 | 384,492 | 0.01% |
| Telefonica Emisiones SA | \$300,000 | 4.10% | 8/3/2027 | 295,240 | 0.01% |
| Telefonica Emisiones SA | £200,000 | 5.45% | 8/10/2029 | 255,943 | 0.01% |
| Telefonica Emisiones SA | €100,000 | 0.66% | 3/2/2030 | 92,654 | 0.00% |
| Telefonica Emisiones SA | €200,000 | 2.59% | 25/5/2031 | 200,221 | 0.00% |
| Telefonica Emisiones SA | €300,000 | 4.18% | 21/11/2033 | 324,211 | 0.01% |
| Telefonica Emisiones SA | €100,000 | 1.96% | 1/7/2039 | 82,027 | 0.00% |
| Telefonica Emisiones SA | \$200,000 | 5.21% | 8/3/2047 | 177,750 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Xunta de Galicia | €200,000 | 3.71% | 30/7/2029 | 214,977 | 0.01% |
| | | | | 117,700,969 | 2.75% |
| Supranational 2.93% (30 June 2024: 2.79%) | | | | | |
| African Development Bank | \$250,000 | 0.88% | 23/3/2026 | 239,437 | 0.01% |
| African Development Bank | €100,000 | 0.13% | 7/10/2026 | 99,775 | 0.00% |
| African Development Bank | \$100,000 | 4.63% | 4/1/2027 | 100,440 | 0.00% |
| African Development Bank | \$200,000 | 4.13% | 25/2/2027 | 198,933 | 0.01% |
| African Development Bank | €800,000 | 0.50% | 22/3/2027 | 796,374 | 0.02% |
| African Development Bank | \$125,000 | 4.38% | 3/11/2027 | 125,034 | 0.00% |
| African Development Bank | \$425,000 | 4.38% | 14/3/2028 | 425,033 | 0.01% |
| African Development Bank | \$175,000 | 3.50% | 18/9/2029 | 167,876 | 0.00% |
| African Export-Import Bank | \$200,000 | 3.99% | 21/9/2029 | 184,464 | 0.00% |
| Asian Development Bank | \$170,000 | 4.25% | 9/1/2026 | 169,746 | 0.00% |
| Asian Development Bank | \$700,000 | 0.50% | 4/2/2026 | 671,362 | 0.02% |
| Asian Development Bank | \$600,000 | 1.00% | 14/4/2026 | 574,923 | 0.01% |
| Asian Development Bank | \$25,000 | 2.00% | 24/4/2026 | 24,246 | 0.00% |
| Asian Development Bank | \$240,000 | 4.88% | 21/5/2026 | 241,630 | 0.01% |
| Asian Development Bank | CAD200,000 | 4.40% | 13/7/2026 | 141,896 | 0.00% |
| Asian Development Bank | £2,000,000 | 4.25% | 22/7/2026 | 2,492,778 | 0.06% |
| Asian Development Bank | €100,000 | 0.63% | 15/9/2026 | 117,343 | 0.00% |
| Asian Development Bank | \$200,000 | 4.13% | 12/1/2027 | 199,083 | 0.01% |
| Asian Development Bank | \$150,000 | 1.50% | 20/1/2027 | 141,658 | 0.00% |
| Asian Development Bank | \$1,000,000 | 3.13% | 20/8/2027 | 969,564 | 0.02% |
| Asian Development Bank | \$25,000 | 2.50% | 2/11/2027 | 23,770 | 0.00% |
| Asian Development Bank | \$250,000 | 3.75% | 25/4/2028 | 245,311 | 0.01% |
| Asian Development Bank | \$80,000 | 1.25% | 9/6/2028 | 72,154 | 0.00% |
| Asian Development Bank | \$250,000 | 4.50% | 25/8/2028 | 251,071 | 0.01% |
| Asian Development Bank | \$200,000 | 4.38% | 6/3/2029 | 199,497 | 0.01% |
| Asian Development Bank | \$500,000 | 4.95% | 12/4/2029 | 499,415 | 0.01% |
| Asian Development Bank | \$243,000 | 3.63% | 28/8/2029 | 234,661 | 0.01% |
| Asian Development Bank | \$10,000 | 1.75% | 19/9/2029 | 8,859 | 0.00% |
| Asian Development Bank | €50,000 | 0.00% | 24/10/2029 | 46,011 | 0.00% |
| Asian Development Bank | \$25,000 | 1.88% | 24/1/2030 | 22,093 | 0.00% |
| Asian Development Bank | €150,000 | 0.03% | 31/1/2030 | 136,891 | 0.00% |
| Asian Development Bank | \$100,000 | 1.50% | 4/3/2031 | 83,671 | 0.00% |
| Asian Development Bank | \$200,000 | 3.13% | 27/4/2032 | 182,073 | 0.00% |
| Asian Development Bank | €565,000 | 1.95% | 22/7/2032 | 554,700 | 0.01% |
| Asian Development Bank | \$90,000 | 4.00% | 12/1/2033 | 86,153 | 0.00% |
| Asian Development Bank | \$150,000 | 3.88% | 14/6/2033 | 141,942 | 0.00% |
| Asian Development Bank | \$200,000 | 4.13% | 12/1/2034 | 192,115 | 0.01% |
| Asian Infrastructure Investment Bank | \$200,000 | 3.38% | 29/6/2025 | 198,986 | 0.01% |
| Asian Infrastructure Investment Bank | \$120,000 | 0.50% | 27/1/2026 | 115,123 | 0.00% |
| Asian Infrastructure Investment Bank | \$120,000 | 4.88% | 14/9/2026 | 121,042 | 0.00% |
| Asian Infrastructure Investment Bank | £200,000 | 1.13% | 15/9/2026 | 236,448 | 0.01% |
| Asian Infrastructure Investment Bank | \$300,000 | 3.75% | 14/9/2027 | 295,265 | 0.01% |
| Asian Infrastructure Investment Bank | \$90,000 | 4.00% | 18/1/2028 | 89,069 | 0.00% |
| Asian Infrastructure Investment Bank | €100,000 | 3.00% | 14/2/2028 | 105,432 | 0.00% |
| Asian Infrastructure Investment Bank | \$100,000 | 4.13% | 18/1/2029 | 98,828 | 0.00% |
| Asian Infrastructure Investment Bank | €1,200,000 | 2.88% | 23/5/2031 | 1,267,281 | 0.03% |
| Asian Infrastructure Investment Bank | \$50,000 | 4.25% | 13/3/2034 | 48,383 | 0.00% |
| Banque Ouest Africaine de Developpement | \$200,000 | 5.00% | 27/7/2027 | 194,354 | 0.01% |
| Corp. Andina de Fomento | CHF100,000 | 0.50% | 26/2/2026 | 110,094 | 0.00% |
| Corp. Andina de Fomento | \$50,000 | 4.75% | 1/4/2026 | 49,959 | 0.00% |
| Corp. Andina de Fomento | \$80,000 | 2.25% | 8/2/2027 | 76,090 | 0.00% |
| Corp. Andina de Fomento | \$80,000 | 6.00% | 26/4/2027 | 82,238 | 0.00% |
| Corp. Andina de Fomento | \$25,000 | 4.13% | 7/1/2028 | 24,616 | 0.00% |
| Corp. Andina de Fomento | €100,000 | 4.50% | 7/3/2028 | 108,271 | 0.00% |
| Corp. Andina de Fomento | \$100,000 | 5.00% | 24/1/2029 | 100,503 | 0.00% |
| Corp. Andina de Fomento | €346,000 | 3.63% | 13/2/2030 | 366,553 | 0.01% |
| Council Of Europe Development Bank | €100,000 | 0.00% | 9/4/2027 | 98,301 | 0.00% |
| Council Of Europe Development Bank | \$50,000 | 4.63% | 11/6/2027 | 50,329 | 0.00% |
| Council Of Europe Development Bank | \$60,000 | 3.63% | 26/1/2028 | 58,694 | 0.00% |
| Council Of Europe Development Bank | \$50,000 | 4.13% | 24/1/2029 | 49,362 | 0.00% |
| Council Of Europe Development Bank | €50,000 | 0.63% | 30/1/2029 | 48,209 | 0.00% |
| Council Of Europe Development Bank | €597,000 | 2.88% | 17/1/2033 | 626,132 | 0.02% |
| Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial | CAD4,000 | 4.55% | 30/3/2027 | 2,851 | 0.00% |
| Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial | €100,000 | 0.15% | 10/10/2034 | 79,699 | 0.00% |
| European Bank for Reconstruction & Development | \$100,000 | 0.50% | 28/1/2026 | 95,927 | 0.00% |
| European Bank for Reconstruction & Development | \$450,000 | 4.38% | 9/3/2028 | 450,072 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| European Bank for Reconstruction & Development | \$100,000 | 4.13% | 25/1/2029 | 98,786 | 0.00% |
| European Bank for Reconstruction & Development | €525,000 | 2.88% | 17/7/2031 | 554,085 | 0.01% |
| European Bank for Reconstruction & Development | \$75,000 | 4.25% | 13/3/2034 | 72,583 | 0.00% |
| European Financial Stability Facility | €300,000 | 0.40% | 26/1/2026 | 304,416 | 0.01% |
| European Financial Stability Facility | €1,300,000 | 0.00% | 20/7/2026 | 1,300,391 | 0.03% |
| European Financial Stability Facility | €992,000 | 2.75% | 17/8/2026 | 1,034,445 | 0.02% |
| European Financial Stability Facility | €100,000 | 0.75% | 3/5/2027 | 99,999 | 0.00% |
| European Financial Stability Facility | €1,008,000 | 0.00% | 13/10/2027 | 978,308 | 0.02% |
| European Financial Stability Facility | €3,500,000 | 2.50% | 15/12/2027 | 3,637,058 | 0.09% |
| European Financial Stability Facility | €218,000 | 3.00% | 15/12/2028 | 230,470 | 0.01% |
| European Financial Stability Facility | €1,335,000 | 2.63% | 16/7/2029 | 1,390,893 | 0.03% |
| European Financial Stability Facility | €218,000 | 3.00% | 10/7/2030 | 230,196 | 0.01% |
| European Financial Stability Facility | €539,000 | 0.00% | 20/1/2031 | 477,591 | 0.01% |
| European Financial Stability Facility | €73,000 | 2.88% | 16/2/2033 | 76,644 | 0.00% |
| European Financial Stability Facility | €100,000 | 1.25% | 24/5/2033 | 92,264 | 0.00% |
| European Financial Stability Facility | €1,400,000 | 2.88% | 13/2/2034 | 1,456,587 | 0.03% |
| European Financial Stability Facility | €565,000 | 0.88% | 10/4/2035 | 482,802 | 0.01% |
| European Financial Stability Facility | €86,000 | 3.38% | 3/4/2037 | 92,430 | 0.00% |
| European Financial Stability Facility | €1,140,000 | 3.38% | 30/8/2038 | 1,220,460 | 0.03% |
| European Financial Stability Facility | €175,000 | 2.35% | 29/7/2044 | 159,603 | 0.00% |
| European Financial Stability Facility | €350,000 | 1.20% | 17/2/2045 | 258,513 | 0.01% |
| European Financial Stability Facility | €575,000 | 1.38% | 31/5/2047 | 432,828 | 0.01% |
| European Financial Stability Facility | €100,000 | 1.80% | 10/7/2048 | 80,756 | 0.00% |
| European Financial Stability Facility | €55,000 | 0.70% | 20/1/2050 | 33,323 | 0.00% |
| European Financial Stability Facility | €600,000 | 0.70% | 17/1/2053 | 344,140 | 0.01% |
| European Financial Stability Facility | €65,000 | 1.75% | 17/7/2053 | 50,194 | 0.00% |
| European Investment Bank | \$2,176,000 | 0.38% | 26/3/2026 | 2,073,030 | 0.05% |
| European Investment Bank | \$50,000 | 2.13% | 13/4/2026 | 48,624 | 0.00% |
| European Investment Bank | €100,000 | 0.88% | 15/5/2026 | 119,441 | 0.00% |
| European Investment Bank | €250,000 | 0.10% | 15/10/2026 | 249,532 | 0.01% |
| European Investment Bank | £400,000 | 0.13% | 14/12/2026 | 461,753 | 0.01% |
| European Investment Bank | €150,000 | 0.50% | 15/1/2027 | 150,118 | 0.00% |
| European Investment Bank | AUD1,000,000 | 1.80% | 19/1/2027 | 590,787 | 0.01% |
| European Investment Bank | \$175,000 | 1.38% | 15/3/2027 | 164,212 | 0.00% |
| European Investment Bank | \$300,000 | 4.38% | 19/3/2027 | 300,195 | 0.01% |
| European Investment Bank | €1,050,000 | 0.00% | 17/6/2027 | 1,029,616 | 0.02% |
| European Investment Bank | €1,400,000 | 0.38% | 15/9/2027 | 1,378,991 | 0.03% |
| European Investment Bank | \$400,000 | 0.63% | 21/10/2027 | 361,241 | 0.01% |
| European Investment Bank | €400,000 | 0.00% | 15/11/2027 | 388,477 | 0.01% |
| European Investment Bank | \$100,000 | 3.25% | 15/11/2027 | 97,107 | 0.00% |
| European Investment Bank | €50,000 | 0.88% | 14/1/2028 | 49,676 | 0.00% |
| European Investment Bank | AUD150,000 | 3.30% | 3/2/2028 | 90,642 | 0.00% |
| European Investment Bank | \$500,000 | 3.88% | 15/3/2028 | 492,995 | 0.01% |
| European Investment Bank | €500,000 | 2.75% | 28/7/2028 | 525,906 | 0.01% |
| European Investment Bank | \$250,000 | 4.50% | 16/10/2028 | 251,217 | 0.01% |
| European Investment Bank | £75,000 | 0.00% | 7/12/2028 | 79,033 | 0.00% |
| European Investment Bank | £1,407,000 | 4.00% | 15/2/2029 | 1,731,898 | 0.04% |
| European Investment Bank | \$200,000 | 4.00% | 15/2/2029 | 196,664 | 0.01% |
| European Investment Bank | €380,000 | 4.75% | 15/6/2029 | 384,626 | 0.01% |
| European Investment Bank | €500,000 | 0.13% | 20/6/2029 | 468,334 | 0.01% |
| European Investment Bank | €1,875,000 | 2.75% | 17/7/2029 | 1,969,110 | 0.05% |
| European Investment Bank | \$390,000 | 3.75% | 15/11/2029 | 378,009 | 0.01% |
| European Investment Bank | €73,000 | 0.05% | 16/1/2030 | 67,088 | 0.00% |
| European Investment Bank | \$400,000 | 3.63% | 15/7/2030 | 383,578 | 0.01% |
| European Investment Bank | €1,342,000 | 2.75% | 30/7/2030 | 1,408,191 | 0.03% |
| European Investment Bank | \$200,000 | 0.75% | 23/9/2030 | 162,799 | 0.00% |
| European Investment Bank | £290,000 | 4.88% | 16/12/2030 | 369,944 | 0.01% |
| European Investment Bank | €1,235,000 | 2.88% | 15/10/2031 | 1,307,647 | 0.03% |
| European Investment Bank | €650,000 | 2.88% | 12/1/2033 | 683,791 | 0.02% |
| European Investment Bank | \$100,000 | 3.75% | 14/2/2033 | 94,209 | 0.00% |
| European Investment Bank | €1,567,000 | 3.00% | 15/7/2033 | 1,659,299 | 0.04% |
| European Investment Bank | €2,281,000 | 2.75% | 16/1/2034 | 2,364,070 | 0.06% |
| European Investment Bank | \$325,000 | 4.13% | 13/2/2034 | 311,868 | 0.01% |
| European Investment Bank | €500,000 | 2.63% | 4/9/2034 | 511,648 | 0.01% |
| European Investment Bank | €150,000 | 0.01% | 15/11/2035 | 114,674 | 0.00% |
| European Investment Bank | \$420,000 | 4.88% | 15/2/2036 | 426,033 | 0.01% |
| European Investment Bank | €200,000 | 0.20% | 17/3/2036 | 154,914 | 0.00% |
| European Investment Bank | €50,000 | 1.13% | 15/9/2036 | 42,809 | 0.00% |
| European Investment Bank | £200,000 | 3.88% | 8/6/2037 | 227,377 | 0.01% |
| European Investment Bank | €500,000 | 4.00% | 15/10/2037 | 576,027 | 0.01% |
| European Investment Bank | €50,000 | 0.50% | 13/11/2037 | 38,240 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| European Investment Bank | €100,000 | 2.75% | 15/3/2040 | 100,180 | 0.00% |
| European Investment Bank | €550,000 | 0.25% | 15/6/2040 | 376,710 | 0.01% |
| European Investment Bank | €50,000 | 0.01% | 15/5/2041 | 31,674 | 0.00% |
| European Investment Bank | €320,000 | 1.00% | 14/11/2042 | 237,109 | 0.01% |
| European Investment Bank | €20,000 | 4.50% | 7/3/2044 | 22,917 | 0.00% |
| European Investment Bank | €250,000 | 1.75% | 15/9/2045 | 207,748 | 0.01% |
| European Investment Bank | €15,000 | 4.63% | 12/10/2054 | 17,255 | 0.00% |
| European Stability Mechanism | €150,000 | 0.50% | 2/3/2026 | 152,104 | 0.00% |
| European Stability Mechanism | €420,000 | 0.00% | 15/12/2026 | 416,121 | 0.01% |
| European Stability Mechanism | €330,000 | 1.00% | 23/6/2027 | 330,962 | 0.01% |
| European Stability Mechanism | €1,066,000 | 2.38% | 30/9/2027 | 1,105,721 | 0.03% |
| European Stability Mechanism | €100,000 | 0.75% | 5/9/2028 | 97,654 | 0.00% |
| European Stability Mechanism | €600,000 | 0.01% | 4/3/2030 | 546,830 | 0.01% |
| European Stability Mechanism | €404,000 | 3.00% | 23/8/2033 | 427,164 | 0.01% |
| European Stability Mechanism | €50,000 | 1.63% | 17/11/2036 | 45,376 | 0.00% |
| European Stability Mechanism | €100,000 | 1.75% | 20/10/2045 | 83,300 | 0.00% |
| European Stability Mechanism | €1,000,000 | 1.80% | 2/11/2046 | 835,148 | 0.02% |
| European Union | €4,695,877 | 2.75% | 5/10/2026 | 4,907,215 | 0.12% |
| European Union | €800,107 | 2.00% | 4/10/2027 | 822,560 | 0.02% |
| European Union | €6,223,000 | 2.88% | 6/12/2027 | 6,546,748 | 0.15% |
| European Union | €137,000 | 3.13% | 5/12/2028 | 145,537 | 0.00% |
| European Union | €319,000 | 0.00% | 4/7/2029 | 296,250 | 0.01% |
| European Union | €100,000 | 1.38% | 4/10/2029 | 98,709 | 0.00% |
| European Union | €662,000 | 2.88% | 5/10/2029 | 697,242 | 0.02% |
| European Union | €1,491,718 | 1.63% | 4/12/2029 | 1,483,992 | 0.04% |
| European Union | €55,000 | 0.00% | 4/10/2030 | 49,315 | 0.00% |
| European Union | €1,934,780 | 3.13% | 4/12/2030 | 2,063,979 | 0.05% |
| European Union | €490,000 | 0.75% | 4/4/2031 | 455,107 | 0.01% |
| European Union | €802,382 | 0.00% | 4/7/2031 | 702,341 | 0.02% |
| European Union | €917,000 | 2.50% | 4/12/2031 | 939,933 | 0.02% |
| European Union | €1,500,000 | 1.00% | 6/7/2032 | 1,375,939 | 0.03% |
| European Union | €1,060,831 | 2.75% | 4/2/2033 | 1,099,722 | 0.03% |
| European Union | €250,000 | 1.25% | 4/4/2033 | 232,686 | 0.01% |
| European Union | €1,919,270 | 3.25% | 4/7/2034 | 2,049,331 | 0.05% |
| European Union | €475,000 | 0.00% | 4/7/2035 | 363,170 | 0.01% |
| European Union | €280,000 | 0.25% | 22/4/2036 | 215,864 | 0.01% |
| European Union | €100,000 | 0.20% | 4/6/2036 | 76,292 | 0.00% |
| European Union | €159,365 | 0.40% | 4/2/2037 | 122,993 | 0.00% |
| European Union | €102,000 | 2.75% | 4/12/2037 | 102,228 | 0.00% |
| European Union | €595,224 | 3.38% | 4/10/2038 | 633,560 | 0.02% |
| European Union | €2,450,738 | 3.38% | 4/10/2039 | 2,588,129 | 0.06% |
| European Union | €491,000 | 0.10% | 4/10/2040 | 318,982 | 0.01% |
| European Union | €748,599 | 0.45% | 4/7/2041 | 505,330 | 0.01% |
| European Union | €245,938 | 3.38% | 4/11/2042 | 259,067 | 0.01% |
| European Union | €1,832,339 | 1.25% | 4/2/2043 | 1,381,560 | 0.03% |
| European Union | €322,962 | 4.00% | 4/4/2044 | 365,895 | 0.01% |
| European Union | €100,000 | 0.45% | 2/5/2046 | 60,307 | 0.00% |
| European Union | €250,000 | 0.75% | 4/1/2047 | 161,489 | 0.00% |
| European Union | €831,474 | 2.63% | 4/2/2048 | 773,230 | 0.02% |
| European Union | €3,320,000 | 3.25% | 4/2/2050 | 3,403,436 | 0.08% |
| European Union | €350,463 | 0.70% | 6/7/2051 | 203,557 | 0.01% |
| European Union | €2,635,245 | 2.50% | 4/10/2052 | 2,313,465 | 0.05% |
| European Union | €2,148,035 | 3.38% | 5/10/2054 | 2,208,566 | 0.05% |
| Inter-American Development Bank | CAD10,000 | 4.40% | 26/1/2026 | 7,051 | 0.00% |
| Inter-American Development Bank | \$300,000 | 0.88% | 20/4/2026 | 286,901 | 0.01% |
| Inter-American Development Bank | \$175,000 | 4.50% | 15/5/2026 | 175,286 | 0.00% |
| Inter-American Development Bank | \$5,000 | 2.00% | 23/7/2026 | 4,825 | 0.00% |
| Inter-American Development Bank | €1,000,000 | 0.50% | 15/9/2026 | 1,169,544 | 0.03% |
| Inter-American Development Bank | \$160,000 | 4.38% | 1/2/2027 | 160,006 | 0.00% |
| Inter-American Development Bank | \$25,000 | 2.38% | 7/7/2027 | 23,823 | 0.00% |
| Inter-American Development Bank | CAD25,000 | 0.88% | 27/8/2027 | 16,428 | 0.00% |
| Inter-American Development Bank | \$250,000 | 0.63% | 16/9/2027 | 226,437 | 0.01% |
| Inter-American Development Bank | \$210,000 | 4.00% | 12/1/2028 | 207,841 | 0.01% |
| Inter-American Development Bank | AUD150,000 | 3.10% | 22/2/2028 | 89,987 | 0.00% |
| Inter-American Development Bank | \$200,000 | 1.13% | 20/7/2028 | 178,910 | 0.00% |
| Inter-American Development Bank | \$25,000 | 3.13% | 18/9/2028 | 23,954 | 0.00% |
| Inter-American Development Bank | \$700,000 | 4.13% | 15/2/2029 | 691,762 | 0.02% |
| Inter-American Development Bank | CAD375,000 | 4.60% | 1/3/2029 | 275,869 | 0.01% |
| Inter-American Development Bank | \$225,000 | 2.25% | 18/6/2029 | 205,178 | 0.01% |
| Inter-American Development Bank | \$200,000 | 3.50% | 14/9/2029 | 191,987 | 0.01% |
| Inter-American Development Bank | AUD200,000 | 4.70% | 3/10/2030 | 125,425 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Inter-American Development Bank | \$150,000 | 1.13% | 13/1/2031 | 123,077 | 0.00% |
| Inter-American Development Bank | \$250,000 | 3.63% | 17/9/2031 | 236,313 | 0.01% |
| Inter-American Development Bank | \$150,000 | 3.50% | 12/4/2033 | 138,209 | 0.00% |
| Inter-American Development Bank | \$200,000 | 4.50% | 13/9/2033 | 197,599 | 0.01% |
| Inter-American Development Bank | \$656,000 | 4.38% | 17/7/2034 | 640,194 | 0.02% |
| Inter-American Development Bank | \$25,000 | 3.88% | 28/10/2041 | 21,738 | 0.00% |
| Inter-American Development Bank | \$25,000 | 3.20% | 7/8/2042 | 19,700 | 0.00% |
| Inter-American Development Bank | \$25,000 | 4.38% | 24/1/2044 | 22,965 | 0.00% |
| Inter-American Investment Corp. | \$25,000 | 3.63% | 17/2/2027 | 24,592 | 0.00% |
| Inter-American Investment Corp. | \$50,000 | 4.13% | 15/2/2028 | 49,538 | 0.00% |
| Inter-American Investment Corp. | \$100,000 | 4.75% | 19/9/2028 | 100,983 | 0.00% |
| Inter-American Investment Corp. | \$75,000 | 4.25% | 14/2/2029 | 74,150 | 0.00% |
| International Bank for Reconstruction & Development | \$100,000 | 4.75% | 10/4/2026 | 100,453 | 0.00% |
| International Bank for Reconstruction & Development | \$495,000 | 0.88% | 15/7/2026 | 469,815 | 0.01% |
| International Bank for Reconstruction & Development | £100,000 | 0.25% | 22/7/2026 | 117,315 | 0.00% |
| International Bank for Reconstruction & Development | \$63,000 | 4.00% | 27/8/2026 | 62,684 | 0.00% |
| International Bank for Reconstruction & Development | \$1,000,000 | 1.88% | 27/10/2026 | 957,581 | 0.02% |
| International Bank for Reconstruction & Development | NZD500,000 | 2.88% | 30/11/2026 | 276,357 | 0.01% |
| International Bank for Reconstruction & Development | €90,000 | 0.00% | 15/1/2027 | 88,976 | 0.00% |
| International Bank for Reconstruction & Development | CAD350,000 | 1.80% | 19/1/2027 | 237,588 | 0.01% |
| International Bank for Reconstruction & Development | \$400,000 | 3.13% | 15/6/2027 | 388,761 | 0.01% |
| International Bank for Reconstruction & Development | NZD1,000,000 | 4.25% | 29/7/2027 | 568,876 | 0.01% |
| International Bank for Reconstruction & Development | CAD80,000 | 0.88% | 28/9/2027 | 52,483 | 0.00% |
| International Bank for Reconstruction & Development | €50,000 | 0.63% | 22/11/2027 | 49,378 | 0.00% |
| International Bank for Reconstruction & Development | \$600,000 | 0.75% | 24/11/2027 | 541,841 | 0.01% |
| International Bank for Reconstruction & Development | \$400,000 | 1.38% | 20/4/2028 | 363,710 | 0.01% |
| International Bank for Reconstruction & Development | €450,000 | 0.01% | 24/4/2028 | 431,179 | 0.01% |
| International Bank for Reconstruction & Development | \$500,000 | 3.50% | 12/7/2028 | 486,044 | 0.01% |
| International Bank for Reconstruction & Development | \$300,000 | 4.63% | 1/8/2028 | 302,603 | 0.01% |
| International Bank for Reconstruction & Development | \$200,000 | 1.13% | 13/9/2028 | 178,112 | 0.00% |
| International Bank for Reconstruction & Development | £1,164,000 | 3.88% | 2/10/2028 | 1,429,708 | 0.03% |
| International Bank for Reconstruction & Development | £100,000 | 1.25% | 13/12/2028 | 111,082 | 0.00% |
| International Bank for Reconstruction & Development | CAD270,000 | 3.50% | 12/1/2029 | 190,556 | 0.00% |
| International Bank for Reconstruction & Development | €300,000 | 0.25% | 21/5/2029 | 282,378 | 0.01% |
| International Bank for Reconstruction & Development | CAD5,000 | 1.95% | 20/9/2029 | 3,290 | 0.00% |
| International Bank for Reconstruction & Development | \$710,000 | 3.63% | 21/9/2029 | 685,152 | 0.02% |
| International Bank for Reconstruction & Development | \$219,000 | 3.88% | 16/10/2029 | 213,542 | 0.01% |
| International Bank for Reconstruction & Development | \$550,000 | 3.88% | 14/2/2030 | 534,962 | 0.01% |
| International Bank for Reconstruction & Development | \$200,000 | 0.88% | 14/5/2030 | 165,920 | 0.00% |
| International Bank for Reconstruction & Development | \$250,000 | 4.00% | 25/7/2030 | 244,016 | 0.01% |
| International Bank for Reconstruction & Development | \$300,000 | 0.75% | 26/8/2030 | 244,378 | 0.01% |
| International Bank for Reconstruction & Development | \$200,000 | 4.00% | 10/1/2031 | 194,045 | 0.01% |
| International Bank for Reconstruction & Development | \$200,000 | 1.25% | 10/2/2031 | 165,043 | 0.00% |
| International Bank for Reconstruction & Development | \$200,000 | 4.50% | 10/4/2031 | 199,192 | 0.01% |
| International Bank for Reconstruction & Development | \$350,000 | 1.63% | 3/11/2031 | 289,898 | 0.01% |
| International Bank for Reconstruction & Development | \$200,000 | 2.50% | 29/3/2032 | 174,698 | 0.00% |
| International Bank for Reconstruction & Development | €100,000 | 0.63% | 12/1/2033 | 88,234 | 0.00% |
| International Bank for Reconstruction & Development | \$100,000 | 4.75% | 14/11/2033 | 100,627 | 0.00% |
| International Bank for Reconstruction & Development | €803,000 | 2.90% | 14/2/2034 | 839,128 | 0.02% |
| International Bank for Reconstruction & Development | \$231,000 | 3.88% | 28/8/2034 | 216,851 | 0.01% |
| International Bank for Reconstruction & Development | €475,000 | 3.10% | 14/4/2038 | 494,441 | 0.01% |
| International Development Association | £250,000 | 0.38% | 22/9/2027 | 280,529 | 0.01% |
| International Development Association | \$150,000 | 4.88% | 1/11/2028 | 152,465 | 0.00% |
| International Development Association | \$239,000 | 4.38% | 11/6/2029 | 237,750 | 0.01% |
| International Development Association | \$350,000 | 4.38% | 27/11/2029 | 347,706 | 0.01% |
| International Development Association | \$325,000 | 1.00% | 3/12/2030 | 265,420 | 0.01% |
| International Development Association | \$325,000 | 3.75% | 12/9/2031 | 308,629 | 0.01% |
| International Development Association | €260,000 | 1.75% | 5/5/2037 | 234,228 | 0.01% |
| International Development Association | €100,000 | 0.70% | 17/1/2042 | 70,133 | 0.00% |
| International Development Association | €467,000 | 3.20% | 18/1/2044 | 483,124 | 0.01% |
| International Finance Corp. | AUD1,000,000 | 3.20% | 22/7/2026 | 610,024 | 0.01% |
| International Finance Corp. | CAD100,000 | 4.50% | 21/8/2026 | 71,161 | 0.00% |
| International Finance Corp. | \$75,000 | 4.38% | 15/1/2027 | 74,991 | 0.00% |
| International Finance Corp. | CAD125,000 | 1.85% | 28/1/2027 | 84,928 | 0.00% |
| International Finance Corp. | \$75,000 | 4.50% | 13/7/2028 | 75,404 | 0.00% |
| International Finance Corp. | \$150,000 | 4.25% | 2/7/2029 | 148,760 | 0.00% |
| International Finance Corp. | \$175,000 | 0.75% | 27/8/2030 | 142,639 | 0.00% |
| International Finance Corp. | AUD1,000,000 | 4.90% | 5/12/2034 | 621,088 | 0.02% |
| International Finance Corp. | AUD400,000 | 1.50% | 15/4/2035 | 180,242 | 0.00% |
| International Finance Facility for Immunisation Co. | \$100,000 | 4.13% | 29/10/2027 | 99,153 | 0.00% |
| Isdb Trust Services No 2 Sarl | \$500,000 | 4.60% | 14/3/2028 | 500,375 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Nordic Investment Bank | \$200,000 | 0.50% | 21/1/2026 | 191,824 | 0.01% |
| Nordic Investment Bank | €50,000 | 0.00% | 25/9/2026 | 49,810 | 0.00% |
| Nordic Investment Bank | \$250,000 | 4.38% | 14/3/2028 | 249,885 | 0.01% |
| Nordic Investment Bank | \$200,000 | 4.25% | 28/2/2029 | 198,422 | 0.01% |
| Nordic Investment Bank | €170,000 | 0.25% | 9/3/2029 | 161,191 | 0.00% |
| | | | | 125,584,047 | 2.93% |
| Sweden 0.72% (30 June 2024: 0.75%) | | | | | |
| Akelius Residential Property Financing BV | €100,000 | 1.00% | 17/1/2028 | 96,089 | 0.00% |
| Akelius Residential Property Financing BV | €100,000 | 1.13% | 11/1/2029 | 94,198 | 0.00% |
| Akelius Residential Property Financing BV | €100,000 | 0.75% | 22/2/2030 | 88,945 | 0.00% |
| Alfa Laval Treasury International AB | €100,000 | 1.38% | 18/2/2029 | 97,410 | 0.00% |
| Balder Finland OYJ | €200,000 | 1.00% | 20/1/2029 | 186,309 | 0.00% |
| Castellum AB | €253,000 | 4.13% | 10/12/2030 | 264,001 | 0.01% |
| Essity AB | €200,000 | 0.25% | 8/2/2031 | 179,315 | 0.00% |
| Essity Capital BV | €320,000 | 3.00% | 21/9/2026 | 332,459 | 0.01% |
| H&M Finance BV | €200,000 | 0.25% | 25/8/2029 | 181,379 | 0.00% |
| Heimstaden Bostad AB | €262,000 | 3.88% | 5/11/2029 | 269,239 | 0.01% |
| Heimstaden Bostad Treasury BV | €300,000 | 1.00% | 13/4/2028 | 283,448 | 0.01% |
| Kommuninvest I Sverige AB | \$200,000 | 2.75% | 1/3/2025 | 199,404 | 0.01% |
| Kommuninvest I Sverige AB | \$200,000 | 4.50% | 30/9/2026 | 200,269 | 0.01% |
| Kommuninvest I Sverige AB | SEK700,000 | 1.00% | 12/11/2026 | 61,690 | 0.00% |
| Kommuninvest I Sverige AB | €1,500,000 | 2.75% | 12/2/2027 | 1,565,399 | 0.04% |
| Kommuninvest I Sverige AB | SEK1,000,000 | 0.88% | 16/5/2029 | 83,401 | 0.00% |
| Kommuninvest I Sverige AB | SEK8,000,000 | 3.25% | 12/11/2029 | 737,882 | 0.02% |
| Lansforsakringar Hypotek AB | SEK1,000,000 | 1.50% | 16/9/2026 | 88,951 | 0.00% |
| Lansforsakringar Hypotek AB | SEK4,600,000 | 1.00% | 15/9/2027 | 398,566 | 0.01% |
| Lansforsakringar Hypotek AB | SEK10,000,000 | 3.00% | 19/9/2029 | 907,320 | 0.02% |
| Loomis AB | €400,000 | 3.63% | 10/9/2029 | 416,983 | 0.01% |
| Nordea Hypotek AB | SEK16,000,000 | 1.00% | 16/6/2027 | 1,392,853 | 0.03% |
| Nordea Hypotek AB | SEK10,000,000 | 3.50% | 20/9/2028 | 926,941 | 0.02% |
| Sagax AB | €400,000 | 4.38% | 29/5/2030 | 430,595 | 0.01% |
| Sagax Euro Mtn NL BV | €100,000 | 1.00% | 17/5/2029 | 93,307 | 0.00% |
| Sandvik AB | €300,000 | 3.75% | 27/9/2029 | 320,459 | 0.01% |
| Securitas AB | €200,000 | 0.25% | 22/2/2028 | 190,039 | 0.00% |
| SiriusPoint Ltd. | \$50,000 | 7.00% | 5/4/2029 | 51,393 | 0.00% |
| Skandinaviska Enskilda Banken AB | \$200,000 | 1.20% | 9/9/2026 | 189,068 | 0.00% |
| Skandinaviska Enskilda Banken AB | €300,000 | 1.75% | 11/11/2026 | 305,237 | 0.01% |
| Skandinaviska Enskilda Banken AB | €600,000 | 0.75% | 9/8/2027 | 588,156 | 0.01% |
| Skandinaviska Enskilda Banken AB | €200,000 | 3.75% | 7/2/2028 | 211,761 | 0.01% |
| Skandinaviska Enskilda Banken AB | €403,000 | 3.25% | 4/5/2028 | 426,091 | 0.01% |
| Skandinaviska Enskilda Banken AB | SEK10,000,000 | 1.00% | 19/12/2029 | 822,819 | 0.02% |
| Stadshypotek AB | SEK10,000,000 | 0.50% | 1/6/2026 | 880,095 | 0.02% |
| Stadshypotek AB | SEK10,000,000 | 2.50% | 1/12/2027 | 900,501 | 0.02% |
| Stadshypotek AB | SEK1,000,000 | 2.00% | 1/9/2028 | 88,067 | 0.00% |
| Stadshypotek AB | €1,000,000 | 0.01% | 24/11/2028 | 938,484 | 0.02% |
| Stadshypotek AB | SEK32,000,000 | 2.50% | 1/2/2030 | 2,832,008 | 0.07% |
| Svensk Exportkredit AB | \$200,000 | 3.75% | 13/9/2027 | 196,597 | 0.00% |
| Svensk Exportkredit AB | \$500,000 | 4.13% | 14/6/2028 | 494,994 | 0.01% |
| Svenska Handelsbanken AB | €300,000 | 3.75% | 5/5/2026 | 314,864 | 0.01% |
| Svenska Handelsbanken AB | €100,000 | 0.05% | 3/9/2026 | 98,960 | 0.00% |
| Svenska Handelsbanken AB | \$400,000 | 3.95% | 10/6/2027 | 394,385 | 0.01% |
| Svenska Handelsbanken AB | AUD500,000 | 5.00% | 2/3/2028 | 312,017 | 0.01% |
| Svenska Handelsbanken AB | \$500,000 | 5.50% | 15/6/2028 | 505,952 | 0.01% |
| Svenska Handelsbanken AB | €100,000 | 0.05% | 6/9/2028 | 93,878 | 0.00% |
| Svenska Handelsbanken AB | €100,000 | 1.38% | 23/2/2029 | 97,067 | 0.00% |
| Svenska Handelsbanken AB | €604,000 | 2.63% | 5/9/2029 | 622,616 | 0.01% |
| Svenska Handelsbanken AB | £100,000 | 4.63% | 23/8/2032 | 122,392 | 0.00% |
| Sveriges Sakerstallda Obligationer AB | SEK30,000,000 | 3.50% | 14/6/2028 | 2,779,949 | 0.07% |
| Sveriges Sakerstallda Obligationer AB | €100,000 | 0.38% | 5/6/2029 | 94,032 | 0.00% |
| Swedbank AB | \$300,000 | 5.47% | 15/6/2026 | 303,497 | 0.01% |
| Swedbank AB | €125,000 | 0.30% | 20/5/2027 | 124,887 | 0.00% |
| Swedbank AB | €500,000 | 2.10% | 25/5/2027 | 511,191 | 0.01% |
| Swedbank AB | \$200,000 | 5.34% | 20/9/2027 | 201,700 | 0.01% |
| Swedbank AB | \$250,000 | 5.00% | 20/11/2029 | 249,220 | 0.01% |
| Swedbank AB | €500,000 | 3.38% | 29/5/2030 | 528,775 | 0.01% |
| Swedbank AB | €200,000 | 3.63% | 23/8/2032 | 208,769 | 0.01% |
| Swedbank AB | £100,000 | 7.27% | 15/11/2032 | 130,889 | 0.00% |
| Swedbank Hypotek AB | SEK9,600,000 | 3.00% | 28/3/2029 | 873,368 | 0.02% |
| Sweden Government Bond | SEK5,000,000 | 1.00% | 12/11/2026 | 443,828 | 0.01% |
| Sweden Government Bond | SEK15,000,000 | 0.75% | 12/5/2028 | 1,298,915 | 0.03% |
| Sweden Government Bond | SEK2,500,000 | 0.75% | 12/11/2029 | 211,484 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sweden Government Bond | SEK3,000,000 | 0.13% | 12/5/2031 | 237,730 | 0.01% |
| Sweden Government Bond | SEK3,600,000 | 0.50% | 24/11/2045 | 214,367 | 0.01% |
| Sweden Government Bond | SEK3,910,000 | 1.38% | 23/6/2071 | 212,926 | 0.01% |
| Sweden Government International Bond | \$200,000 | 4.38% | 30/1/2026 | 199,587 | 0.01% |
| Tele2 AB | €160,000 | 3.75% | 22/11/2029 | 168,520 | 0.00% |
| Telia Co. AB | €100,000 | 2.75% | 30/6/2083 | 100,043 | 0.00% |
| Vattenfall AB | €143,000 | 3.75% | 18/10/2026 | 150,721 | 0.00% |
| Vattenfall AB | £50,000 | 6.88% | 15/4/2039 | 69,400 | 0.00% |
| | | | | 30,888,051 | 0.72% |
| Switzerland 1.05% (30 June 2024: 1.14%) | | | | | |
| ABB Finance BV | €106,000 | 3.25% | 16/1/2027 | 111,354 | 0.00% |
| ABB Finance BV | €300,000 | 0.00% | 19/1/2030 | 269,434 | 0.01% |
| Alcon Finance Corp. | \$200,000 | 2.60% | 27/5/2030 | 176,633 | 0.00% |
| Alcon Finance Corp. | \$200,000 | 5.38% | 6/12/2032 | 200,139 | 0.00% |
| Argentum Netherlands BV for Givaudan SA | €100,000 | 2.00% | 17/9/2030 | 98,055 | 0.00% |
| Argentum Netherlands BV for Zurich Insurance Co., Ltd. | €300,000 | 3.50% | 1/10/2046 | 312,947 | 0.01% |
| Canton of Geneva Switzerland | CHF100,000 | 0.25% | 29/11/2027 | 110,150 | 0.00% |
| Canton of Geneva Switzerland | CHF100,000 | 0.60% | 4/7/2046 | 106,745 | 0.00% |
| Canton of Zurich | CHF360,000 | 0.00% | 10/11/2033 | 377,657 | 0.01% |
| Canton of Zurich | CHF400,000 | 2.00% | 29/7/2038 | 517,115 | 0.01% |
| Cloverie plc for Zurich Insurance Co., Ltd. | \$100,000 | 5.63% | 24/6/2046 | 100,131 | 0.00% |
| Credit Suisse USA LLC | \$50,000 | 7.13% | 15/7/2032 | 55,332 | 0.00% |
| Firmenich Productions Participations SAS | €100,000 | 1.75% | 30/4/2030 | 97,296 | 0.00% |
| Glencore Finance Canada Ltd. | \$50,000 | 6.90% | 15/11/2037 | 54,038 | 0.00% |
| Glencore Funding LLC | \$25,000 | 4.88% | 12/3/2029 | 24,794 | 0.00% |
| Helvetia Europe SA | €100,000 | 2.75% | 30/9/2041 | 95,711 | 0.00% |
| Holcim Finance Luxembourg SA | €200,000 | 0.50% | 29/11/2026 | 198,933 | 0.00% |
| Holcim Finance Luxembourg SA | €100,000 | 0.50% | 23/4/2031 | 87,362 | 0.00% |
| Holcim Finance Luxembourg SA | €100,000 | 0.63% | 19/1/2033 | 83,089 | 0.00% |
| Holcim Sterling Finance Netherlands BV | €300,000 | 3.00% | 12/5/2032 | 322,580 | 0.01% |
| Holcim Sterling Finance Netherlands BV | £100,000 | 2.25% | 4/4/2034 | 96,322 | 0.00% |
| Nestle Finance International Ltd. | €200,000 | 0.88% | 29/3/2027 | 200,290 | 0.00% |
| Nestle SA | CHF425,000 | 2.25% | 8/11/2029 | 505,300 | 0.01% |
| Nestle SA | CHF500,000 | 2.50% | 14/7/2034 | 635,142 | 0.02% |
| Novartis Capital Corp. | \$15,000 | 2.00% | 14/2/2027 | 14,267 | 0.00% |
| Novartis Capital Corp. | \$201,000 | 3.10% | 17/5/2027 | 194,881 | 0.00% |
| Novartis Capital Corp. | \$75,000 | 3.80% | 18/9/2029 | 72,232 | 0.00% |
| Novartis Capital Corp. | \$25,000 | 4.00% | 18/9/2031 | 23,817 | 0.00% |
| Novartis Capital Corp. | \$75,000 | 4.20% | 18/9/2034 | 69,775 | 0.00% |
| Novartis Capital Corp. | \$200,000 | 4.40% | 6/5/2044 | 175,115 | 0.00% |
| Novartis Capital Corp. | \$150,000 | 4.00% | 20/11/2045 | 122,873 | 0.00% |
| Novartis Capital Corp. | \$115,000 | 2.75% | 14/8/2050 | 72,815 | 0.00% |
| Novartis Capital Corp. | \$50,000 | 4.70% | 18/9/2054 | 44,159 | 0.00% |
| Novartis Finance SA | €200,000 | 1.13% | 30/9/2027 | 200,000 | 0.00% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF1,000,000 | 0.38% | 26/1/2026 | 1,103,330 | 0.03% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF250,000 | 1.50% | 21/1/2028 | 284,644 | 0.01% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF200,000 | 0.38% | 10/7/2028 | 219,843 | 0.01% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF100,000 | 0.50% | 22/1/2029 | 110,272 | 0.00% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF230,000 | 0.00% | 26/10/2029 | 247,351 | 0.01% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF100,000 | 0.38% | 21/1/2030 | 109,354 | 0.00% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF135,000 | 0.00% | 26/2/2030 | 144,735 | 0.00% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF1,000,000 | 0.13% | 10/12/2030 | 1,071,045 | 0.03% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF1,000,000 | 2.13% | 18/10/2032 | 1,220,298 | 0.03% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF675,000 | 1.50% | 6/9/2033 | 792,298 | 0.02% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF100,000 | 0.75% | 28/11/2034 | 110,318 | 0.00% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF100,000 | 1.00% | 25/1/2036 | 112,785 | 0.00% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF200,000 | 0.25% | 14/10/2036 | 206,879 | 0.01% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF595,000 | 2.00% | 4/10/2040 | 765,244 | 0.02% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF100,000 | 0.25% | 6/10/2042 | 98,997 | 0.00% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF600,000 | 1.75% | 24/3/2043 | 757,434 | 0.02% |
| Pfandbriefbank schweizerischer Hypothekarinstitute AG | CHF250,000 | 1.88% | 24/6/2050 | 339,819 | 0.01% |
| Pfandbriefzentrale der schweizerischen Kantonalbanken AG | CHF1,110,000 | 0.00% | 21/6/2028 | 1,204,638 | 0.03% |
| Pfandbriefzentrale der schweizerischen Kantonalbanken AG | CHF150,000 | 0.30% | 9/4/2029 | 163,964 | 0.00% |
| Pfandbriefzentrale der schweizerischen Kantonalbanken AG | CHF1,800,000 | 0.00% | 19/7/2030 | 1,921,047 | 0.05% |
| Pfandbriefzentrale der schweizerischen Kantonalbanken AG | CHF100,000 | 0.55% | 29/1/2031 | 109,734 | 0.00% |
| Pfandbriefzentrale der schweizerischen Kantonalbanken AG | CHF1,500,000 | 1.85% | 5/5/2031 | 1,776,325 | 0.04% |
| Pfandbriefzentrale der schweizerischen Kantonalbanken AG | CHF650,000 | 2.13% | 21/9/2038 | 837,378 | 0.02% |
| Pfandbriefzentrale der schweizerischen Kantonalbanken AG | CHF100,000 | 0.70% | 4/3/2039 | 108,047 | 0.00% |
| Richemont International Holding SA | €200,000 | 0.75% | 26/5/2028 | 193,448 | 0.00% |
| Richemont International Holding SA | €100,000 | 1.50% | 26/3/2030 | 96,539 | 0.00% |
| Roche Holdings, Inc. | \$500,000 | 2.08% | 13/12/2031 | 415,144 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sika Capital BV | €200,000 | 3.75% | 3/11/2026 | 210,561 | 0.01% |
| Swiss Confederation Government Bond | CHF1,900,000 | 1.25% | 28/5/2026 | 2,132,812 | 0.05% |
| Swiss Confederation Government Bond | CHF200,000 | 3.25% | 27/6/2027 | 238,179 | 0.01% |
| Swiss Confederation Government Bond | CHF1,979,000 | 0.50% | 27/5/2030 | 2,225,835 | 0.05% |
| Swiss Confederation Government Bond | CHF2,831,000 | 0.00% | 26/6/2034 | 3,034,277 | 0.07% |
| Swiss Confederation Government Bond | CHF136,000 | 0.25% | 23/6/2035 | 149,166 | 0.00% |
| Swiss Confederation Government Bond | CHF550,000 | 1.50% | 26/10/2038 | 697,232 | 0.02% |
| Swiss Confederation Government Bond | CHF382,000 | 1.25% | 28/6/2043 | 482,391 | 0.01% |
| Swiss Confederation Government Bond | CHF450,000 | 0.50% | 28/6/2045 | 504,517 | 0.01% |
| Swiss Confederation Government Bond | CHF165,000 | 4.00% | 6/1/2049 | 329,999 | 0.01% |
| Swiss Confederation Government Bond | CHF90,000 | 0.50% | 24/5/2055 | 102,684 | 0.00% |
| Swiss Confederation Government Bond | CHF100,000 | 2.00% | 25/6/2064 | 180,457 | 0.00% |
| Swiss Re Finance Luxembourg SA | \$300,000 | 5.00% | 2/4/2049 | 297,628 | 0.01% |
| Swisscom Finance BV | €280,000 | 3.50% | 29/5/2026 | 293,584 | 0.01% |
| UBS AG | €100,000 | 0.25% | 5/1/2026 | 100,990 | 0.00% |
| UBS AG | £400,000 | 7.75% | 10/3/2026 | 516,074 | 0.01% |
| UBS AG | €300,000 | 0.01% | 31/3/2026 | 300,255 | 0.01% |
| UBS AG | \$300,000 | 1.25% | 7/8/2026 | 283,983 | 0.01% |
| UBS AG | €400,000 | 5.50% | 20/8/2026 | 431,324 | 0.01% |
| UBS AG | \$200,000 | 7.50% | 15/2/2028 | 214,151 | 0.01% |
| UBS AG | AUD500,000 | 5.81% | 24/11/2028 | 321,747 | 0.01% |
| UBS Group AG | \$200,000 | 4.13% | 15/4/2026 | 198,051 | 0.00% |
| UBS Group AG | \$238,000 | 4.55% | 17/4/2026 | 237,236 | 0.01% |
| UBS Group AG | \$200,000 | 5.71% | 12/1/2027 | 201,336 | 0.01% |
| UBS Group AG | \$250,000 | 1.31% | 2/2/2027 | 240,280 | 0.01% |
| UBS Group AG | €500,000 | 1.00% | 24/6/2027 | 503,527 | 0.01% |
| UBS Group AG | \$150,000 | 4.28% | 9/1/2028 | 146,517 | 0.00% |
| UBS Group AG | \$300,000 | 6.44% | 11/8/2028 | 309,961 | 0.01% |
| UBS Group AG | €200,000 | 0.25% | 5/11/2028 | 191,737 | 0.00% |
| UBS Group AG | \$100,000 | 3.87% | 12/1/2029 | 96,268 | 0.00% |
| UBS Group AG | €1,200,000 | 7.75% | 1/3/2029 | 1,415,209 | 0.03% |
| UBS Group AG | \$200,000 | 5.43% | 8/2/2030 | 201,245 | 0.01% |
| UBS Group AG | \$275,000 | 3.13% | 13/8/2030 | 251,040 | 0.01% |
| UBS Group AG | \$200,000 | 5.62% | 13/9/2030 | 203,187 | 0.01% |
| UBS Group AG | €500,000 | 4.38% | 11/1/2031 | 544,784 | 0.01% |
| UBS Group AG | \$250,000 | 4.19% | 1/4/2031 | 236,434 | 0.01% |
| UBS Group AG | €100,000 | 2.88% | 2/4/2032 | 100,784 | 0.00% |
| UBS Group AG | \$400,000 | 2.75% | 11/2/2033 | 333,912 | 0.01% |
| UBS Group AG | €500,000 | 4.13% | 9/6/2033 | 540,907 | 0.01% |
| UBS Group AG | \$250,000 | 6.54% | 12/8/2033 | 264,179 | 0.01% |
| UBS Group AG | £200,000 | 7.38% | 7/9/2033 | 280,323 | 0.01% |
| UBS Group AG | \$250,000 | 9.02% | 15/11/2033 | 301,684 | 0.01% |
| UBS Group AG | \$200,000 | 6.30% | 22/9/2034 | 208,787 | 0.01% |
| UBS Group AG | \$200,000 | 5.70% | 8/2/2035 | 201,438 | 0.01% |
| UBS Group AG | \$200,000 | 3.18% | 11/2/2043 | 144,304 | 0.00% |
| UBS Group AG | \$225,000 | 4.88% | 15/5/2045 | 201,390 | 0.01% |
| UBS Group AG | \$450,000 | 5.38% | 6/9/2045 | 427,609 | 0.01% |
| UBS Switzerland AG | €1,552,000 | 3.30% | 5/3/2029 | 1,648,747 | 0.04% |
| Zuercher Kantonalbank | CHF1,300,000 | 2.75% | 19/4/2028 | 1,499,259 | 0.04% |
| Zurich Finance Ireland Designated Activity Co. | €100,000 | 1.63% | 17/6/2039 | 82,636 | 0.00% |
| Zurich Finance Ireland Designated Activity Co. | \$200,000 | 3.00% | 19/4/2051 | 170,840 | 0.00% |
| Zurich Finance Ireland Designated Activity Co. | £100,000 | 5.13% | 23/11/2052 | 119,481 | 0.00% |
| | | | | 44,898,331 | 1.05% |
| Taiwan 0.02% (30 June 2024: 0.02%) | | | | | |
| Cathaylife Singapore Pte Ltd. | \$200,000 | 5.95% | 5/7/2034 | 205,658 | 0.01% |
| TSMC Arizona Corp. | \$200,000 | 3.13% | 25/10/2041 | 153,058 | 0.00% |
| TSMC Global Ltd. | \$200,000 | 1.75% | 23/4/2028 | 180,849 | 0.01% |
| TSMC Global Ltd. | \$200,000 | 2.25% | 23/4/2031 | 170,473 | 0.00% |
| | | | | 710,038 | 0.02% |
| Tanzania 0.00% (30 June 2024: 0.00%) | | | | | |
| AngloGold Ashanti Holdings plc | \$200,000 | 3.38% | 1/11/2028 | 183,826 | 0.00% |
| | | | | 183,826 | 0.00% |
| Thailand 0.46% (30 June 2024: 0.39%) | | | | | |
| Bangkok Bank PCL | \$200,000 | 5.30% | 21/9/2028 | 200,821 | 0.01% |
| Bangkok Bank PCL | \$200,000 | 5.65% | 5/7/2034 | 202,260 | 0.01% |
| Bangkok Bank PCL | \$200,000 | 3.47% | 23/9/2036 | 170,835 | 0.00% |
| Export Import Bank of Thailand | \$200,000 | 5.35% | 16/5/2029 | 201,840 | 0.01% |
| GC Treasury Center Co., Ltd. | \$200,000 | 2.98% | 18/3/2031 | 169,977 | 0.00% |
| PTT Treasury Center Co., Ltd. | \$200,000 | 4.50% | 25/10/2042 | 170,235 | 0.00% |
| PTTEP Treasury Center Co., Ltd. | \$450,000 | 2.59% | 10/6/2027 | 425,747 | 0.01% |
| Thailand Government Bond | THB35,000,000 | 2.35% | 17/6/2026 | 1,031,576 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Thailand Government Bond | THB40,500,000 | 2.25% | 17/3/2027 | 1,194,326 | 0.03% |
| Thailand Government Bond | THB10,000,000 | 1.00% | 17/6/2027 | 286,239 | 0.01% |
| Thailand Government Bond | THB10,000,000 | 3.58% | 17/12/2027 | 305,969 | 0.01% |
| Thailand Government Bond | THB54,000,000 | 2.65% | 17/6/2028 | 1,615,493 | 0.04% |
| Thailand Government Bond | THB13,800,000 | 2.88% | 17/12/2028 | 417,327 | 0.01% |
| Thailand Government Bond | THB20,000,000 | 2.40% | 17/3/2029 | 594,350 | 0.01% |
| Thailand Government Bond | THB10,000,000 | 4.88% | 22/6/2029 | 328,198 | 0.01% |
| Thailand Government Bond | THB10,000,000 | 2.50% | 17/11/2029 | 299,042 | 0.01% |
| Thailand Government Bond | THB30,500,000 | 1.60% | 17/12/2029 | 874,199 | 0.02% |
| Thailand Government Bond | THB49,300,000 | 2.00% | 17/12/2031 | 1,431,226 | 0.03% |
| Thailand Government Bond | THB34,000,000 | 3.35% | 17/6/2033 | 1,081,420 | 0.03% |
| Thailand Government Bond | THB16,000,000 | 2.80% | 17/6/2034 | 491,018 | 0.01% |
| Thailand Government Bond | THB9,900,000 | 1.60% | 17/6/2035 | 270,992 | 0.01% |
| Thailand Government Bond | THB10,300,000 | 1.59% | 17/12/2035 | 281,901 | 0.01% |
| Thailand Government Bond | THB10,000,000 | 3.40% | 17/6/2036 | 325,422 | 0.01% |
| Thailand Government Bond | THB39,400,000 | 3.39% | 17/6/2037 | 1,277,700 | 0.03% |
| Thailand Government Bond | THB30,020,000 | 3.30% | 17/6/2038 | 964,415 | 0.02% |
| Thailand Government Bond | THB20,000,000 | 2.00% | 17/6/2042 | 536,263 | 0.01% |
| Thailand Government Bond | THB31,200,000 | 3.45% | 17/6/2043 | 1,018,235 | 0.02% |
| Thailand Government Bond | THB11,000,000 | 2.98% | 17/6/2045 | 339,438 | 0.01% |
| Thailand Government Bond | THB3,100,000 | 2.88% | 17/6/2046 | 93,436 | 0.00% |
| Thailand Government Bond | THB17,200,000 | 3.14% | 17/6/2047 | 537,113 | 0.01% |
| Thailand Government Bond | THB24,000,000 | 1.88% | 17/6/2049 | 582,244 | 0.01% |
| Thailand Government Bond | THB11,770,000 | 4.00% | 17/6/2055 | 432,149 | 0.01% |
| Thailand Government Bond | THB3,000,000 | 4.85% | 17/6/2061 | 123,431 | 0.00% |
| Thailand Government Bond | THB6,270,000 | 4.00% | 17/6/2066 | 226,756 | 0.01% |
| Thailand Government Bond | THB12,900,000 | 3.60% | 17/6/2067 | 420,306 | 0.01% |
| Thailand Government Bond | THB5,895,000 | 2.50% | 17/6/2071 | 148,202 | 0.00% |
| Thailand Government Bond | THB16,250,000 | 4.00% | 17/6/2072 | 598,360 | 0.01% |
| Thaioil Treasury Center Co., Ltd. | \$200,000 | 3.50% | 17/10/2049 | 121,699 | 0.00% |
| | | | | 19,790,160 | 0.46% |
| United Arab Emirates 0.27% (30 June 2024: 0.26%) | | | | | |
| Abu Dhabi Commercial Bank PJSC | \$200,000 | 3.50% | 31/3/2027 | 193,202 | 0.00% |
| Abu Dhabi Crude Oil Pipeline LLC | \$200,000 | 4.60% | 2/11/2047 | 175,642 | 0.00% |
| Abu Dhabi Developmental Holding Co. PJSC | \$200,000 | 5.38% | 8/5/2029 | 201,696 | 0.01% |
| Abu Dhabi Developmental Holding Co. PJSC | \$200,000 | 4.38% | 2/10/2031 | 191,339 | 0.00% |
| Abu Dhabi Government International Bond | \$200,000 | 3.13% | 3/5/2026 | 195,541 | 0.01% |
| Abu Dhabi Government International Bond | \$500,000 | 3.13% | 11/10/2027 | 478,863 | 0.01% |
| Abu Dhabi Government International Bond | \$200,000 | 1.63% | 2/6/2028 | 179,722 | 0.00% |
| Abu Dhabi Government International Bond | \$200,000 | 1.70% | 2/3/2031 | 165,440 | 0.00% |
| Abu Dhabi Government International Bond | \$200,000 | 5.00% | 30/4/2034 | 199,553 | 0.01% |
| Abu Dhabi Government International Bond | \$200,000 | 4.13% | 11/10/2047 | 161,312 | 0.00% |
| Abu Dhabi Government International Bond | \$200,000 | 3.13% | 30/9/2049 | 132,819 | 0.00% |
| Abu Dhabi Government International Bond | \$400,000 | 3.88% | 16/4/2050 | 305,885 | 0.01% |
| Abu Dhabi Government International Bond | \$200,000 | 5.50% | 30/4/2054 | 196,076 | 0.01% |
| Abu Dhabi Government International Bond | \$200,000 | 2.70% | 2/9/2070 | 109,082 | 0.00% |
| Abu Dhabi National Energy Co. PJSC | \$200,000 | 4.88% | 23/4/2030 | 198,232 | 0.01% |
| Abu Dhabi National Energy Co. PJSC | \$200,000 | 4.38% | 9/10/2031 | 189,901 | 0.00% |
| Abu Dhabi National Energy Co. PJSC | \$200,000 | 4.75% | 9/3/2037 | 187,047 | 0.00% |
| Abu Dhabi National Energy Co. PJSC | \$200,000 | 3.40% | 29/4/2051 | 138,441 | 0.00% |
| Adnoc Murban Rsc Ltd. | \$200,000 | 4.50% | 11/9/2034 | 187,780 | 0.00% |
| Adnoc Murban Rsc Ltd. | \$200,000 | 5.13% | 11/9/2054 | 180,410 | 0.00% |
| BOS Funding Ltd. | \$200,000 | 7.00% | 14/3/2028 | 206,132 | 0.01% |
| DAE Funding LLC | \$200,000 | 3.38% | 20/3/2028 | 186,880 | 0.00% |
| DAE Sukuk Difc Ltd. | \$225,000 | 3.75% | 15/2/2026 | 220,577 | 0.01% |
| DIB Sukuk Ltd. | \$200,000 | 2.95% | 16/1/2026 | 195,256 | 0.00% |
| DIB Sukuk Ltd. | \$200,000 | 1.96% | 22/6/2026 | 190,537 | 0.00% |
| DIB Sukuk Ltd. | \$400,000 | 2.74% | 16/2/2027 | 379,727 | 0.01% |
| DP World Crescent Ltd. | \$200,000 | 3.88% | 18/7/2029 | 188,604 | 0.00% |
| DP World Crescent Ltd. | \$200,000 | 5.50% | 13/9/2033 | 199,820 | 0.01% |
| DP World Ltd. | \$100,000 | 6.85% | 2/7/2037 | 108,583 | 0.00% |
| DP World Ltd. | \$200,000 | 5.63% | 25/9/2048 | 188,982 | 0.00% |
| Emaar Sukuk Ltd. | \$200,000 | 3.88% | 17/9/2029 | 189,911 | 0.00% |
| Emirates NBD Bank PJSC | \$200,000 | 4.25% | Perpetual | 191,236 | 0.00% |
| Emirates NBD Bank PJSC | \$200,000 | 5.63% | 21/10/2027 | 203,447 | 0.01% |
| Emirates NBD Bank PJSC | AUD500,000 | 6.10% | 21/2/2033 | 320,661 | 0.01% |
| Emirates Telecommunications Group Co. PJSC | €100,000 | 2.75% | 18/6/2026 | 103,279 | 0.00% |
| Emirates Telecommunications Group Co. PJSC | €100,000 | 0.38% | 17/5/2028 | 94,811 | 0.00% |
| Emirates Telecommunications Group Co. PJSC | €100,000 | 0.88% | 17/5/2033 | 86,395 | 0.00% |
| Fab Sukuk Co., Ltd. | \$200,000 | 4.78% | 23/1/2029 | 198,696 | 0.01% |
| First Abu Dhabi Bank PJSC | \$200,000 | 4.50% | Perpetual | 196,136 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| First Abu Dhabi Bank PJSC | \$200,000 | 4.77% | 6/6/2028 | 198,693 | 0.01% |
| First Abu Dhabi Bank PJSC | \$200,000 | 5.80% | 16/1/2035 | 201,078 | 0.01% |
| Galaxy Pipeline Assets Bidco Ltd. | \$154,858 | 2.16% | 31/3/2034 | 132,677 | 0.00% |
| Galaxy Pipeline Assets Bidco Ltd. | \$400,000 | 2.63% | 31/3/2036 | 324,876 | 0.01% |
| MAF Sukuk Ltd. | \$200,000 | 3.93% | 28/2/2030 | 188,630 | 0.00% |
| Masdar Abu Dhabi Future Energy Co. | \$200,000 | 4.88% | 25/7/2033 | 194,030 | 0.00% |
| Mashreqbank PSC | \$200,000 | 7.88% | 24/2/2033 | 212,020 | 0.01% |
| MDGH GMTN RSC Ltd. | \$300,000 | 2.50% | 21/5/2026 | 289,860 | 0.01% |
| MDGH GMTN RSC Ltd. | \$200,000 | 3.00% | 28/3/2027 | 191,981 | 0.00% |
| MDGH GMTN RSC Ltd. | \$400,000 | 2.88% | 21/5/2030 | 359,873 | 0.01% |
| MDGH GMTN RSC Ltd. | \$200,000 | 5.50% | 28/4/2033 | 203,629 | 0.01% |
| MDGH GMTN RSC Ltd. | \$200,000 | 5.88% | 1/5/2034 | 208,066 | 0.01% |
| MDGH GMTN RSC Ltd. | \$200,000 | 3.95% | 21/5/2050 | 151,825 | 0.00% |
| SIB Sukuk Co. III Ltd. | \$200,000 | 5.25% | 3/7/2029 | 202,282 | 0.01% |
| United Arab Emirates International Bond | \$200,000 | 2.00% | 19/10/2031 | 166,412 | 0.00% |
| United Arab Emirates International Bond | \$200,000 | 4.92% | 25/9/2033 | 198,892 | 0.01% |
| United Arab Emirates International Bond | \$200,000 | 4.86% | 2/7/2034 | 198,296 | 0.01% |
| United Arab Emirates International Bond | \$400,000 | 2.88% | 19/10/2041 | 288,995 | 0.01% |
| United Arab Emirates International Bond | \$200,000 | 3.25% | 19/10/2061 | 130,883 | 0.00% |
| | | | | 11,660,651 | 0.27% |
| United Kingdom 3.85% (30 June 2024: 4.00%) | | | | | |
| abrdn plc | \$200,000 | 4.25% | 30/6/2028 | 189,678 | 0.00% |
| Anglian Water Services Financing plc | £300,000 | 4.50% | 5/10/2027 | 365,175 | 0.01% |
| Annington Funding plc | £200,000 | 3.69% | 12/7/2034 | 227,766 | 0.01% |
| Arqiva Financing plc | £53,338 | 4.88% | 31/12/2032 | 65,050 | 0.00% |
| Ashtead Capital, Inc. | \$200,000 | 1.50% | 12/8/2026 | 188,947 | 0.00% |
| Ashtead Capital, Inc. | \$200,000 | 5.55% | 30/5/2033 | 196,799 | 0.00% |
| Ashtead Capital, Inc. | \$200,000 | 5.95% | 15/10/2033 | 202,136 | 0.01% |
| Aspire Defence Finance plc | £153,358 | 4.67% | 31/3/2040 | 180,489 | 0.00% |
| Assura Financing plc | £200,000 | 3.00% | 19/7/2028 | 233,013 | 0.01% |
| Aster Treasury plc | £200,000 | 5.41% | 20/12/2032 | 252,992 | 0.01% |
| Astrazeneca Finance LLC | \$100,000 | 1.20% | 28/5/2026 | 95,609 | 0.00% |
| Astrazeneca Finance LLC | \$100,000 | 4.80% | 26/2/2027 | 100,586 | 0.00% |
| Astrazeneca Finance LLC | \$100,000 | 4.88% | 3/3/2028 | 100,585 | 0.00% |
| Astrazeneca Finance LLC | \$100,000 | 1.75% | 28/5/2028 | 90,679 | 0.00% |
| Astrazeneca Finance LLC | \$100,000 | 4.85% | 26/2/2029 | 100,237 | 0.00% |
| Astrazeneca Finance LLC | \$100,000 | 4.90% | 3/3/2030 | 100,337 | 0.00% |
| Astrazeneca Finance LLC | \$100,000 | 4.90% | 26/2/2031 | 99,902 | 0.00% |
| Astrazeneca Finance LLC | \$375,000 | 2.25% | 28/5/2031 | 319,270 | 0.01% |
| Astrazeneca Finance LLC | \$100,000 | 4.88% | 3/3/2033 | 98,806 | 0.00% |
| AstraZeneca plc | \$325,000 | 0.70% | 8/4/2026 | 310,088 | 0.01% |
| AstraZeneca plc | \$55,000 | 3.13% | 12/6/2027 | 53,268 | 0.00% |
| AstraZeneca plc | \$25,000 | 4.00% | 17/1/2029 | 24,325 | 0.00% |
| AstraZeneca plc | €300,000 | 0.38% | 3/6/2029 | 279,862 | 0.01% |
| AstraZeneca plc | \$225,000 | 6.45% | 15/9/2037 | 246,834 | 0.01% |
| AstraZeneca plc | \$150,000 | 4.00% | 18/9/2042 | 124,224 | 0.00% |
| AstraZeneca plc | \$60,000 | 4.38% | 17/8/2048 | 50,774 | 0.00% |
| AstraZeneca plc | \$100,000 | 2.13% | 6/8/2050 | 54,423 | 0.00% |
| AstraZeneca plc | \$50,000 | 3.00% | 28/5/2051 | 32,759 | 0.00% |
| Aviva plc | CAD20,000 | 4.00% | 2/10/2030 | 13,546 | 0.00% |
| Babcock International Group plc | €100,000 | 1.38% | 13/9/2027 | 98,881 | 0.00% |
| BAE Systems plc | \$200,000 | 5.13% | 26/3/2029 | 200,323 | 0.01% |
| BAE Systems plc | \$400,000 | 5.25% | 26/3/2031 | 400,694 | 0.01% |
| BAE Systems plc | \$200,000 | 5.50% | 26/3/2054 | 195,109 | 0.00% |
| Barclays plc | \$100,000 | 4.38% | 12/1/2026 | 99,529 | 0.00% |
| Barclays plc | \$325,000 | 5.20% | 12/5/2026 | 325,113 | 0.01% |
| Barclays plc | €450,000 | 2.89% | 31/1/2027 | 466,068 | 0.01% |
| Barclays plc | \$200,000 | 5.83% | 9/5/2027 | 202,122 | 0.01% |
| Barclays plc | \$32,000 | 4.84% | 10/9/2028 | 31,792 | 0.00% |
| Barclays plc | \$700,000 | 4.97% | 16/5/2029 | 693,635 | 0.02% |
| Barclays plc | £171,000 | 7.09% | 6/11/2029 | 226,326 | 0.01% |
| Barclays plc | €200,000 | 4.92% | 8/8/2030 | 221,277 | 0.01% |
| Barclays plc | \$57,000 | 4.94% | 10/9/2030 | 55,858 | 0.00% |
| Barclays plc | £250,000 | 6.37% | 31/1/2031 | 325,226 | 0.01% |
| Barclays plc | €200,000 | 1.13% | 22/3/2031 | 201,751 | 0.01% |
| Barclays plc | \$200,000 | 2.67% | 10/3/2032 | 169,731 | 0.00% |
| Barclays plc | €100,000 | 1.11% | 12/5/2032 | 89,763 | 0.00% |
| Barclays plc | £100,000 | 8.41% | 14/11/2032 | 134,054 | 0.00% |
| Barclays plc | \$200,000 | 2.89% | 24/11/2032 | 169,129 | 0.00% |
| Barclays plc | \$200,000 | 7.44% | 2/11/2033 | 220,213 | 0.01% |
| Barclays plc | \$200,000 | 6.22% | 9/5/2034 | 205,189 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Barclays plc | \$200,000 | 7.12% | 27/6/2034 | 212,537 | 0.01% |
| Barclays plc | £477,000 | 5.85% | 21/3/2035 | 600,074 | 0.01% |
| Barclays plc | €261,000 | 4.35% | 8/5/2035 | 281,336 | 0.01% |
| Barclays plc | \$92,000 | 5.34% | 10/9/2035 | 88,454 | 0.00% |
| Barclays plc | \$200,000 | 3.56% | 23/9/2035 | 176,740 | 0.00% |
| Barclays plc | €401,000 | 3.94% | 31/1/2036 | 416,335 | 0.01% |
| Barclays plc | \$125,000 | 3.81% | 10/3/2042 | 96,695 | 0.00% |
| Barclays plc | \$225,000 | 5.25% | 17/8/2045 | 210,170 | 0.01% |
| Barclays plc | \$200,000 | 6.04% | 12/3/2055 | 199,981 | 0.01% |
| BAT Capital Corp. | \$387,000 | 3.22% | 6/9/2026 | 377,134 | 0.01% |
| BAT Capital Corp. | \$175,000 | 4.70% | 2/4/2027 | 174,281 | 0.00% |
| BAT Capital Corp. | \$606,000 | 3.56% | 15/8/2027 | 586,366 | 0.01% |
| BAT Capital Corp. | \$75,000 | 5.83% | 20/2/2031 | 76,667 | 0.00% |
| BAT Capital Corp. | \$75,000 | 7.75% | 19/10/2032 | 85,047 | 0.00% |
| BAT Capital Corp. | \$75,000 | 6.42% | 2/8/2033 | 79,213 | 0.00% |
| BAT Capital Corp. | \$100,000 | 6.00% | 20/2/2034 | 102,722 | 0.00% |
| BAT Capital Corp. | \$250,000 | 4.39% | 15/8/2037 | 215,794 | 0.01% |
| BAT Capital Corp. | \$75,000 | 7.08% | 2/8/2043 | 80,873 | 0.00% |
| BAT Capital Corp. | \$184,000 | 4.54% | 15/8/2047 | 145,197 | 0.00% |
| BAT Capital Corp. | \$125,000 | 4.76% | 6/9/2049 | 101,204 | 0.00% |
| BAT Capital Corp. | \$200,000 | 7.08% | 2/8/2053 | 219,597 | 0.01% |
| BAT International Finance plc | \$50,000 | 1.67% | 25/3/2026 | 48,125 | 0.00% |
| BAT International Finance plc | \$100,000 | 4.45% | 16/3/2028 | 98,350 | 0.00% |
| BAT International Finance plc | £100,000 | 2.25% | 26/6/2028 | 113,821 | 0.00% |
| BAT International Finance plc | \$75,000 | 5.93% | 2/2/2029 | 77,231 | 0.00% |
| BAT International Finance plc | €386,000 | 4.13% | 12/4/2032 | 410,091 | 0.01% |
| BG Energy Capital plc | €100,000 | 2.25% | 21/11/2029 | 100,377 | 0.00% |
| Blend Funding plc | £100,000 | 3.46% | 21/9/2047 | 87,865 | 0.00% |
| British Airways 2019-1 Class AA Pass Through Trust | \$7,791 | 3.30% | 15/12/2032 | 7,166 | 0.00% |
| British Telecommunications plc | \$200,000 | 5.13% | 4/12/2028 | 200,412 | 0.01% |
| British Telecommunications plc | \$200,000 | 3.25% | 8/11/2029 | 183,836 | 0.00% |
| BUPA Finance plc | £100,000 | 5.00% | 8/12/2026 | 124,636 | 0.00% |
| Cadent Finance plc | £200,000 | 2.25% | 10/10/2035 | 180,281 | 0.00% |
| Cadent Finance plc | £225,000 | 3.13% | 21/3/2040 | 199,924 | 0.01% |
| CCEP Finance Ireland DAC | €300,000 | 0.50% | 6/9/2029 | 277,730 | 0.01% |
| CCEP Finance Ireland DAC | €100,000 | 0.88% | 6/5/2033 | 85,393 | 0.00% |
| Centrica plc | \$350,000 | 5.38% | 16/10/2043 | 313,076 | 0.01% |
| Centrica plc | £150,000 | 4.25% | 12/9/2044 | 147,849 | 0.00% |
| Church Commissioners for England | £100,000 | 3.63% | 14/7/2052 | 91,131 | 0.00% |
| CK Hutchison Group Telecom Finance SA | £200,000 | 2.00% | 17/10/2027 | 228,949 | 0.01% |
| CK Hutchison International 19 II Ltd. | \$100,000 | 2.75% | 6/9/2029 | 90,695 | 0.00% |
| CK Hutchison International 19 Ltd. | \$425,000 | 3.63% | 11/4/2029 | 403,110 | 0.01% |
| CK Hutchison International 20 Ltd. | \$200,000 | 2.50% | 8/5/2030 | 176,508 | 0.00% |
| CK Hutchison International 21 Ltd. | \$200,000 | 2.50% | 15/4/2031 | 171,142 | 0.00% |
| CK Hutchison International 23 Ltd. | \$200,000 | 4.75% | 21/4/2028 | 198,741 | 0.01% |
| CK Hutchison International 23 Ltd. | \$200,000 | 4.88% | 21/4/2033 | 194,247 | 0.00% |
| CK Hutchison International 24 Ltd. | \$200,000 | 5.38% | 26/4/2029 | 202,939 | 0.01% |
| Clarion Funding plc | £200,000 | 1.88% | 22/1/2035 | 180,114 | 0.00% |
| Clarion Funding plc | £100,000 | 1.88% | 7/9/2051 | 58,247 | 0.00% |
| Clarion Funding plc | £270,000 | 5.38% | 30/5/2057 | 313,152 | 0.01% |
| Clydesdale Bank plc | €1,100,000 | 2.50% | 22/6/2027 | 1,134,708 | 0.03% |
| Clydesdale Bank plc | €158,000 | 3.75% | 22/8/2028 | 169,616 | 0.00% |
| CNH Industrial Finance Europe SA | €200,000 | 1.75% | 25/3/2027 | 202,204 | 0.01% |
| Compass Group Finance Netherlands BV | €100,000 | 3.00% | 8/3/2030 | 104,111 | 0.00% |
| Compass Group plc | €200,000 | 3.25% | 16/9/2033 | 207,095 | 0.01% |
| CSL Finance plc | \$75,000 | 4.63% | 27/4/2042 | 65,835 | 0.00% |
| Derwent London plc | £200,000 | 1.88% | 17/11/2031 | 200,865 | 0.01% |
| Diageo Capital BV | €100,000 | 1.88% | 8/6/2034 | 92,621 | 0.00% |
| Diageo Capital plc | \$200,000 | 3.88% | 18/5/2028 | 194,733 | 0.00% |
| Diageo Capital plc | \$200,000 | 2.00% | 29/4/2030 | 172,675 | 0.00% |
| Diageo Capital plc | \$200,000 | 5.50% | 24/1/2033 | 203,683 | 0.01% |
| Diageo Capital plc | \$200,000 | 5.63% | 5/10/2033 | 205,345 | 0.01% |
| Diageo Capital plc | \$25,000 | 5.88% | 30/9/2036 | 26,322 | 0.00% |
| Diageo Finance plc | €280,000 | 3.13% | 28/2/2031 | 291,692 | 0.01% |
| ENW Finance plc | £200,000 | 4.89% | 24/11/2032 | 245,334 | 0.01% |
| Futures Treasury plc | £100,000 | 3.38% | 8/2/2044 | 89,731 | 0.00% |
| Gatwick Funding Ltd. | £200,000 | 6.13% | 2/3/2026 | 253,848 | 0.01% |
| Gatwick Funding Ltd. | £130,000 | 2.50% | 15/4/2030 | 143,132 | 0.00% |
| GlaxoSmithKline Capital plc | \$25,000 | 3.38% | 1/6/2029 | 23,644 | 0.00% |
| GlaxoSmithKline Capital plc | €900,000 | 1.63% | 12/5/2035 | 808,416 | 0.02% |
| GlaxoSmithKline Capital, Inc. | \$220,000 | 6.38% | 15/5/2038 | 238,473 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| GlaxoSmithKline Capital, Inc. | \$50,000 | 4.20% | 18/3/2043 | 42,268 | 0.00% |
| Grainger plc | £100,000 | 3.38% | 24/4/2028 | 117,481 | 0.00% |
| GSK Capital BV | €100,000 | 3.13% | 28/11/2032 | 104,049 | 0.00% |
| GSK Capital BV | €700,000 | 3.25% | 19/11/2036 | 717,847 | 0.02% |
| Guinness Partnership Ltd. | £100,000 | 4.00% | 24/10/2044 | 97,642 | 0.00% |
| Haleon Netherlands Capital BV | €200,000 | 1.25% | 29/3/2026 | 203,824 | 0.01% |
| Hammerson plc | £133,000 | 5.88% | 8/10/2036 | 159,818 | 0.00% |
| Heathrow Funding Ltd. | £200,000 | 6.75% | 3/12/2026 | 258,219 | 0.01% |
| Heathrow Funding Ltd. | CAD10,000 | 3.40% | 8/3/2028 | 6,901 | 0.00% |
| Heathrow Funding Ltd. | £188,000 | 2.63% | 16/3/2028 | 216,174 | 0.01% |
| Heathrow Funding Ltd. | £200,000 | 2.75% | 13/10/2029 | 225,509 | 0.01% |
| Heathrow Funding Ltd. | €300,000 | 1.50% | 11/2/2030 | 285,828 | 0.01% |
| Heathrow Funding Ltd. | CAD10,000 | 3.78% | 4/9/2030 | 6,847 | 0.00% |
| Heathrow Funding Ltd. | €500,000 | 1.13% | 8/10/2030 | 458,714 | 0.01% |
| Heathrow Funding Ltd. | CAD150,000 | 3.66% | 13/1/2031 | 101,642 | 0.00% |
| Heathrow Funding Ltd. | £100,000 | 6.45% | 10/12/2031 | 132,254 | 0.00% |
| Heathrow Funding Ltd. | €200,000 | 4.50% | 11/7/2033 | 220,336 | 0.01% |
| HSBC Bank Capital Funding Sterling 1 LP | £10,000 | 5.84% | Perpetual | 12,941 | 0.00% |
| HSBC Holdings plc | \$650,000 | 2.10% | 4/6/2026 | 642,132 | 0.02% |
| HSBC Holdings plc | \$50,000 | 7.34% | 3/11/2026 | 50,961 | 0.00% |
| HSBC Holdings plc | £300,000 | 1.75% | 24/7/2027 | 356,981 | 0.01% |
| HSBC Holdings plc | \$200,000 | 5.89% | 14/8/2027 | 202,824 | 0.01% |
| HSBC Holdings plc | £100,000 | 5.75% | 20/12/2027 | 127,106 | 0.00% |
| HSBC Holdings plc | €100,000 | 4.75% | 10/3/2028 | 107,240 | 0.00% |
| HSBC Holdings plc | \$125,000 | 4.04% | 13/3/2028 | 122,314 | 0.00% |
| HSBC Holdings plc | \$200,000 | 4.76% | 9/6/2028 | 198,543 | 0.01% |
| HSBC Holdings plc | £100,000 | 3.00% | 22/7/2028 | 118,892 | 0.00% |
| HSBC Holdings plc | \$300,000 | 2.01% | 22/9/2028 | 276,405 | 0.01% |
| HSBC Holdings plc | \$450,000 | 7.39% | 3/11/2028 | 476,832 | 0.01% |
| HSBC Holdings plc | \$200,000 | 5.13% | 19/11/2028 | 199,918 | 0.01% |
| HSBC Holdings plc | \$400,000 | 4.58% | 19/6/2029 | 392,024 | 0.01% |
| HSBC Holdings plc | \$200,000 | 2.21% | 17/8/2029 | 179,682 | 0.00% |
| HSBC Holdings plc | €200,000 | 0.64% | 24/9/2029 | 188,838 | 0.00% |
| HSBC Holdings plc | \$200,000 | 4.95% | 31/3/2030 | 197,961 | 0.00% |
| HSBC Holdings plc | \$400,000 | 3.97% | 22/5/2030 | 377,778 | 0.01% |
| HSBC Holdings plc | €316,000 | 3.45% | 25/9/2030 | 329,181 | 0.01% |
| HSBC Holdings plc | \$200,000 | 5.29% | 19/11/2030 | 198,577 | 0.01% |
| HSBC Holdings plc | €100,000 | 4.79% | 10/3/2032 | 111,647 | 0.00% |
| HSBC Holdings plc | \$750,000 | 2.80% | 24/5/2032 | 637,331 | 0.02% |
| HSBC Holdings plc | €400,000 | 6.36% | 16/11/2032 | 445,568 | 0.01% |
| HSBC Holdings plc | €200,000 | 4.86% | 23/5/2033 | 225,837 | 0.01% |
| HSBC Holdings plc | \$300,000 | 5.40% | 11/8/2033 | 296,376 | 0.01% |
| HSBC Holdings plc | \$50,000 | 8.11% | 3/11/2033 | 56,344 | 0.00% |
| HSBC Holdings plc | \$200,000 | 6.25% | 9/3/2034 | 207,697 | 0.01% |
| HSBC Holdings plc | \$200,000 | 6.55% | 20/6/2034 | 206,104 | 0.01% |
| HSBC Holdings plc | \$200,000 | 5.72% | 4/3/2035 | 201,351 | 0.01% |
| HSBC Holdings plc | \$375,000 | 6.50% | 2/5/2036 | 386,155 | 0.01% |
| HSBC Holdings plc | \$350,000 | 6.50% | 15/9/2037 | 357,934 | 0.01% |
| HSBC Holdings plc | £200,000 | 7.00% | 7/4/2038 | 264,236 | 0.01% |
| HSBC Holdings plc | \$200,000 | 6.33% | 9/3/2044 | 210,762 | 0.01% |
| HSBC Holdings plc | \$200,000 | 5.25% | 14/3/2044 | 183,777 | 0.00% |
| Hutchison Whampoa International 03/33 Ltd. | \$100,000 | 7.45% | 24/11/2033 | 114,181 | 0.00% |
| Hyde Housing Association Ltd. | £300,000 | 1.75% | 18/8/2055 | 157,327 | 0.00% |
| IHG Finance LLC | €300,000 | 4.38% | 28/11/2029 | 327,240 | 0.01% |
| IHG Finance LLC | €150,000 | 3.63% | 27/9/2031 | 156,213 | 0.00% |
| Imperial Brands Finance Netherlands BV | €200,000 | 5.25% | 15/2/2031 | 224,762 | 0.01% |
| Imperial Brands Finance plc | \$200,000 | 5.50% | 1/2/2030 | 201,890 | 0.01% |
| Imperial Brands Finance plc | £100,000 | 4.88% | 7/6/2032 | 118,004 | 0.00% |
| Incommunities Treasury plc | £100,000 | 3.25% | 21/3/2049 | 83,403 | 0.00% |
| Informa plc | €400,000 | 3.00% | 23/10/2027 | 415,177 | 0.01% |
| InterContinental Hotels Group plc | €500,000 | 2.13% | 15/5/2027 | 510,177 | 0.01% |
| Investec plc | £120,000 | 1.88% | 16/7/2028 | 137,045 | 0.00% |
| Juturna European Loan Conduit No 16 plc | £31,093 | 5.06% | 10/8/2033 | 38,754 | 0.00% |
| Karbon Homes Ltd. | £100,000 | 3.38% | 15/11/2047 | 87,086 | 0.00% |
| Land Securities Capital Markets plc | £260,000 | 4.75% | 18/9/2031 | 320,071 | 0.01% |
| Legal & General Group plc | \$200,000 | 5.25% | 21/3/2047 | 198,088 | 0.00% |
| Legal & General Group plc | £100,000 | 5.50% | 27/6/2064 | 116,796 | 0.00% |
| Lloyds Banking Group plc | \$257,000 | 4.65% | 24/3/2026 | 255,459 | 0.01% |
| Lloyds Banking Group plc | \$300,000 | 3.57% | 7/11/2028 | 288,193 | 0.01% |
| Lloyds Banking Group plc | \$200,000 | 5.09% | 26/11/2028 | 200,250 | 0.01% |
| Lloyds Banking Group plc | AUD300,000 | 5.69% | 6/3/2030 | 189,268 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Lloyds Banking Group plc | €224,000 | 4.75% | 21/9/2031 | 248,261 | 0.01% |
| Lloyds Banking Group plc | £200,000 | 1.99% | 15/12/2031 | 235,813 | 0.01% |
| Lloyds Banking Group plc | \$200,000 | 5.68% | 5/1/2035 | 199,370 | 0.01% |
| Lloyds Banking Group plc | \$300,000 | 5.59% | 26/11/2035 | 297,302 | 0.01% |
| Logicor 2019-1 UK plc | £400,000 | 1.88% | 17/11/2026 | 474,477 | 0.01% |
| London & Quadrant Housing Trust | £100,000 | 2.00% | 20/10/2038 | 80,120 | 0.00% |
| London & Quadrant Housing Trust | £100,000 | 5.50% | 27/1/2040 | 120,204 | 0.00% |
| London Stock Exchange Group plc | £300,000 | 1.63% | 6/4/2030 | 321,043 | 0.01% |
| Lseg Netherlands BV | €100,000 | 0.75% | 6/4/2033 | 85,258 | 0.00% |
| LSEGA Financing plc | \$272,000 | 2.50% | 6/4/2031 | 231,758 | 0.01% |
| M&G plc | £200,000 | 6.34% | 19/12/2063 | 231,911 | 0.01% |
| Macquarie Airfinance Holdings Ltd. | \$50,000 | 5.15% | 17/3/2030 | 48,893 | 0.00% |
| Manchester Airport Group Funding plc | £100,000 | 2.88% | 30/9/2044 | 80,270 | 0.00% |
| Marex Group plc | \$50,000 | 6.40% | 4/11/2029 | 50,486 | 0.00% |
| Mead Johnson Nutrition Co. | \$70,000 | 5.90% | 1/11/2039 | 71,899 | 0.00% |
| Mead Johnson Nutrition Co. | \$50,000 | 4.60% | 1/6/2044 | 43,453 | 0.00% |
| Motability Operations Group plc | €100,000 | 0.38% | 3/1/2026 | 101,252 | 0.00% |
| Motability Operations Group plc | €100,000 | 0.13% | 20/7/2028 | 94,138 | 0.00% |
| Motability Operations Group plc | €100,000 | 1.75% | 3/7/2029 | 110,815 | 0.00% |
| Motability Operations Group plc | €299,000 | 3.88% | 24/1/2034 | 317,275 | 0.01% |
| Motability Operations Group plc | £100,000 | 1.50% | 20/1/2041 | 70,519 | 0.00% |
| Motability Operations Group plc | £275,000 | 4.88% | 17/1/2043 | 304,920 | 0.01% |
| National Gas Transmission plc | £100,000 | 1.13% | 14/1/2033 | 89,718 | 0.00% |
| National Gas Transmission plc | £170,000 | 1.63% | 14/1/2043 | 110,668 | 0.00% |
| National Grid Electricity Distribution East Midlands plc | £100,000 | 3.53% | 20/9/2028 | 105,391 | 0.00% |
| National Grid Electricity Distribution West Midlands plc | £100,000 | 5.75% | 16/4/2032 | 127,281 | 0.00% |
| National Grid Electricity Transmission plc | £200,000 | 1.38% | 16/9/2026 | 236,100 | 0.01% |
| National Grid Electricity Transmission plc | CAD200,000 | 2.30% | 22/6/2029 | 130,842 | 0.00% |
| National Grid Electricity Transmission plc | £250,000 | 5.27% | 18/1/2043 | 285,423 | 0.01% |
| National Grid plc | €270,000 | 0.16% | 20/1/2028 | 257,237 | 0.01% |
| National Grid plc | \$50,000 | 5.60% | 12/6/2028 | 50,978 | 0.00% |
| National Grid plc | €200,000 | 0.25% | 1/9/2028 | 187,817 | 0.00% |
| National Grid plc | \$50,000 | 5.81% | 12/6/2033 | 51,001 | 0.00% |
| National Grid plc | \$55,000 | 5.42% | 11/1/2034 | 54,799 | 0.00% |
| National Grid plc | €100,000 | 4.28% | 16/1/2035 | 108,524 | 0.00% |
| Nationwide Building Society | £300,000 | 5.63% | 28/1/2026 | 379,035 | 0.01% |
| Nationwide Building Society | \$100,000 | 4.00% | 14/9/2026 | 98,008 | 0.00% |
| Nationwide Building Society | \$300,000 | 5.26% | 10/11/2026 | 303,439 | 0.01% |
| Nationwide Building Society | €200,000 | 2.00% | 28/4/2027 | 203,682 | 0.01% |
| Nationwide Building Society | £100,000 | 3.25% | 20/1/2028 | 120,137 | 0.00% |
| Nationwide Building Society | \$250,000 | 2.97% | 16/2/2028 | 238,972 | 0.01% |
| Nationwide Building Society | \$200,000 | 5.13% | 29/7/2029 | 200,194 | 0.01% |
| Nationwide Building Society | €100,000 | 3.25% | 5/9/2029 | 104,839 | 0.00% |
| Nationwide Building Society | \$250,000 | 3.96% | 18/7/2030 | 236,168 | 0.01% |
| NatWest Group plc | €100,000 | 4.70% | 14/3/2028 | 107,380 | 0.00% |
| NatWest Group plc | \$325,000 | 3.07% | 22/5/2028 | 310,764 | 0.01% |
| NatWest Group plc | \$300,000 | 5.52% | 30/9/2028 | 303,692 | 0.01% |
| NatWest Group plc | £100,000 | 2.06% | 9/11/2028 | 115,360 | 0.00% |
| NatWest Group plc | £400,000 | 3.62% | 29/3/2029 | 478,396 | 0.01% |
| NatWest Group plc | €500,000 | 0.67% | 14/9/2029 | 473,656 | 0.01% |
| NatWest Group plc | \$200,000 | 5.08% | 27/1/2030 | 198,023 | 0.00% |
| NatWest Group plc | €100,000 | 1.04% | 14/9/2032 | 97,271 | 0.00% |
| NatWest Group plc | £100,000 | 7.42% | 6/6/2033 | 131,362 | 0.00% |
| NatWest Group plc | \$200,000 | 6.48% | 1/6/2034 | 205,336 | 0.01% |
| NatWest Group plc | \$200,000 | 5.78% | 1/3/2035 | 201,164 | 0.01% |
| NatWest Group plc | \$125,000 | 3.03% | 28/11/2035 | 107,927 | 0.00% |
| NatWest Markets plc | \$200,000 | 1.60% | 29/9/2026 | 189,666 | 0.00% |
| NatWest Markets plc | £200,000 | 6.38% | 8/11/2027 | 259,858 | 0.01% |
| Network Rail Infrastructure Finance plc | £50,000 | 4.75% | 29/11/2035 | 61,607 | 0.00% |
| New England Power Co. | \$55,000 | 3.80% | 5/12/2047 | 40,603 | 0.00% |
| New England Power Co. | \$20,000 | 2.81% | 6/10/2050 | 11,923 | 0.00% |
| Notting Hill Genesis | £100,000 | 3.25% | 12/10/2048 | 80,682 | 0.00% |
| Paragon Treasury plc | £100,000 | 2.00% | 7/5/2036 | 85,722 | 0.00% |
| Peabody Capital No 2 plc | £100,000 | 2.75% | 2/3/2034 | 99,690 | 0.00% |
| Pension Insurance Corp. plc | £230,000 | 6.88% | 15/11/2034 | 287,914 | 0.01% |
| Phoenix Group Holdings plc | €200,000 | 4.38% | 24/1/2029 | 210,737 | 0.01% |
| Phoenix Group Holdings plc | £200,000 | 5.63% | 28/4/2031 | 242,007 | 0.01% |
| Platform HG Financing plc | £200,000 | 1.93% | 15/9/2041 | 151,653 | 0.00% |
| Platform HG Financing plc | £140,000 | 5.34% | 10/4/2050 | 164,533 | 0.00% |
| Prs Finance plc | £200,000 | 2.00% | 23/1/2029 | 226,273 | 0.01% |
| Reckitt Benckiser Treasury Services Nederland BV | €200,000 | 0.38% | 19/5/2026 | 200,588 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Reckitt Benckiser Treasury Services plc | \$200,000 | 3.00% | 26/6/2027 | 191,437 | 0.00% |
| Reckitt Benckiser Treasury Services plc | €550,000 | 3.63% | 20/6/2029 | 585,878 | 0.01% |
| RELX Capital, Inc. | \$25,000 | 4.75% | 20/5/2032 | 24,328 | 0.00% |
| RELX Finance BV | €200,000 | 0.50% | 10/3/2028 | 193,103 | 0.00% |
| RELX Finance BV | €300,000 | 0.88% | 10/3/2032 | 266,266 | 0.01% |
| RELX Finance BV | €500,000 | 3.38% | 20/3/2033 | 519,419 | 0.01% |
| Reynolds American, Inc. | \$25,000 | 5.70% | 15/8/2035 | 25,027 | 0.00% |
| Reynolds American, Inc. | \$75,000 | 6.15% | 15/9/2043 | 74,259 | 0.00% |
| Reynolds American, Inc. | \$250,000 | 5.85% | 15/8/2045 | 237,999 | 0.01% |
| RI Finance Bonds No 3 plc | £100,000 | 6.13% | 13/11/2028 | 127,117 | 0.00% |
| RMPA Services plc | £61,732 | 5.34% | 30/9/2038 | 77,784 | 0.00% |
| Rothsay Life plc | £100,000 | 3.38% | 12/7/2026 | 121,815 | 0.00% |
| Rothsay Life plc | £100,000 | 7.73% | 16/5/2033 | 133,186 | 0.00% |
| Rothsay Life plc | £100,000 | 7.02% | 10/12/2034 | 127,851 | 0.00% |
| Sage Group plc | £100,000 | 2.88% | 8/2/2034 | 102,249 | 0.00% |
| Sanctuary Capital plc | £100,000 | 6.70% | 23/3/2039 | 138,632 | 0.00% |
| Santander UK Group Holdings plc | \$100,000 | 2.90% | 15/3/2032 | 85,680 | 0.00% |
| Santander UK plc | €100,000 | 0.05% | 12/1/2027 | 98,503 | 0.00% |
| Santander UK plc | \$200,000 | 4.50% | 12/12/2027 | 199,265 | 0.01% |
| Santander UK plc | £180,000 | 5.25% | 16/2/2029 | 229,495 | 0.01% |
| Santander UK plc | €422,000 | 3.00% | 12/3/2029 | 443,032 | 0.01% |
| Santander UK plc | £100,000 | 3.88% | 15/10/2029 | 118,889 | 0.00% |
| Schroders plc | £250,000 | 6.35% | 18/7/2034 | 315,668 | 0.01% |
| Scotland Gas Networks plc | £100,000 | 3.25% | 8/3/2027 | 120,785 | 0.00% |
| Scottish Hydro Electric Transmission plc | £300,000 | 1.50% | 24/3/2028 | 340,801 | 0.01% |
| Scottish Hydro Electric Transmission plc | £207,000 | 5.50% | 15/1/2044 | 246,916 | 0.01% |
| Segro Capital Sarl | €100,000 | 1.25% | 23/3/2026 | 101,694 | 0.00% |
| Severn Trent Utilities Finance plc | £100,000 | 4.63% | 30/11/2034 | 116,829 | 0.00% |
| Severn Trent Utilities Finance plc | £300,000 | 4.88% | 24/1/2042 | 330,245 | 0.01% |
| Smith & Nephew plc | \$50,000 | 5.15% | 20/3/2027 | 50,338 | 0.00% |
| Smith & Nephew plc | \$75,000 | 5.40% | 20/3/2034 | 74,428 | 0.00% |
| South Eastern Power Networks plc | £100,000 | 1.75% | 30/9/2034 | 91,495 | 0.00% |
| Southern Electric Power Distribution plc | £300,000 | 4.63% | 20/2/2037 | 342,666 | 0.01% |
| Southern Water Services Finance Ltd. | £250,000 | 2.38% | 28/5/2028 | 254,713 | 0.01% |
| SSE plc | €100,000 | 4.00% | Perpetual | 103,988 | 0.00% |
| SSE plc | €100,000 | 3.13% | Perpetual | 101,986 | 0.00% |
| SSE plc | €100,000 | 1.38% | 4/9/2027 | 100,379 | 0.00% |
| SSE plc | €100,000 | 1.75% | 16/4/2030 | 97,155 | 0.00% |
| Standard Chartered plc | \$200,000 | 6.17% | 9/1/2027 | 201,940 | 0.01% |
| Standard Chartered plc | \$225,000 | 6.30% | 9/1/2029 | 231,040 | 0.01% |
| Standard Chartered plc | \$200,000 | 5.01% | 15/10/2030 | 196,248 | 0.00% |
| Standard Chartered plc | \$200,000 | 2.68% | 29/6/2032 | 167,759 | 0.00% |
| Standard Chartered plc | \$200,000 | 6.10% | 11/1/2035 | 203,985 | 0.01% |
| Standard Chartered plc | \$250,000 | 3.27% | 18/2/2036 | 216,229 | 0.01% |
| Standard Chartered plc | \$125,000 | 5.70% | 26/3/2044 | 121,071 | 0.00% |
| Telereal Securitisation plc | £53,392 | 6.16% | 10/12/2031 | 66,956 | 0.00% |
| Tesco Corporate Treasury Services plc | £161,000 | 1.88% | 2/11/2028 | 179,650 | 0.00% |
| Tesco Corporate Treasury Services plc | €300,000 | 0.38% | 27/7/2029 | 275,454 | 0.01% |
| Tesco Property Finance 3 plc | £219,730 | 5.74% | 13/4/2040 | 269,785 | 0.01% |
| THFC Funding No 2 plc | £300,000 | 6.35% | 8/7/2039 | 401,539 | 0.01% |
| UK Municipal Bonds Agency Finance Co. DAC | £100,000 | 1.63% | 26/8/2060 | 45,633 | 0.00% |
| Unilever Capital Corp. | \$100,000 | 4.25% | 12/8/2027 | 99,399 | 0.00% |
| Unilever Capital Corp. | \$100,000 | 4.88% | 8/9/2028 | 100,787 | 0.00% |
| Unilever Capital Corp. | \$200,000 | 2.13% | 6/9/2029 | 178,037 | 0.00% |
| Unilever Capital Corp. | \$50,000 | 5.90% | 15/11/2032 | 53,067 | 0.00% |
| Unilever Capital Corp. | \$100,000 | 5.00% | 8/12/2033 | 99,871 | 0.00% |
| Unilever Capital Corp. | \$100,000 | 4.63% | 12/8/2034 | 96,245 | 0.00% |
| United Kingdom Gilt | £3,507,000 | 1.50% | 22/7/2026 | 4,211,796 | 0.10% |
| United Kingdom Gilt | £4,004,000 | 4.13% | 29/1/2027 | 4,989,921 | 0.12% |
| United Kingdom Gilt | £1,000,000 | 3.75% | 7/3/2027 | 1,235,741 | 0.03% |
| United Kingdom Gilt | £10,300,000 | 4.50% | 7/6/2028 | 12,968,712 | 0.30% |
| United Kingdom Gilt | £679,000 | 0.50% | 31/1/2029 | 733,566 | 0.02% |
| United Kingdom Gilt | £3,922,000 | 4.13% | 22/7/2029 | 4,865,407 | 0.11% |
| United Kingdom Gilt | £1,500,000 | 0.38% | 22/10/2030 | 1,511,026 | 0.04% |
| United Kingdom Gilt | £360,000 | 4.75% | 7/12/2030 | 461,568 | 0.01% |
| United Kingdom Gilt | £3,926,587 | 0.25% | 31/7/2031 | 3,793,792 | 0.09% |
| United Kingdom Gilt | £2,600,000 | 4.00% | 22/10/2031 | 3,174,827 | 0.07% |
| United Kingdom Gilt | £4,371,000 | 1.00% | 31/1/2032 | 4,362,498 | 0.10% |
| United Kingdom Gilt | £100,000 | 4.25% | 7/6/2032 | 124,243 | 0.00% |
| United Kingdom Gilt | £2,340,000 | 3.25% | 31/1/2033 | 2,685,522 | 0.06% |
| United Kingdom Gilt | £2,400,000 | 0.88% | 31/7/2033 | 2,238,933 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United Kingdom Gilt | £1,160,000 | 4.63% | 31/1/2034 | 1,460,092 | 0.03% |
| United Kingdom Gilt | £2,670,000 | 4.25% | 31/7/2034 | 3,262,873 | 0.08% |
| United Kingdom Gilt | £53,000 | 4.50% | 7/9/2034 | 66,123 | 0.00% |
| United Kingdom Gilt | £4,463,000 | 0.63% | 31/7/2035 | 3,749,214 | 0.09% |
| United Kingdom Gilt | £263,527 | 4.25% | 7/3/2036 | 318,226 | 0.01% |
| United Kingdom Gilt | £1,316,407 | 1.75% | 7/9/2037 | 1,184,728 | 0.03% |
| United Kingdom Gilt | £2,230,000 | 3.75% | 29/1/2038 | 2,517,708 | 0.06% |
| United Kingdom Gilt | £1,766,000 | 1.13% | 31/1/2039 | 1,388,107 | 0.03% |
| United Kingdom Gilt | £894,000 | 4.25% | 7/9/2039 | 1,046,646 | 0.02% |
| United Kingdom Gilt | £686,400 | 4.38% | 31/1/2040 | 811,589 | 0.02% |
| United Kingdom Gilt | £2,431,634 | 4.25% | 7/12/2040 | 2,817,027 | 0.07% |
| United Kingdom Gilt | £5,716,835 | 1.25% | 22/10/2041 | 4,187,148 | 0.10% |
| United Kingdom Gilt | £830,000 | 4.50% | 7/12/2042 | 978,178 | 0.02% |
| United Kingdom Gilt | £1,488,000 | 4.75% | 22/10/2043 | 1,797,000 | 0.04% |
| United Kingdom Gilt | £1,162,550 | 3.25% | 22/1/2044 | 1,135,425 | 0.03% |
| United Kingdom Gilt | £1,100,000 | 3.50% | 22/1/2045 | 1,107,064 | 0.03% |
| United Kingdom Gilt | £3,172,000 | 0.88% | 31/1/2046 | 1,842,309 | 0.04% |
| United Kingdom Gilt | £400,000 | 4.25% | 7/12/2046 | 445,110 | 0.01% |
| United Kingdom Gilt | £3,460,000 | 1.50% | 22/7/2047 | 2,279,309 | 0.05% |
| United Kingdom Gilt | £784,000 | 1.75% | 22/1/2049 | 533,544 | 0.01% |
| United Kingdom Gilt | £950,000 | 4.25% | 7/12/2049 | 1,046,098 | 0.02% |
| United Kingdom Gilt | £1,501,998 | 0.63% | 22/10/2050 | 702,356 | 0.02% |
| United Kingdom Gilt | £2,600,000 | 1.25% | 31/7/2051 | 1,457,324 | 0.03% |
| United Kingdom Gilt | £405,642 | 3.75% | 22/7/2052 | 405,959 | 0.01% |
| United Kingdom Gilt | £1,834,663 | 1.50% | 31/7/2053 | 1,070,545 | 0.03% |
| United Kingdom Gilt | £654,779 | 3.75% | 22/10/2053 | 650,923 | 0.02% |
| United Kingdom Gilt | £2,691,000 | 4.38% | 31/7/2054 | 2,986,335 | 0.07% |
| United Kingdom Gilt | £2,416,000 | 1.63% | 22/10/2054 | 1,442,047 | 0.03% |
| United Kingdom Gilt | £751,700 | 4.25% | 7/12/2055 | 817,986 | 0.02% |
| United Kingdom Gilt | £2,515,000 | 1.75% | 22/7/2057 | 1,516,110 | 0.04% |
| United Kingdom Gilt | £817,136 | 4.00% | 22/1/2060 | 847,971 | 0.02% |
| United Kingdom Gilt | £1,740,000 | 0.50% | 22/10/2061 | 612,192 | 0.01% |
| United Kingdom Gilt | £1,322,000 | 4.00% | 22/10/2063 | 1,361,423 | 0.03% |
| United Kingdom Gilt | £933,880 | 2.50% | 22/7/2065 | 666,300 | 0.02% |
| United Kingdom Gilt | £990,000 | 3.50% | 22/7/2068 | 913,860 | 0.02% |
| United Kingdom Gilt | £1,300,000 | 1.63% | 22/10/2071 | 669,364 | 0.02% |
| United Kingdom Gilt | £1,180,000 | 1.13% | 22/10/2073 | 491,348 | 0.01% |
| United Utilities Water Finance plc | £270,000 | 0.88% | 28/10/2029 | 279,222 | 0.01% |
| United Utilities Water Finance plc | €157,000 | 3.75% | 23/5/2034 | 163,197 | 0.00% |
| United Utilities Water Finance plc | £200,000 | 5.13% | 6/10/2038 | 232,310 | 0.01% |
| United Utilities Water Finance plc | £100,000 | 5.75% | 28/5/2051 | 118,796 | 0.00% |
| University of Liverpool | £100,000 | 3.38% | 25/6/2055 | 82,984 | 0.00% |
| Virgin Money UK plc | €175,000 | 4.00% | 18/3/2028 | 184,776 | 0.00% |
| Virgin Money UK plc | €200,000 | 4.63% | 29/10/2028 | 215,728 | 0.01% |
| Virgin Money UK plc | £100,000 | 2.63% | 19/8/2031 | 119,921 | 0.00% |
| Vodafone Group plc | €500,000 | 2.20% | 25/8/2026 | 514,490 | 0.01% |
| Vodafone Group plc | €100,000 | 1.50% | 24/7/2027 | 100,654 | 0.00% |
| Vodafone Group plc | €100,000 | 1.63% | 24/11/2030 | 96,433 | 0.00% |
| Vodafone Group plc | €100,000 | 1.60% | 29/7/2031 | 94,622 | 0.00% |
| Vodafone Group plc | £100,000 | 5.90% | 26/11/2032 | 131,420 | 0.00% |
| Vodafone Group plc | \$89,000 | 6.15% | 27/2/2037 | 93,413 | 0.00% |
| Vodafone Group plc | \$150,000 | 5.00% | 30/5/2038 | 142,664 | 0.00% |
| Vodafone Group plc | \$50,000 | 5.25% | 30/5/2048 | 46,245 | 0.00% |
| Vodafone Group plc | \$125,000 | 4.88% | 19/6/2049 | 107,478 | 0.00% |
| Vodafone Group plc | £100,000 | 3.38% | 8/8/2049 | 81,810 | 0.00% |
| Vodafone Group plc | \$35,000 | 4.25% | 17/9/2050 | 27,160 | 0.00% |
| Vodafone Group plc | \$50,000 | 5.63% | 10/2/2053 | 47,539 | 0.00% |
| Vodafone Group plc | \$245,000 | 5.75% | 28/6/2054 | 236,749 | 0.01% |
| Vodafone Group plc | \$80,000 | 5.88% | 28/6/2064 | 77,395 | 0.00% |
| Vodafone International Financing DAC | €195,000 | 4.00% | 10/2/2043 | 208,416 | 0.01% |
| Wellcome Trust Finance plc | £100,000 | 4.63% | 25/7/2036 | 120,378 | 0.00% |
| Wessex Water Services Finance plc | £100,000 | 1.25% | 12/1/2036 | 78,685 | 0.00% |
| WPP Finance 2017 | £100,000 | 3.75% | 19/5/2032 | 112,187 | 0.00% |
| Yorkshire Building Society | €200,000 | 0.01% | 13/10/2027 | 192,918 | 0.00% |
| Yorkshire Building Society | €400,000 | 0.01% | 16/11/2028 | 374,543 | 0.01% |
| Yorkshire Housing Finance plc | £100,000 | 4.13% | 31/10/2044 | 97,006 | 0.00% |
| Yorkshire Water Finance plc | £100,000 | 5.25% | 28/4/2030 | 120,807 | 0.00% |
| | | | | 164,841,097 | 3.85% |
| United States 46.31% (30 June 2024: 45.74%) | | | | | |
| 3M Co. | \$325,000 | 2.38% | 26/8/2029 | 291,590 | 0.01% |
| 3M Co. | \$225,000 | 3.05% | 15/4/2030 | 206,356 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| 3M Co. | \$125,000 | 3.25% | 26/8/2049 | 84,753 | 0.00% |
| 7-Eleven, Inc. | \$100,000 | 0.95% | 10/2/2026 | 95,667 | 0.00% |
| 7-Eleven, Inc. | \$325,000 | 1.30% | 10/2/2028 | 288,324 | 0.01% |
| 7-Eleven, Inc. | \$100,000 | 1.80% | 10/2/2031 | 80,575 | 0.00% |
| 7-Eleven, Inc. | \$100,000 | 2.80% | 10/2/2051 | 57,577 | 0.00% |
| Abbott Ireland Financing DAC | €100,000 | 0.38% | 19/11/2027 | 97,121 | 0.00% |
| Abbott Laboratories | \$425,000 | 3.75% | 30/11/2026 | 419,963 | 0.01% |
| Abbott Laboratories | \$125,000 | 1.15% | 30/1/2028 | 113,216 | 0.00% |
| Abbott Laboratories | \$125,000 | 4.75% | 30/11/2036 | 120,696 | 0.00% |
| Abbott Laboratories | \$50,000 | 4.75% | 15/4/2043 | 46,928 | 0.00% |
| Abbott Laboratories | \$295,000 | 4.90% | 30/11/2046 | 275,123 | 0.01% |
| AbbVie, Inc. | \$636,000 | 3.20% | 14/5/2026 | 624,906 | 0.02% |
| AbbVie, Inc. | \$300,000 | 2.95% | 21/11/2026 | 291,540 | 0.01% |
| AbbVie, Inc. | \$150,000 | 4.80% | 15/3/2027 | 150,876 | 0.01% |
| AbbVie, Inc. | \$150,000 | 4.25% | 14/11/2028 | 147,680 | 0.00% |
| AbbVie, Inc. | €100,000 | 2.63% | 15/11/2028 | 103,002 | 0.00% |
| AbbVie, Inc. | \$275,000 | 4.80% | 15/3/2029 | 274,789 | 0.01% |
| AbbVie, Inc. | \$565,000 | 3.20% | 21/11/2029 | 524,575 | 0.01% |
| AbbVie, Inc. | \$150,000 | 4.95% | 15/3/2031 | 149,914 | 0.00% |
| AbbVie, Inc. | \$225,000 | 5.05% | 15/3/2034 | 222,385 | 0.01% |
| AbbVie, Inc. | \$25,000 | 4.55% | 15/3/2035 | 23,502 | 0.00% |
| AbbVie, Inc. | \$225,000 | 4.50% | 14/5/2035 | 210,508 | 0.01% |
| AbbVie, Inc. | \$300,000 | 4.30% | 14/5/2036 | 273,903 | 0.01% |
| AbbVie, Inc. | \$325,000 | 4.05% | 21/11/2039 | 277,895 | 0.01% |
| AbbVie, Inc. | \$250,000 | 4.63% | 1/10/2042 | 221,109 | 0.01% |
| AbbVie, Inc. | \$225,000 | 4.40% | 6/11/2042 | 194,671 | 0.01% |
| AbbVie, Inc. | \$150,000 | 4.85% | 15/6/2044 | 135,857 | 0.00% |
| AbbVie, Inc. | \$90,000 | 4.75% | 15/3/2045 | 80,225 | 0.00% |
| AbbVie, Inc. | \$275,000 | 4.70% | 14/5/2045 | 243,173 | 0.01% |
| AbbVie, Inc. | \$275,000 | 4.45% | 14/5/2046 | 234,033 | 0.01% |
| AbbVie, Inc. | \$150,000 | 4.88% | 14/11/2048 | 134,722 | 0.00% |
| AbbVie, Inc. | \$650,000 | 4.25% | 21/11/2049 | 529,374 | 0.01% |
| AbbVie, Inc. | \$275,000 | 5.40% | 15/3/2054 | 264,956 | 0.01% |
| AbbVie, Inc. | \$125,000 | 5.50% | 15/3/2064 | 119,591 | 0.00% |
| Accenture Capital, Inc. | \$100,000 | 3.90% | 4/10/2027 | 98,539 | 0.00% |
| Accenture Capital, Inc. | \$50,000 | 4.05% | 4/10/2029 | 48,538 | 0.00% |
| Accenture Capital, Inc. | \$100,000 | 4.25% | 4/10/2031 | 96,134 | 0.00% |
| Accenture Capital, Inc. | \$50,000 | 4.50% | 4/10/2034 | 47,531 | 0.00% |
| ACE Capital Trust II | \$100,000 | 9.70% | 1/4/2030 | 119,318 | 0.00% |
| Adobe, Inc. | \$215,000 | 2.15% | 1/2/2027 | 205,124 | 0.01% |
| Adobe, Inc. | \$50,000 | 4.85% | 4/4/2027 | 50,340 | 0.00% |
| Adobe, Inc. | \$50,000 | 4.80% | 4/4/2029 | 50,225 | 0.00% |
| Adobe, Inc. | \$300,000 | 2.30% | 1/2/2030 | 266,846 | 0.01% |
| AdventHealth Obligated Group | \$50,000 | 2.80% | 15/11/2051 | 30,957 | 0.00% |
| Adventist Health System | \$75,000 | 5.43% | 1/3/2032 | 74,751 | 0.00% |
| Adventist Health System | \$50,000 | 5.76% | 1/12/2034 | 50,390 | 0.00% |
| Adventist Health System | \$20,000 | 3.63% | 1/3/2049 | 14,024 | 0.00% |
| Advocate Health & Hospitals Corp. | \$50,000 | 3.39% | 15/10/2049 | 35,526 | 0.00% |
| Advocate Health & Hospitals Corp. | \$50,000 | 3.01% | 15/6/2050 | 32,954 | 0.00% |
| AEP Texas, Inc. | \$50,000 | 5.45% | 15/5/2029 | 50,679 | 0.00% |
| AEP Texas, Inc. | \$50,000 | 5.70% | 15/5/2034 | 50,323 | 0.00% |
| AEP Texas, Inc. | \$45,000 | 4.15% | 1/5/2049 | 33,994 | 0.00% |
| AEP Texas, Inc. | \$10,000 | 3.45% | 15/1/2050 | 6,728 | 0.00% |
| AEP Texas, Inc. | \$25,000 | 3.45% | 15/5/2051 | 16,601 | 0.00% |
| AEP Texas, Inc. | \$100,000 | 5.25% | 15/5/2052 | 90,202 | 0.00% |
| AEP Transmission Co. LLC | \$25,000 | 3.10% | 1/12/2026 | 24,301 | 0.00% |
| AEP Transmission Co. LLC | \$50,000 | 5.15% | 1/4/2034 | 49,230 | 0.00% |
| AEP Transmission Co. LLC | \$25,000 | 4.00% | 1/12/2046 | 19,630 | 0.00% |
| AEP Transmission Co. LLC | \$50,000 | 3.75% | 1/12/2047 | 37,102 | 0.00% |
| AEP Transmission Co. LLC | \$25,000 | 4.25% | 15/9/2048 | 19,932 | 0.00% |
| AEP Transmission Co. LLC | \$20,000 | 3.80% | 15/6/2049 | 14,843 | 0.00% |
| AEP Transmission Co. LLC | \$20,000 | 3.15% | 15/9/2049 | 13,171 | 0.00% |
| AEP Transmission Co. LLC | \$30,000 | 3.65% | 1/4/2050 | 21,720 | 0.00% |
| AEP Transmission Co. LLC | \$50,000 | 2.75% | 15/8/2051 | 30,033 | 0.00% |
| AEP Transmission Co. LLC | \$40,000 | 4.50% | 15/6/2052 | 33,103 | 0.00% |
| AEP Transmission Co. LLC | \$45,000 | 5.40% | 15/3/2053 | 42,901 | 0.00% |
| AES Corp. | \$45,000 | 3.95% | 15/7/2030 | 41,525 | 0.00% |
| Aetna, Inc. | \$50,000 | 6.75% | 15/12/2037 | 52,727 | 0.00% |
| Aetna, Inc. | \$50,000 | 4.50% | 15/5/2042 | 40,593 | 0.00% |
| Aetna, Inc. | \$50,000 | 4.75% | 15/3/2044 | 41,294 | 0.00% |
| Affiliated Managers Group, Inc. | \$400,000 | 3.30% | 15/6/2030 | 365,550 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Aflac, Inc. | \$110,000 | 3.60% | 1/4/2030 | 103,360 | 0.00% |
| Aflac, Inc. | \$225,000 | 4.75% | 15/1/2049 | 197,389 | 0.01% |
| AGCO Corp. | \$30,000 | 5.45% | 21/3/2027 | 30,284 | 0.00% |
| AGCO Corp. | \$35,000 | 5.80% | 21/3/2034 | 35,181 | 0.00% |
| Agilent Technologies, Inc. | \$50,000 | 2.75% | 15/9/2029 | 45,380 | 0.00% |
| Agilent Technologies, Inc. | \$100,000 | 2.30% | 12/3/2031 | 84,854 | 0.00% |
| Agilent Technologies, Inc. | \$25,000 | 4.75% | 9/9/2034 | 23,811 | 0.00% |
| AHS Hospital Corp. | \$100,000 | 2.78% | 1/7/2051 | 61,803 | 0.00% |
| Air Lease Corp. | \$300,000 | 2.88% | 15/1/2026 | 293,477 | 0.01% |
| Air Lease Corp. | \$50,000 | 5.30% | 25/6/2026 | 50,331 | 0.00% |
| Air Lease Corp. | \$100,000 | 2.20% | 15/1/2027 | 94,916 | 0.00% |
| Air Lease Corp. | \$25,000 | 3.63% | 1/12/2027 | 24,163 | 0.00% |
| Air Lease Corp. | CAD140,000 | 5.40% | 1/6/2028 | 101,695 | 0.00% |
| Air Lease Corp. | \$50,000 | 5.10% | 1/3/2029 | 50,083 | 0.00% |
| Air Lease Corp. | \$100,000 | 3.25% | 1/10/2029 | 92,220 | 0.00% |
| Air Lease Corp. | \$100,000 | 3.00% | 1/2/2030 | 90,140 | 0.00% |
| Air Lease Corp. | \$75,000 | 3.13% | 1/12/2030 | 66,501 | 0.00% |
| Air Lease Corp. | \$100,000 | 2.88% | 15/1/2032 | 85,214 | 0.00% |
| Air Products & Chemicals, Inc. | \$100,000 | 1.85% | 15/5/2027 | 94,031 | 0.00% |
| Air Products & Chemicals, Inc. | €100,000 | 0.50% | 5/5/2028 | 96,165 | 0.00% |
| Air Products & Chemicals, Inc. | \$95,000 | 2.05% | 15/5/2030 | 82,447 | 0.00% |
| Air Products & Chemicals, Inc. | \$50,000 | 4.80% | 3/3/2033 | 49,092 | 0.00% |
| Air Products & Chemicals, Inc. | €700,000 | 4.00% | 3/3/2035 | 757,663 | 0.02% |
| Air Products & Chemicals, Inc. | \$150,000 | 2.80% | 15/5/2050 | 94,239 | 0.00% |
| Aircastle Ltd. | \$150,000 | 2.85% | 26/1/2028 | 139,555 | 0.00% |
| Aircastle Ltd. | \$300,000 | 6.50% | 18/7/2028 | 310,182 | 0.01% |
| Aircastle Ltd. | \$50,000 | 5.95% | 15/2/2029 | 51,017 | 0.00% |
| Alabama Power Co. | \$100,000 | 3.75% | 1/9/2027 | 97,811 | 0.00% |
| Alabama Power Co. | \$100,000 | 1.45% | 15/9/2030 | 82,789 | 0.00% |
| Alabama Power Co. | \$25,000 | 4.15% | 15/8/2044 | 20,529 | 0.00% |
| Alabama Power Co. | \$30,000 | 3.75% | 1/3/2045 | 22,985 | 0.00% |
| Alabama Power Co. | \$50,000 | 4.30% | 2/1/2046 | 41,379 | 0.00% |
| Alabama Power Co. | \$50,000 | 3.70% | 1/12/2047 | 37,259 | 0.00% |
| Alabama Power Co. | \$5,000 | 3.45% | 1/10/2049 | 3,537 | 0.00% |
| Alabama Power Co. | \$200,000 | 3.13% | 15/7/2051 | 131,540 | 0.00% |
| Alabama Power Co. | \$75,000 | 3.00% | 15/3/2052 | 48,165 | 0.00% |
| Albemarle Corp. | \$50,000 | 4.65% | 1/6/2027 | 49,571 | 0.00% |
| Albemarle Corp. | \$100,000 | 5.05% | 1/6/2032 | 95,168 | 0.00% |
| Albemarle Corp. | \$50,000 | 5.65% | 1/6/2052 | 42,824 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$24,000 | 3.80% | 15/4/2026 | 23,689 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$210,000 | 3.95% | 15/1/2028 | 204,098 | 0.01% |
| Alexandria Real Estate Equities, Inc. | \$100,000 | 4.50% | 30/7/2029 | 97,738 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$25,000 | 3.38% | 15/8/2031 | 22,388 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$100,000 | 1.88% | 1/2/2033 | 77,065 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$100,000 | 2.95% | 15/3/2034 | 82,385 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$50,000 | 4.75% | 15/4/2035 | 46,959 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$10,000 | 4.00% | 1/2/2050 | 7,441 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$125,000 | 3.00% | 18/5/2051 | 76,558 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$100,000 | 3.55% | 15/3/2052 | 68,002 | 0.00% |
| Alexandria Real Estate Equities, Inc. | \$50,000 | 5.63% | 15/5/2054 | 47,775 | 0.00% |
| Alleghany Corp. | \$100,000 | 3.25% | 15/8/2051 | 67,295 | 0.00% |
| Allegion plc | \$110,000 | 3.50% | 1/10/2029 | 102,774 | 0.00% |
| Allegion US Holding Co., Inc. | \$50,000 | 3.55% | 1/10/2027 | 48,224 | 0.00% |
| Allegion US Holding Co., Inc. | \$50,000 | 5.41% | 1/7/2032 | 50,472 | 0.00% |
| Alliant Energy Finance LLC | \$100,000 | 5.40% | 6/6/2027 | 100,646 | 0.00% |
| Alliant Energy Finance LLC | \$50,000 | 3.60% | 1/3/2032 | 44,341 | 0.00% |
| Allina Health System | \$25,000 | 3.89% | 15/4/2049 | 18,980 | 0.00% |
| Allstate Corp. | \$50,000 | 5.05% | 24/6/2029 | 50,256 | 0.00% |
| Allstate Corp. | \$100,000 | 1.45% | 15/12/2030 | 81,290 | 0.00% |
| Allstate Corp. | \$50,000 | 5.25% | 30/3/2033 | 49,861 | 0.00% |
| Allstate Corp. | \$300,000 | 5.55% | 9/5/2035 | 303,868 | 0.01% |
| Allstate Corp. | \$75,000 | 5.95% | 1/4/2036 | 78,776 | 0.00% |
| Allstate Corp. | \$200,000 | 4.20% | 15/12/2046 | 161,058 | 0.01% |
| Allstate Corp. | \$15,000 | 6.50% | 15/5/2057 | 15,410 | 0.00% |
| Ally Financial, Inc. | \$300,000 | 2.20% | 2/11/2028 | 267,123 | 0.01% |
| Ally Financial, Inc. | \$50,000 | 6.99% | 13/6/2029 | 52,092 | 0.00% |
| Ally Financial, Inc. | \$150,000 | 8.00% | 1/11/2031 | 165,977 | 0.01% |
| Alphabet, Inc. | \$200,000 | 2.00% | 15/8/2026 | 192,641 | 0.01% |
| Alphabet, Inc. | \$150,000 | 0.80% | 15/8/2027 | 137,204 | 0.00% |
| Alphabet, Inc. | \$150,000 | 1.10% | 15/8/2030 | 124,767 | 0.00% |
| Alphabet, Inc. | \$100,000 | 2.05% | 15/8/2050 | 55,465 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Alphabet, Inc. | \$175,000 | 2.25% | 15/8/2060 | 94,661 | 0.00% |
| Altria Group, Inc. | \$325,000 | 4.80% | 14/2/2029 | 321,358 | 0.01% |
| Altria Group, Inc. | €100,000 | 3.13% | 15/6/2031 | 101,142 | 0.00% |
| Altria Group, Inc. | \$100,000 | 2.45% | 4/2/2032 | 82,248 | 0.00% |
| Altria Group, Inc. | \$75,000 | 6.88% | 1/11/2033 | 81,298 | 0.00% |
| Altria Group, Inc. | \$20,000 | 5.80% | 14/2/2039 | 19,766 | 0.00% |
| Altria Group, Inc. | \$150,000 | 3.40% | 4/2/2041 | 108,304 | 0.00% |
| Altria Group, Inc. | \$50,000 | 4.50% | 2/5/2043 | 40,817 | 0.00% |
| Altria Group, Inc. | \$25,000 | 3.88% | 16/9/2046 | 18,045 | 0.00% |
| Altria Group, Inc. | \$200,000 | 5.95% | 14/2/2049 | 195,959 | 0.01% |
| Altria Group, Inc. | \$100,000 | 4.45% | 6/5/2050 | 77,372 | 0.00% |
| Altria Group, Inc. | \$100,000 | 3.70% | 4/2/2051 | 68,086 | 0.00% |
| Altria Group, Inc. | \$225,000 | 4.00% | 4/2/2061 | 156,787 | 0.01% |
| Amazon.com, Inc. | \$100,000 | 1.00% | 12/5/2026 | 95,676 | 0.00% |
| Amazon.com, Inc. | \$425,000 | 3.30% | 13/4/2027 | 414,891 | 0.01% |
| Amazon.com, Inc. | \$25,000 | 3.15% | 22/8/2027 | 24,173 | 0.00% |
| Amazon.com, Inc. | \$400,000 | 4.55% | 1/12/2027 | 402,336 | 0.01% |
| Amazon.com, Inc. | \$75,000 | 3.45% | 13/4/2029 | 71,930 | 0.00% |
| Amazon.com, Inc. | \$150,000 | 4.65% | 1/12/2029 | 150,967 | 0.01% |
| Amazon.com, Inc. | \$255,000 | 1.50% | 3/6/2030 | 216,299 | 0.01% |
| Amazon.com, Inc. | \$50,000 | 2.10% | 12/5/2031 | 42,685 | 0.00% |
| Amazon.com, Inc. | \$175,000 | 3.60% | 13/4/2032 | 161,840 | 0.01% |
| Amazon.com, Inc. | \$175,000 | 4.70% | 1/12/2032 | 174,137 | 0.01% |
| Amazon.com, Inc. | \$120,000 | 4.80% | 5/12/2034 | 119,526 | 0.00% |
| Amazon.com, Inc. | \$375,000 | 3.88% | 22/8/2037 | 331,518 | 0.01% |
| Amazon.com, Inc. | \$200,000 | 2.88% | 12/5/2041 | 146,952 | 0.00% |
| Amazon.com, Inc. | \$125,000 | 4.95% | 5/12/2044 | 119,222 | 0.00% |
| Amazon.com, Inc. | \$225,000 | 4.05% | 22/8/2047 | 185,112 | 0.01% |
| Amazon.com, Inc. | \$250,000 | 2.50% | 3/6/2050 | 149,008 | 0.00% |
| Amazon.com, Inc. | \$250,000 | 3.10% | 12/5/2051 | 168,104 | 0.01% |
| Amazon.com, Inc. | \$135,000 | 3.95% | 13/4/2052 | 106,327 | 0.00% |
| Amazon.com, Inc. | \$150,000 | 4.25% | 22/8/2057 | 122,597 | 0.00% |
| Amazon.com, Inc. | \$125,000 | 2.70% | 3/6/2060 | 71,615 | 0.00% |
| Amazon.com, Inc. | \$200,000 | 3.25% | 12/5/2061 | 130,312 | 0.00% |
| Amazon.com, Inc. | \$75,000 | 4.10% | 13/4/2062 | 58,788 | 0.00% |
| Amcor Finance USA, Inc. | \$50,000 | 5.63% | 26/5/2033 | 50,563 | 0.00% |
| Amcor Group Finance plc | \$50,000 | 5.45% | 23/5/2029 | 50,402 | 0.00% |
| Amdocs Ltd. | \$100,000 | 2.54% | 15/6/2030 | 86,941 | 0.00% |
| Ameren Corp. | \$25,000 | 3.65% | 15/2/2026 | 24,682 | 0.00% |
| Ameren Corp. | \$50,000 | 5.70% | 1/12/2026 | 50,816 | 0.00% |
| Ameren Corp. | \$50,000 | 5.00% | 15/1/2029 | 50,014 | 0.00% |
| Ameren Corp. | \$235,000 | 3.50% | 15/1/2031 | 214,386 | 0.01% |
| Ameren Illinois Co. | \$75,000 | 3.85% | 1/9/2032 | 68,828 | 0.00% |
| Ameren Illinois Co. | \$50,000 | 4.95% | 1/6/2033 | 49,107 | 0.00% |
| Ameren Illinois Co. | \$40,000 | 4.15% | 15/3/2046 | 33,040 | 0.00% |
| Ameren Illinois Co. | \$100,000 | 3.70% | 1/12/2047 | 75,108 | 0.00% |
| Ameren Illinois Co. | \$10,000 | 4.50% | 15/3/2049 | 8,455 | 0.00% |
| Ameren Illinois Co. | \$75,000 | 5.55% | 1/7/2054 | 73,931 | 0.00% |
| American Airlines 2021-1 Class A Pass Through Trust | \$200,870 | 2.88% | 11/7/2034 | 173,546 | 0.01% |
| American Assets Trust LP | \$100,000 | 3.38% | 1/2/2031 | 87,104 | 0.00% |
| American Electric Power Co., Inc. | \$250,000 | 3.20% | 13/11/2027 | 239,550 | 0.01% |
| American Electric Power Co., Inc. | \$40,000 | 4.30% | 1/12/2028 | 39,083 | 0.00% |
| American Electric Power Co., Inc. | \$50,000 | 5.20% | 15/1/2029 | 50,374 | 0.00% |
| American Electric Power Co., Inc. | \$30,000 | 5.95% | 1/11/2032 | 30,951 | 0.00% |
| American Electric Power Co., Inc. | \$50,000 | 5.63% | 1/3/2033 | 50,496 | 0.00% |
| American Electric Power Co., Inc. | \$25,000 | 3.25% | 1/3/2050 | 16,080 | 0.00% |
| American Electric Power Co., Inc. | \$100,000 | 6.95% | 15/12/2054 | 103,496 | 0.00% |
| American Express Co. | \$150,000 | 3.13% | 20/5/2026 | 146,992 | 0.00% |
| American Express Co. | \$200,000 | 1.65% | 4/11/2026 | 189,597 | 0.01% |
| American Express Co. | \$400,000 | 2.55% | 4/3/2027 | 382,866 | 0.01% |
| American Express Co. | \$80,000 | 5.65% | 23/4/2027 | 80,848 | 0.00% |
| American Express Co. | \$70,000 | 5.39% | 28/7/2027 | 70,760 | 0.00% |
| American Express Co. | \$140,000 | 5.10% | 16/2/2028 | 140,766 | 0.00% |
| American Express Co. | \$110,000 | 5.04% | 26/7/2028 | 110,401 | 0.00% |
| American Express Co. | \$300,000 | 4.05% | 3/5/2029 | 292,609 | 0.01% |
| American Express Co. | \$70,000 | 5.28% | 27/7/2029 | 70,660 | 0.00% |
| American Express Co. | \$70,000 | 6.49% | 30/10/2031 | 74,755 | 0.00% |
| American Express Co. | \$200,000 | 5.04% | 1/5/2034 | 196,383 | 0.01% |
| American Express Co. | \$50,000 | 5.63% | 28/7/2034 | 50,563 | 0.00% |
| American Express Co. | \$110,000 | 5.28% | 26/7/2035 | 108,761 | 0.00% |
| American Express Co. | \$50,000 | 4.05% | 3/12/2042 | 41,886 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| American Financial Group, Inc. | \$10,000 | 4.50% | 15/6/2047 | 8,262 | 0.00% |
| American Homes 4 Rent LP | \$80,000 | 3.63% | 15/4/2032 | 71,481 | 0.00% |
| American Homes 4 Rent LP | \$50,000 | 5.50% | 1/2/2034 | 49,778 | 0.00% |
| American Homes 4 Rent LP | \$50,000 | 5.50% | 15/7/2034 | 49,583 | 0.00% |
| American Homes 4 Rent LP | \$50,000 | 5.25% | 15/3/2035 | 48,675 | 0.00% |
| American Homes 4 Rent LP | \$20,000 | 4.30% | 15/4/2052 | 15,602 | 0.00% |
| American Honda Finance Corp. | \$75,000 | 4.95% | 9/1/2026 | 75,142 | 0.00% |
| American Honda Finance Corp. | \$50,000 | 5.25% | 7/7/2026 | 50,383 | 0.00% |
| American Honda Finance Corp. | \$325,000 | 1.30% | 9/9/2026 | 307,251 | 0.01% |
| American Honda Finance Corp. | \$75,000 | 4.40% | 5/10/2026 | 74,740 | 0.00% |
| American Honda Finance Corp. | \$25,000 | 2.35% | 8/1/2027 | 23,873 | 0.00% |
| American Honda Finance Corp. | \$50,000 | 4.90% | 12/3/2027 | 50,140 | 0.00% |
| American Honda Finance Corp. | \$50,000 | 4.90% | 9/7/2027 | 50,202 | 0.00% |
| American Honda Finance Corp. | \$100,000 | 4.45% | 22/10/2027 | 99,291 | 0.00% |
| American Honda Finance Corp. | €470,000 | 3.75% | 25/10/2027 | 497,977 | 0.01% |
| American Honda Finance Corp. | \$100,000 | 2.00% | 24/3/2028 | 91,385 | 0.00% |
| American Honda Finance Corp. | \$50,000 | 5.13% | 7/7/2028 | 50,333 | 0.00% |
| American Honda Finance Corp. | \$50,000 | 5.65% | 15/11/2028 | 51,287 | 0.00% |
| American Honda Finance Corp. | \$50,000 | 4.90% | 13/3/2029 | 49,838 | 0.00% |
| American Honda Finance Corp. | \$75,000 | 4.40% | 5/9/2029 | 72,969 | 0.00% |
| American Honda Finance Corp. | \$100,000 | 1.80% | 13/1/2031 | 82,527 | 0.00% |
| American Honda Finance Corp. | \$50,000 | 5.05% | 10/7/2031 | 49,424 | 0.00% |
| American Honda Finance Corp. | \$75,000 | 4.85% | 23/10/2031 | 73,439 | 0.00% |
| American Honda Finance Corp. | \$75,000 | 4.90% | 10/1/2034 | 71,983 | 0.00% |
| American International Group, Inc. | €100,000 | 1.88% | 21/6/2027 | 101,143 | 0.00% |
| American International Group, Inc. | \$125,000 | 3.88% | 15/1/2035 | 111,091 | 0.00% |
| American International Group, Inc. | \$75,000 | 4.75% | 1/4/2048 | 66,502 | 0.00% |
| American Municipal Power, Inc. | \$25,000 | 6.45% | 15/2/2044 | 26,380 | 0.00% |
| American Municipal Power, Inc. | \$125,000 | 8.08% | 15/2/2050 | 157,699 | 0.01% |
| American National Group, Inc. | \$25,000 | 5.75% | 1/10/2029 | 25,063 | 0.00% |
| American National Group, Inc. | \$150,000 | 6.14% | 13/6/2032 | 148,443 | 0.00% |
| American Tower Corp. | \$75,000 | 4.40% | 15/2/2026 | 74,604 | 0.00% |
| American Tower Corp. | \$300,000 | 1.45% | 15/9/2026 | 283,523 | 0.01% |
| American Tower Corp. | €150,000 | 0.40% | 15/2/2027 | 147,662 | 0.00% |
| American Tower Corp. | €100,000 | 0.50% | 15/1/2028 | 96,358 | 0.00% |
| American Tower Corp. | \$450,000 | 1.50% | 31/1/2028 | 405,898 | 0.01% |
| American Tower Corp. | \$50,000 | 5.20% | 15/2/2029 | 50,282 | 0.00% |
| American Tower Corp. | \$50,000 | 3.95% | 15/3/2029 | 47,902 | 0.00% |
| American Tower Corp. | €200,000 | 0.88% | 21/5/2029 | 188,627 | 0.01% |
| American Tower Corp. | \$10,000 | 2.90% | 15/1/2030 | 9,003 | 0.00% |
| American Tower Corp. | \$25,000 | 5.00% | 31/1/2030 | 24,852 | 0.00% |
| American Tower Corp. | \$350,000 | 5.65% | 15/3/2033 | 354,619 | 0.01% |
| American Tower Corp. | \$50,000 | 5.45% | 15/2/2034 | 49,987 | 0.00% |
| American Tower Corp. | \$50,000 | 5.40% | 31/1/2035 | 49,488 | 0.00% |
| American Tower Corp. | \$5,000 | 3.70% | 15/10/2049 | 3,604 | 0.00% |
| American Tower Corp. | \$300,000 | 3.10% | 15/6/2050 | 192,699 | 0.01% |
| American Transmission Systems, Inc. | \$75,000 | 2.65% | 15/1/2032 | 63,606 | 0.00% |
| American University | \$25,000 | 3.67% | 1/4/2049 | 19,140 | 0.00% |
| American Water Capital Corp. | \$60,000 | 3.75% | 1/9/2028 | 57,719 | 0.00% |
| American Water Capital Corp. | \$50,000 | 3.45% | 1/6/2029 | 47,085 | 0.00% |
| American Water Capital Corp. | \$50,000 | 2.80% | 1/5/2030 | 44,841 | 0.00% |
| American Water Capital Corp. | \$35,000 | 2.30% | 1/6/2031 | 29,553 | 0.00% |
| American Water Capital Corp. | \$50,000 | 4.45% | 1/6/2032 | 47,714 | 0.00% |
| American Water Capital Corp. | \$50,000 | 5.15% | 1/3/2034 | 49,564 | 0.00% |
| American Water Capital Corp. | \$45,000 | 6.59% | 15/10/2037 | 49,592 | 0.00% |
| American Water Capital Corp. | \$100,000 | 4.30% | 1/12/2042 | 84,553 | 0.00% |
| American Water Capital Corp. | \$20,000 | 4.00% | 1/12/2046 | 15,597 | 0.00% |
| American Water Capital Corp. | \$45,000 | 3.75% | 1/9/2047 | 33,454 | 0.00% |
| American Water Capital Corp. | \$45,000 | 4.20% | 1/9/2048 | 35,853 | 0.00% |
| American Water Capital Corp. | \$35,000 | 4.15% | 1/6/2049 | 27,636 | 0.00% |
| American Water Capital Corp. | \$30,000 | 3.45% | 1/5/2050 | 20,746 | 0.00% |
| American Water Capital Corp. | \$35,000 | 3.25% | 1/6/2051 | 23,351 | 0.00% |
| American Water Capital Corp. | \$50,000 | 5.45% | 1/3/2054 | 47,934 | 0.00% |
| Americo Life, Inc. | \$100,000 | 3.45% | 15/4/2031 | 83,661 | 0.00% |
| Americold Realty Operating Partnership LP | \$30,000 | 5.41% | 12/9/2034 | 28,712 | 0.00% |
| Ameriprise Financial, Inc. | \$50,000 | 5.70% | 15/12/2028 | 51,483 | 0.00% |
| Ameriprise Financial, Inc. | \$50,000 | 5.15% | 15/5/2033 | 49,882 | 0.00% |
| AmFam Holdings, Inc. | \$100,000 | 2.81% | 11/3/2031 | 77,737 | 0.00% |
| AmFam Holdings, Inc. | \$50,000 | 3.83% | 11/3/2051 | 30,193 | 0.00% |
| Amgen, Inc. | \$50,000 | 5.51% | 2/3/2026 | 49,984 | 0.00% |
| Amgen, Inc. | \$85,000 | 2.60% | 19/8/2026 | 82,269 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Amgen, Inc. | \$140,000 | 2.20% | 21/2/2027 | 132,776 | 0.00% |
| Amgen, Inc. | \$285,000 | 5.15% | 2/3/2028 | 287,081 | 0.01% |
| Amgen, Inc. | \$50,000 | 1.65% | 15/8/2028 | 44,686 | 0.00% |
| Amgen, Inc. | \$100,000 | 4.05% | 18/8/2029 | 96,179 | 0.00% |
| Amgen, Inc. | £100,000 | 4.00% | 13/9/2029 | 120,915 | 0.00% |
| Amgen, Inc. | \$195,000 | 2.45% | 21/2/2030 | 172,311 | 0.01% |
| Amgen, Inc. | \$225,000 | 5.25% | 2/3/2030 | 227,052 | 0.01% |
| Amgen, Inc. | \$100,000 | 2.30% | 25/2/2031 | 85,180 | 0.00% |
| Amgen, Inc. | \$125,000 | 2.00% | 15/1/2032 | 101,430 | 0.00% |
| Amgen, Inc. | \$50,000 | 4.20% | 1/3/2033 | 46,363 | 0.00% |
| Amgen, Inc. | \$325,000 | 5.25% | 2/3/2033 | 322,706 | 0.01% |
| Amgen, Inc. | \$30,000 | 3.15% | 21/2/2040 | 22,299 | 0.00% |
| Amgen, Inc. | \$50,000 | 2.80% | 15/8/2041 | 34,749 | 0.00% |
| Amgen, Inc. | \$75,000 | 4.95% | 1/10/2041 | 67,632 | 0.00% |
| Amgen, Inc. | \$26,000 | 5.15% | 15/11/2041 | 24,112 | 0.00% |
| Amgen, Inc. | \$350,000 | 5.60% | 2/3/2043 | 340,644 | 0.01% |
| Amgen, Inc. | \$300,000 | 4.40% | 1/5/2045 | 248,397 | 0.01% |
| Amgen, Inc. | \$25,000 | 4.56% | 15/6/2048 | 20,812 | 0.00% |
| Amgen, Inc. | \$205,000 | 3.38% | 21/2/2050 | 140,432 | 0.00% |
| Amgen, Inc. | \$220,000 | 4.66% | 15/6/2051 | 184,619 | 0.01% |
| Amgen, Inc. | \$75,000 | 4.20% | 22/2/2052 | 58,018 | 0.00% |
| Amgen, Inc. | \$200,000 | 4.88% | 1/3/2053 | 171,546 | 0.01% |
| Amgen, Inc. | \$325,000 | 5.65% | 2/3/2053 | 313,305 | 0.01% |
| Amgen, Inc. | \$200,000 | 4.40% | 22/2/2062 | 155,025 | 0.01% |
| Amgen, Inc. | \$200,000 | 5.75% | 2/3/2063 | 191,854 | 0.01% |
| Amphenol Corp. | \$50,000 | 4.75% | 30/3/2026 | 50,007 | 0.00% |
| Amphenol Corp. | \$50,000 | 5.05% | 5/4/2027 | 50,441 | 0.00% |
| Amphenol Corp. | \$50,000 | 5.05% | 5/4/2029 | 50,231 | 0.00% |
| Amphenol Corp. | \$5,000 | 2.80% | 15/2/2030 | 4,523 | 0.00% |
| Amphenol Corp. | \$85,000 | 2.20% | 15/9/2031 | 71,172 | 0.00% |
| Amphenol Corp. | \$50,000 | 5.25% | 5/4/2034 | 50,201 | 0.00% |
| Amphenol Corp. | \$50,000 | 5.00% | 15/1/2035 | 48,813 | 0.00% |
| Amphenol Corp. | \$25,000 | 5.38% | 15/11/2054 | 23,807 | 0.00% |
| Analog Devices, Inc. | \$425,000 | 2.80% | 1/10/2041 | 299,443 | 0.01% |
| Analog Devices, Inc. | \$50,000 | 2.95% | 1/10/2051 | 31,748 | 0.00% |
| Aon Corp. | \$575,000 | 4.50% | 15/12/2028 | 566,605 | 0.01% |
| Aon Corp. | \$50,000 | 2.80% | 15/5/2030 | 44,500 | 0.00% |
| Aon Corp./Aon Global Holdings plc | \$200,000 | 5.35% | 28/2/2033 | 198,965 | 0.01% |
| Aon Corp./Aon Global Holdings plc | \$100,000 | 3.90% | 28/2/2052 | 73,445 | 0.00% |
| Aon Global Ltd. | \$160,000 | 4.60% | 14/6/2044 | 135,512 | 0.00% |
| Aon Global Ltd. | \$50,000 | 4.75% | 15/5/2045 | 43,016 | 0.00% |
| Aon North America, Inc. | \$300,000 | 5.13% | 1/3/2027 | 302,164 | 0.01% |
| Aon North America, Inc. | \$70,000 | 5.15% | 1/3/2029 | 70,248 | 0.00% |
| Aon North America, Inc. | \$50,000 | 5.30% | 1/3/2031 | 50,255 | 0.00% |
| Aon North America, Inc. | \$205,000 | 5.45% | 1/3/2034 | 204,886 | 0.01% |
| Aon North America, Inc. | \$185,000 | 5.75% | 1/3/2054 | 180,644 | 0.01% |
| Apache Corp. | \$190,000 | 5.10% | 1/9/2040 | 165,054 | 0.01% |
| Apache Corp. | \$50,000 | 5.25% | 1/2/2042 | 43,130 | 0.00% |
| Apollo Debt Solutions BDC | \$50,000 | 6.90% | 13/4/2029 | 51,645 | 0.00% |
| Apollo Debt Solutions BDC | \$25,000 | 6.70% | 29/7/2031 | 25,669 | 0.00% |
| Apollo Global Management, Inc. | \$50,000 | 6.38% | 15/11/2033 | 53,996 | 0.00% |
| Apollo Global Management, Inc. | \$60,000 | 5.80% | 21/5/2054 | 60,255 | 0.00% |
| Apollo Global Management, Inc. | \$50,000 | 6.00% | 15/12/2054 | 49,386 | 0.00% |
| Apollo Management Holdings LP | \$25,000 | 4.87% | 15/2/2029 | 24,779 | 0.00% |
| Apollo Management Holdings LP | \$150,000 | 2.65% | 5/6/2030 | 131,558 | 0.00% |
| Appalachian Power Co. | \$75,000 | 2.70% | 1/4/2031 | 64,865 | 0.00% |
| Appalachian Power Co. | \$50,000 | 5.65% | 1/4/2034 | 50,160 | 0.00% |
| Appalachian Power Co. | \$95,000 | 7.00% | 1/4/2038 | 104,480 | 0.00% |
| Appalachian Power Co. | \$50,000 | 4.50% | 1/3/2049 | 40,057 | 0.00% |
| Apple, Inc. | \$200,000 | 0.70% | 8/2/2026 | 192,174 | 0.01% |
| Apple, Inc. | \$150,000 | 3.25% | 23/2/2026 | 148,119 | 0.00% |
| Apple, Inc. | \$400,000 | 2.45% | 4/8/2026 | 388,159 | 0.01% |
| Apple, Inc. | \$190,000 | 2.05% | 11/9/2026 | 182,850 | 0.01% |
| Apple, Inc. | \$200,000 | 3.35% | 9/2/2027 | 195,921 | 0.01% |
| Apple, Inc. | \$175,000 | 3.20% | 11/5/2027 | 170,132 | 0.01% |
| Apple, Inc. | \$175,000 | 3.00% | 13/11/2027 | 168,969 | 0.01% |
| Apple, Inc. | \$100,000 | 1.20% | 8/2/2028 | 90,360 | 0.00% |
| Apple, Inc. | \$100,000 | 1.40% | 5/8/2028 | 89,759 | 0.00% |
| Apple, Inc. | \$330,000 | 1.65% | 11/5/2030 | 283,569 | 0.01% |
| Apple, Inc. | \$375,000 | 1.65% | 8/2/2031 | 315,420 | 0.01% |
| Apple, Inc. | \$100,000 | 1.70% | 5/8/2031 | 83,295 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Apple, Inc. | \$400,000 | 3.35% | 8/8/2032 | 366,543 | 0.01% |
| Apple, Inc. | \$100,000 | 4.50% | 23/2/2036 | 97,507 | 0.00% |
| Apple, Inc. | \$425,000 | 2.38% | 8/2/2041 | 292,502 | 0.01% |
| Apple, Inc. | \$375,000 | 3.85% | 4/5/2043 | 310,264 | 0.01% |
| Apple, Inc. | \$100,000 | 3.45% | 9/2/2045 | 76,549 | 0.00% |
| Apple, Inc. | \$300,000 | 4.65% | 23/2/2046 | 273,858 | 0.01% |
| Apple, Inc. | \$300,000 | 3.75% | 12/9/2047 | 235,724 | 0.01% |
| Apple, Inc. | \$80,000 | 2.95% | 11/9/2049 | 53,365 | 0.00% |
| Apple, Inc. | \$50,000 | 2.65% | 11/5/2050 | 31,053 | 0.00% |
| Apple, Inc. | \$200,000 | 2.65% | 8/2/2051 | 123,305 | 0.00% |
| Apple, Inc. | \$300,000 | 2.70% | 5/8/2051 | 186,448 | 0.01% |
| Apple, Inc. | \$100,000 | 3.95% | 8/8/2052 | 79,533 | 0.00% |
| Apple, Inc. | \$50,000 | 4.85% | 10/5/2053 | 47,250 | 0.00% |
| Apple, Inc. | \$250,000 | 2.55% | 20/8/2060 | 146,021 | 0.00% |
| Apple, Inc. | \$250,000 | 2.80% | 8/2/2061 | 148,226 | 0.00% |
| Apple, Inc. | \$100,000 | 2.85% | 5/8/2061 | 60,137 | 0.00% |
| Apple, Inc. | \$100,000 | 4.10% | 8/8/2062 | 79,382 | 0.00% |
| Applied Materials, Inc. | \$450,000 | 1.75% | 1/6/2030 | 384,425 | 0.01% |
| Applied Materials, Inc. | \$50,000 | 5.10% | 1/10/2035 | 49,987 | 0.00% |
| AppLovin Corp. | \$75,000 | 5.13% | 1/12/2029 | 74,770 | 0.00% |
| AppLovin Corp. | \$75,000 | 5.38% | 1/12/2031 | 75,059 | 0.00% |
| AppLovin Corp. | \$95,000 | 5.50% | 1/12/2034 | 94,166 | 0.00% |
| AppLovin Corp. | \$50,000 | 5.95% | 1/12/2054 | 49,355 | 0.00% |
| Aptiv Swiss Holdings Ltd. | \$200,000 | 4.65% | 13/9/2029 | 194,185 | 0.01% |
| Aptiv Swiss Holdings Ltd. | \$25,000 | 5.15% | 13/9/2034 | 23,650 | 0.00% |
| Aptiv Swiss Holdings Ltd. | \$100,000 | 4.15% | 1/5/2052 | 71,023 | 0.00% |
| Aptiv Swiss Holdings Ltd. | \$200,000 | 5.75% | 13/9/2054 | 179,663 | 0.01% |
| Arch Capital Group Ltd. | \$100,000 | 3.64% | 30/6/2050 | 71,359 | 0.00% |
| Archer-Daniels-Midland Co. | \$75,000 | 2.50% | 11/8/2026 | 72,547 | 0.00% |
| Archer-Daniels-Midland Co. | \$300,000 | 2.90% | 1/3/2032 | 259,243 | 0.01% |
| Archer-Daniels-Midland Co. | \$15,000 | 5.38% | 15/9/2035 | 15,150 | 0.00% |
| Archer-Daniels-Midland Co. | \$12,000 | 3.75% | 15/9/2047 | 8,950 | 0.00% |
| Ares Capital Corp. | \$100,000 | 3.88% | 15/1/2026 | 98,836 | 0.00% |
| Ares Capital Corp. | \$100,000 | 2.88% | 15/6/2028 | 92,153 | 0.00% |
| Ares Capital Corp. | \$75,000 | 5.88% | 1/3/2029 | 75,685 | 0.00% |
| Ares Capital Corp. | \$60,000 | 5.95% | 15/7/2029 | 60,717 | 0.00% |
| Ares Capital Corp. | \$50,000 | 3.20% | 15/11/2031 | 42,993 | 0.00% |
| Ares Management Corp. | \$100,000 | 5.60% | 11/10/2054 | 95,263 | 0.00% |
| Ares Strategic Income Fund | \$25,000 | 5.70% | 15/3/2028 | 24,999 | 0.00% |
| Ares Strategic Income Fund | \$70,000 | 6.35% | 15/8/2029 | 71,253 | 0.00% |
| Arizona Public Service Co. | \$50,000 | 2.60% | 15/8/2029 | 45,186 | 0.00% |
| Arizona Public Service Co. | \$25,000 | 2.20% | 15/12/2031 | 20,496 | 0.00% |
| Arizona Public Service Co. | \$35,000 | 5.55% | 1/8/2033 | 35,032 | 0.00% |
| Arizona Public Service Co. | \$50,000 | 5.70% | 15/8/2034 | 50,579 | 0.00% |
| Arizona Public Service Co. | \$10,000 | 5.05% | 1/9/2041 | 9,092 | 0.00% |
| Arizona Public Service Co. | \$30,000 | 4.50% | 1/4/2042 | 25,355 | 0.00% |
| Arizona Public Service Co. | \$30,000 | 4.35% | 15/11/2045 | 24,319 | 0.00% |
| Arizona Public Service Co. | \$10,000 | 3.75% | 15/5/2046 | 7,383 | 0.00% |
| Arizona Public Service Co. | \$20,000 | 4.20% | 15/8/2048 | 15,463 | 0.00% |
| Arizona Public Service Co. | \$20,000 | 4.25% | 1/3/2049 | 15,572 | 0.00% |
| Arizona Public Service Co. | \$20,000 | 3.50% | 1/12/2049 | 13,725 | 0.00% |
| Arizona Public Service Co. | \$40,000 | 3.35% | 15/5/2050 | 27,031 | 0.00% |
| Arizona Public Service Co. | \$25,000 | 2.65% | 15/9/2050 | 14,479 | 0.00% |
| Army Hawaii Family Housing Trust Certificates | \$88,475 | 5.52% | 15/6/2050 | 89,375 | 0.00% |
| Arrow Electronics, Inc. | \$50,000 | 5.88% | 10/4/2034 | 50,216 | 0.00% |
| Arthur J Gallagher & Co. | \$15,000 | 4.60% | 15/12/2027 | 14,941 | 0.00% |
| Arthur J Gallagher & Co. | \$10,000 | 4.85% | 15/12/2029 | 9,953 | 0.00% |
| Arthur J Gallagher & Co. | \$15,000 | 5.00% | 15/2/2032 | 14,804 | 0.00% |
| Arthur J Gallagher & Co. | \$150,000 | 6.50% | 15/2/2034 | 161,071 | 0.01% |
| Arthur J Gallagher & Co. | \$20,000 | 5.15% | 15/2/2035 | 19,495 | 0.00% |
| Arthur J Gallagher & Co. | \$175,000 | 3.50% | 20/5/2051 | 120,565 | 0.00% |
| Arthur J Gallagher & Co. | \$50,000 | 5.75% | 2/3/2053 | 49,021 | 0.00% |
| Arthur J Gallagher & Co. | \$30,000 | 5.55% | 15/2/2055 | 28,805 | 0.00% |
| Ascension Health | \$25,000 | 2.53% | 15/11/2029 | 22,469 | 0.00% |
| Ascension Health | \$25,000 | 3.11% | 15/11/2039 | 18,840 | 0.00% |
| Ascension Health | \$150,000 | 3.95% | 15/11/2046 | 119,697 | 0.00% |
| Ascension Health | \$25,000 | 4.85% | 15/11/2053 | 22,349 | 0.00% |
| Assurant, Inc. | \$15,000 | 3.70% | 22/2/2030 | 13,967 | 0.00% |
| Assured Guaranty US Holdings, Inc. | \$25,000 | 6.13% | 15/9/2028 | 25,943 | 0.00% |
| Assured Guaranty US Holdings, Inc. | \$100,000 | 3.15% | 15/6/2031 | 88,363 | 0.00% |
| AT&T, Inc. | \$375,000 | 1.70% | 25/3/2026 | 361,876 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| AT&T, Inc. | £800,000 | 2.90% | 4/12/2026 | 966,139 | 0.02% |
| AT&T, Inc. | \$200,000 | 3.80% | 15/2/2027 | 196,155 | 0.01% |
| AT&T, Inc. | \$40,000 | 2.30% | 1/6/2027 | 37,763 | 0.00% |
| AT&T, Inc. | \$250,000 | 1.65% | 1/2/2028 | 227,309 | 0.01% |
| AT&T, Inc. | \$37,000 | 4.10% | 15/2/2028 | 36,200 | 0.00% |
| AT&T, Inc. | \$800,000 | 4.35% | 1/3/2029 | 783,033 | 0.02% |
| AT&T, Inc. | \$125,000 | 4.30% | 15/2/2030 | 120,980 | 0.00% |
| AT&T, Inc. | \$100,000 | 2.75% | 1/6/2031 | 86,997 | 0.00% |
| AT&T, Inc. | €100,000 | 2.05% | 19/5/2032 | 95,377 | 0.00% |
| AT&T, Inc. | \$744,000 | 2.55% | 1/12/2033 | 599,249 | 0.02% |
| AT&T, Inc. | \$200,000 | 5.40% | 15/2/2034 | 200,908 | 0.01% |
| AT&T, Inc. | €150,000 | 4.30% | 18/11/2034 | 164,712 | 0.01% |
| AT&T, Inc. | \$230,000 | 4.50% | 15/5/2035 | 212,805 | 0.01% |
| AT&T, Inc. | €100,000 | 3.15% | 4/9/2036 | 98,446 | 0.00% |
| AT&T, Inc. | \$50,000 | 4.90% | 15/8/2037 | 47,127 | 0.00% |
| AT&T, Inc. | €200,000 | 2.60% | 19/5/2038 | 182,488 | 0.01% |
| AT&T, Inc. | \$200,000 | 6.55% | 15/2/2039 | 213,842 | 0.01% |
| AT&T, Inc. | \$175,000 | 4.85% | 1/3/2039 | 162,214 | 0.01% |
| AT&T, Inc. | £300,000 | 7.00% | 30/4/2040 | 414,101 | 0.01% |
| AT&T, Inc. | \$90,000 | 3.50% | 1/6/2041 | 68,943 | 0.00% |
| AT&T, Inc. | \$50,000 | 4.30% | 15/12/2042 | 41,579 | 0.00% |
| AT&T, Inc. | £100,000 | 4.25% | 1/6/2043 | 100,055 | 0.00% |
| AT&T, Inc. | \$75,000 | 4.65% | 1/6/2044 | 63,802 | 0.00% |
| AT&T, Inc. | \$110,000 | 4.35% | 15/6/2045 | 90,317 | 0.00% |
| AT&T, Inc. | \$450,000 | 4.75% | 15/5/2046 | 390,761 | 0.01% |
| AT&T, Inc. | CAD35,000 | 4.85% | 25/5/2047 | 23,501 | 0.00% |
| AT&T, Inc. | \$262,000 | 4.50% | 9/3/2048 | 215,965 | 0.01% |
| AT&T, Inc. | CAD30,000 | 5.10% | 25/11/2048 | 20,789 | 0.00% |
| AT&T, Inc. | \$75,000 | 4.55% | 9/3/2049 | 62,274 | 0.00% |
| AT&T, Inc. | \$200,000 | 3.65% | 1/6/2051 | 141,104 | 0.00% |
| AT&T, Inc. | \$75,000 | 3.30% | 1/2/2052 | 49,776 | 0.00% |
| AT&T, Inc. | \$583,000 | 3.50% | 15/9/2053 | 392,976 | 0.01% |
| AT&T, Inc. | \$667,000 | 3.55% | 15/9/2055 | 449,924 | 0.01% |
| AT&T, Inc. | \$442,000 | 3.80% | 1/12/2057 | 306,075 | 0.01% |
| AT&T, Inc. | \$503,000 | 3.65% | 15/9/2059 | 333,593 | 0.01% |
| AT&T, Inc. | \$250,000 | 3.85% | 1/6/2060 | 173,365 | 0.01% |
| Athene Global Funding | \$70,000 | 5.62% | 8/5/2026 | 70,621 | 0.00% |
| Athene Global Funding | \$50,000 | 4.86% | 27/8/2026 | 49,955 | 0.00% |
| Athene Global Funding | \$5,000 | 2.95% | 12/11/2026 | 4,824 | 0.00% |
| Athene Global Funding | \$70,000 | 5.52% | 25/3/2027 | 70,805 | 0.00% |
| Athene Global Funding | \$50,000 | 5.35% | 9/7/2027 | 50,504 | 0.00% |
| Athene Global Funding | £300,000 | 5.15% | 28/7/2027 | 374,039 | 0.01% |
| Athene Global Funding | €100,000 | 1.75% | 24/11/2027 | 113,483 | 0.00% |
| Athene Global Funding | CAD250,000 | 2.47% | 9/6/2028 | 166,622 | 0.01% |
| Athene Global Funding | \$200,000 | 1.99% | 19/8/2028 | 178,618 | 0.01% |
| Athene Global Funding | \$100,000 | 5.58% | 9/1/2029 | 101,090 | 0.00% |
| Athene Global Funding | CAD30,000 | 5.11% | 7/3/2029 | 21,749 | 0.00% |
| Athene Global Funding | \$50,000 | 4.72% | 8/10/2029 | 48,742 | 0.00% |
| Athene Global Funding | \$250,000 | 2.55% | 19/11/2030 | 214,491 | 0.01% |
| Athene Global Funding | \$100,000 | 2.67% | 7/6/2031 | 84,897 | 0.00% |
| Athene Global Funding | \$50,000 | 5.53% | 11/7/2031 | 50,103 | 0.00% |
| Athene Global Funding | \$40,000 | 5.32% | 13/11/2031 | 39,349 | 0.00% |
| Athene Holding Ltd. | \$20,000 | 6.15% | 3/4/2030 | 20,774 | 0.00% |
| Athene Holding Ltd. | \$200,000 | 3.50% | 15/1/2031 | 180,560 | 0.01% |
| Athene Holding Ltd. | \$50,000 | 5.88% | 15/1/2034 | 50,704 | 0.00% |
| Athene Holding Ltd. | \$100,000 | 3.95% | 25/5/2051 | 72,007 | 0.00% |
| Athene Holding Ltd. | \$75,000 | 6.25% | 1/4/2054 | 75,323 | 0.00% |
| Athene Holding Ltd. | \$45,000 | 6.63% | 15/10/2054 | 44,894 | 0.00% |
| Atlassian Corp. | \$50,000 | 5.25% | 15/5/2029 | 50,342 | 0.00% |
| Atlassian Corp. | \$50,000 | 5.50% | 15/5/2034 | 50,258 | 0.00% |
| Atmos Energy Corp. | \$50,000 | 3.00% | 15/6/2027 | 48,144 | 0.00% |
| Atmos Energy Corp. | \$5,000 | 2.63% | 15/9/2029 | 4,555 | 0.00% |
| Atmos Energy Corp. | \$50,000 | 5.90% | 15/11/2033 | 52,359 | 0.00% |
| Atmos Energy Corp. | \$25,000 | 4.15% | 15/1/2043 | 20,746 | 0.00% |
| Atmos Energy Corp. | \$130,000 | 4.13% | 15/10/2044 | 105,918 | 0.00% |
| Atmos Energy Corp. | \$100,000 | 4.13% | 15/3/2049 | 78,624 | 0.00% |
| Atmos Energy Corp. | \$25,000 | 3.38% | 15/9/2049 | 17,182 | 0.00% |
| Atmos Energy Corp. | \$150,000 | 2.85% | 15/2/2052 | 91,386 | 0.00% |
| Atmos Energy Corp. | \$85,000 | 6.20% | 15/11/2053 | 90,704 | 0.00% |
| Atmos Energy Corp. | \$25,000 | 5.00% | 15/12/2054 | 22,496 | 0.00% |
| Autodesk, Inc. | \$50,000 | 2.40% | 15/12/2031 | 41,997 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Automatic Data Processing, Inc. | \$50,000 | 1.70% | 15/5/2028 | 45,650 | 0.00% |
| Automatic Data Processing, Inc. | \$75,000 | 4.45% | 9/9/2034 | 71,329 | 0.00% |
| AutoNation, Inc. | \$50,000 | 1.95% | 1/8/2028 | 44,833 | 0.00% |
| AutoNation, Inc. | \$75,000 | 2.40% | 1/8/2031 | 61,858 | 0.00% |
| AutoNation, Inc. | \$45,000 | 3.85% | 1/3/2032 | 40,356 | 0.00% |
| AutoZone, Inc. | \$50,000 | 5.05% | 15/7/2026 | 50,289 | 0.00% |
| AutoZone, Inc. | \$50,000 | 3.75% | 1/6/2027 | 48,851 | 0.00% |
| AutoZone, Inc. | \$50,000 | 4.50% | 1/2/2028 | 49,547 | 0.00% |
| AutoZone, Inc. | \$50,000 | 6.25% | 1/11/2028 | 52,299 | 0.00% |
| AutoZone, Inc. | \$50,000 | 5.10% | 15/7/2029 | 50,256 | 0.00% |
| AutoZone, Inc. | \$100,000 | 4.00% | 15/4/2030 | 95,276 | 0.00% |
| AutoZone, Inc. | \$100,000 | 1.65% | 15/1/2031 | 82,200 | 0.00% |
| AutoZone, Inc. | \$125,000 | 4.75% | 1/2/2033 | 119,981 | 0.00% |
| AutoZone, Inc. | \$50,000 | 5.20% | 1/8/2033 | 49,272 | 0.00% |
| AutoZone, Inc. | \$50,000 | 5.40% | 15/7/2034 | 49,722 | 0.00% |
| AvalonBay Communities, Inc. | \$500,000 | 3.35% | 15/5/2027 | 484,940 | 0.01% |
| AvalonBay Communities, Inc. | \$250,000 | 2.05% | 15/1/2032 | 207,016 | 0.01% |
| AvalonBay Communities, Inc. | \$100,000 | 5.00% | 15/2/2033 | 98,485 | 0.00% |
| AvalonBay Communities, Inc. | \$23,000 | 3.90% | 15/10/2046 | 17,866 | 0.00% |
| AvalonBay Communities, Inc. | \$50,000 | 4.35% | 15/4/2048 | 41,177 | 0.00% |
| Avangrid, Inc. | \$60,000 | 3.80% | 1/6/2029 | 56,838 | 0.00% |
| Avery Dennison Corp. | \$50,000 | 4.88% | 6/12/2028 | 49,856 | 0.00% |
| Avery Dennison Corp. | \$25,000 | 2.65% | 30/4/2030 | 22,176 | 0.00% |
| Avery Dennison Corp. | \$50,000 | 2.25% | 15/2/2032 | 40,881 | 0.00% |
| Avery Dennison Corp. | \$50,000 | 5.75% | 15/3/2033 | 51,321 | 0.00% |
| Aviation Capital Group LLC | \$100,000 | 1.95% | 30/1/2026 | 96,792 | 0.00% |
| Aviation Capital Group LLC | \$35,000 | 6.75% | 25/10/2028 | 36,753 | 0.00% |
| Aviation Capital Group LLC | \$50,000 | 5.38% | 15/7/2029 | 50,047 | 0.00% |
| Aviation Capital Group LLC | \$100,000 | 6.38% | 15/7/2030 | 104,624 | 0.00% |
| Avista Corp. | \$45,000 | 4.00% | 1/4/2052 | 33,565 | 0.00% |
| Avnet, Inc. | \$50,000 | 5.50% | 1/6/2032 | 49,006 | 0.00% |
| AXIS Specialty Finance LLC | \$5,000 | 4.90% | 15/1/2040 | 4,680 | 0.00% |
| AXIS Specialty Finance plc | \$50,000 | 4.00% | 6/12/2027 | 48,738 | 0.00% |
| Bacardi Ltd./Bacardi-Martini BV | \$100,000 | 5.40% | 15/6/2033 | 98,024 | 0.00% |
| Bacardi Ltd./Bacardi-Martini BV | \$100,000 | 5.90% | 15/6/2043 | 96,838 | 0.00% |
| Bain Capital Specialty Finance, Inc. | \$75,000 | 2.55% | 13/10/2026 | 71,442 | 0.00% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | \$325,000 | 3.34% | 15/12/2027 | 313,473 | 0.01% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | \$265,000 | 3.14% | 7/11/2029 | 244,664 | 0.01% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | \$80,000 | 4.08% | 15/12/2047 | 62,940 | 0.00% |
| Baltimore Gas & Electric Co. | \$50,000 | 5.30% | 1/6/2034 | 49,950 | 0.00% |
| Baltimore Gas & Electric Co. | \$50,000 | 3.50% | 15/8/2046 | 36,189 | 0.00% |
| Baltimore Gas & Electric Co. | \$70,000 | 4.25% | 15/9/2048 | 55,906 | 0.00% |
| Baltimore Gas & Electric Co. | \$5,000 | 3.20% | 15/9/2049 | 3,299 | 0.00% |
| Baltimore Gas & Electric Co. | \$110,000 | 2.90% | 15/6/2050 | 68,854 | 0.00% |
| Baltimore Gas & Electric Co. | \$50,000 | 4.55% | 1/6/2052 | 41,629 | 0.00% |
| Baltimore Gas & Electric Co. | \$50,000 | 5.65% | 1/6/2054 | 49,362 | 0.00% |
| BANK 2017 | \$225,000 | 3.63% | 15/5/2050 | 218,349 | 0.01% |
| BANK 2017 | \$25,000 | 3.78% | 15/5/2050 | 23,885 | 0.00% |
| BANK 2017 | \$30,000 | 4.09% | 15/11/2050 | 23,236 | 0.00% |
| BANK 2017 | \$13,259 | 3.31% | 15/11/2050 | 12,986 | 0.00% |
| BANK 2017 | \$200,000 | 3.54% | 15/11/2054 | 192,085 | 0.01% |
| BANK 2017 | \$11,076 | 3.28% | 15/11/2054 | 10,739 | 0.00% |
| BANK 2017 | \$25,000 | 3.52% | 15/7/2060 | 24,053 | 0.00% |
| BANK 2017 | \$23,408 | 3.25% | 15/7/2060 | 22,538 | 0.00% |
| BANK 2017 | \$325,000 | 3.18% | 15/9/2060 | 310,261 | 0.01% |
| BANK 2017 | \$50,000 | 3.44% | 15/9/2060 | 48,002 | 0.00% |
| BANK 2018 | \$475,000 | 3.97% | 15/9/2060 | 456,305 | 0.01% |
| BANK 2018 | \$95,553 | 4.23% | 15/9/2060 | 92,881 | 0.00% |
| BANK 2018 | \$25,000 | 3.69% | 15/2/2061 | 23,967 | 0.00% |
| BANK 2018 | \$25,000 | 4.05% | 15/3/2061 | 24,235 | 0.00% |
| BANK 2018 | \$25,000 | 4.26% | 15/5/2061 | 24,361 | 0.00% |
| BANK 2018 | \$110,000 | 4.22% | 15/8/2061 | 106,633 | 0.00% |
| BANK 2018 | \$100,000 | 3.95% | 15/8/2061 | 96,284 | 0.00% |
| Bank of America Corp. | CHF1,000,000 | 0.25% | 12/6/2026 | 1,099,150 | 0.03% |
| Bank of America Corp. | \$200,000 | 1.32% | 19/6/2026 | 196,713 | 0.01% |
| Bank of America Corp. | \$75,000 | 4.25% | 22/10/2026 | 74,339 | 0.00% |
| Bank of America Corp. | \$800,000 | 5.08% | 20/1/2027 | 802,480 | 0.02% |
| Bank of America Corp. | \$500,000 | 1.66% | 11/3/2027 | 481,678 | 0.01% |
| Bank of America Corp. | \$400,000 | 3.56% | 23/4/2027 | 393,460 | 0.01% |
| Bank of America Corp. | \$150,000 | 1.73% | 22/7/2027 | 143,006 | 0.00% |
| Bank of America Corp. | \$200,000 | 5.93% | 15/9/2027 | 203,507 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bank of America Corp. | CAD70,000 | 1.98% | 15/9/2027 | 47,431 | 0.00% |
| Bank of America Corp. | \$100,000 | 3.25% | 21/10/2027 | 96,396 | 0.00% |
| Bank of America Corp. | \$275,000 | 4.18% | 25/11/2027 | 270,067 | 0.01% |
| Bank of America Corp. | \$400,000 | 3.82% | 20/1/2028 | 391,710 | 0.01% |
| Bank of America Corp. | \$1,200,000 | 2.55% | 4/2/2028 | 1,143,626 | 0.03% |
| Bank of America Corp. | CAD85,000 | 3.62% | 16/3/2028 | 59,096 | 0.00% |
| Bank of America Corp. | €400,000 | 1.66% | 25/4/2028 | 402,734 | 0.01% |
| Bank of America Corp. | \$400,000 | 4.38% | 27/4/2028 | 395,518 | 0.01% |
| Bank of America Corp. | \$50,000 | 4.95% | 22/7/2028 | 50,098 | 0.00% |
| Bank of America Corp. | £200,000 | 7.00% | 31/7/2028 | 267,185 | 0.01% |
| Bank of America Corp. | \$270,000 | 6.20% | 10/11/2028 | 279,563 | 0.01% |
| Bank of America Corp. | \$425,000 | 3.42% | 20/12/2028 | 407,502 | 0.01% |
| Bank of America Corp. | \$225,000 | 3.97% | 5/3/2029 | 218,142 | 0.01% |
| Bank of America Corp. | \$200,000 | 5.20% | 25/4/2029 | 200,999 | 0.01% |
| Bank of America Corp. | \$575,000 | 2.09% | 14/6/2029 | 521,257 | 0.01% |
| Bank of America Corp. | \$175,000 | 4.27% | 23/7/2029 | 170,399 | 0.01% |
| Bank of America Corp. | €500,000 | 0.58% | 8/8/2029 | 474,987 | 0.01% |
| Bank of America Corp. | \$200,000 | 3.97% | 7/2/2030 | 191,737 | 0.01% |
| Bank of America Corp. | \$700,000 | 3.19% | 23/7/2030 | 644,320 | 0.02% |
| Bank of America Corp. | \$50,000 | 2.88% | 22/10/2030 | 45,210 | 0.00% |
| Bank of America Corp. | \$265,000 | 2.50% | 13/2/2031 | 232,639 | 0.01% |
| Bank of America Corp. | \$100,000 | 2.59% | 29/4/2031 | 87,896 | 0.00% |
| Bank of America Corp. | \$300,000 | 1.90% | 23/7/2031 | 252,459 | 0.01% |
| Bank of America Corp. | €300,000 | 0.65% | 26/10/2031 | 268,493 | 0.01% |
| Bank of America Corp. | \$300,000 | 2.65% | 11/3/2032 | 258,270 | 0.01% |
| Bank of America Corp. | \$600,000 | 2.69% | 22/4/2032 | 515,921 | 0.01% |
| Bank of America Corp. | \$205,000 | 2.30% | 21/7/2032 | 170,966 | 0.01% |
| Bank of America Corp. | \$200,000 | 2.57% | 20/10/2032 | 168,393 | 0.01% |
| Bank of America Corp. | \$450,000 | 2.97% | 4/2/2033 | 386,949 | 0.01% |
| Bank of America Corp. | \$250,000 | 4.57% | 27/4/2033 | 237,826 | 0.01% |
| Bank of America Corp. | \$350,000 | 5.02% | 22/7/2033 | 343,333 | 0.01% |
| Bank of America Corp. | \$450,000 | 5.29% | 25/4/2034 | 446,659 | 0.01% |
| Bank of America Corp. | \$350,000 | 5.47% | 23/1/2035 | 351,040 | 0.01% |
| Bank of America Corp. | \$90,000 | 5.43% | 15/8/2035 | 87,623 | 0.00% |
| Bank of America Corp. | \$200,000 | 5.52% | 25/10/2035 | 196,380 | 0.01% |
| Bank of America Corp. | \$300,000 | 2.48% | 21/9/2036 | 244,360 | 0.01% |
| Bank of America Corp. | \$225,000 | 6.11% | 29/1/2037 | 233,037 | 0.01% |
| Bank of America Corp. | \$480,000 | 3.85% | 8/3/2037 | 425,114 | 0.01% |
| Bank of America Corp. | \$50,000 | 7.75% | 14/5/2038 | 58,449 | 0.00% |
| Bank of America Corp. | \$200,000 | 4.08% | 23/4/2040 | 170,012 | 0.01% |
| Bank of America Corp. | \$300,000 | 2.68% | 19/6/2041 | 207,776 | 0.01% |
| Bank of America Corp. | \$350,000 | 3.31% | 22/4/2042 | 261,989 | 0.01% |
| Bank of America Corp. | \$50,000 | 5.00% | 21/1/2044 | 46,723 | 0.00% |
| Bank of America Corp. | \$325,000 | 4.44% | 20/1/2048 | 273,231 | 0.01% |
| Bank of America Corp. | \$150,000 | 3.95% | 23/1/2049 | 114,746 | 0.00% |
| Bank of America Corp. | \$300,000 | 4.08% | 20/3/2051 | 234,352 | 0.01% |
| Bank of America Corp. | \$200,000 | 2.83% | 24/10/2051 | 122,828 | 0.00% |
| Bank of America Corp. | \$350,000 | 3.48% | 13/3/2052 | 247,497 | 0.01% |
| Bank of America Corp. | \$340,000 | 2.97% | 21/7/2052 | 215,810 | 0.01% |
| Bank of America Merrill Lynch Commercial Mortgage Trust 2017 | \$49,478 | 3.31% | 15/2/2050 | 47,914 | 0.00% |
| Bank of New York Mellon Corp. | \$350,000 | 2.80% | 4/5/2026 | 342,568 | 0.01% |
| Bank of New York Mellon Corp. | \$50,000 | 4.95% | 26/4/2027 | 50,198 | 0.00% |
| Bank of New York Mellon Corp. | \$80,000 | 4.89% | 21/7/2028 | 80,283 | 0.00% |
| Bank of New York Mellon Corp. | \$100,000 | 5.80% | 25/10/2028 | 102,618 | 0.00% |
| Bank of New York Mellon Corp. | \$100,000 | 4.54% | 1/2/2029 | 99,154 | 0.00% |
| Bank of New York Mellon Corp. | \$125,000 | 3.30% | 23/8/2029 | 116,238 | 0.00% |
| Bank of New York Mellon Corp. | \$70,000 | 6.32% | 25/10/2029 | 73,530 | 0.00% |
| Bank of New York Mellon Corp. | \$70,000 | 4.98% | 14/3/2030 | 69,975 | 0.00% |
| Bank of New York Mellon Corp. | \$50,000 | 2.50% | 26/1/2032 | 42,427 | 0.00% |
| Bank of New York Mellon Corp. | \$80,000 | 5.06% | 22/7/2032 | 79,819 | 0.00% |
| Bank of New York Mellon Corp. | \$680,000 | 4.29% | 13/6/2033 | 640,361 | 0.02% |
| Bank of New York Mellon Corp. | \$100,000 | 4.71% | 1/2/2034 | 96,026 | 0.00% |
| Bank of New York Mellon Corp. | \$50,000 | 4.97% | 26/4/2034 | 48,944 | 0.00% |
| Bank of New York Mellon Corp. | \$70,000 | 5.19% | 14/3/2035 | 69,218 | 0.00% |
| Banner Health | \$100,000 | 2.91% | 1/1/2042 | 71,182 | 0.00% |
| Baptist Health South Florida Foundation, Inc. | \$100,000 | 3.12% | 15/11/2071 | 56,947 | 0.00% |
| Baptist Healthcare System Obligated Group | \$50,000 | 3.54% | 15/8/2050 | 35,030 | 0.00% |
| Baxalta, Inc. | \$20,000 | 5.25% | 23/6/2045 | 18,454 | 0.00% |
| Baxter International, Inc. | \$100,000 | 1.92% | 1/2/2027 | 94,278 | 0.00% |
| Baxter International, Inc. | \$50,000 | 2.27% | 1/12/2028 | 45,079 | 0.00% |
| Baxter International, Inc. | \$50,000 | 3.95% | 1/4/2030 | 47,202 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Baxter International, Inc. | \$300,000 | 1.73% | 1/4/2031 | 243,650 | 0.01% |
| Baxter International, Inc. | \$125,000 | 2.54% | 1/2/2032 | 104,196 | 0.00% |
| Baxter International, Inc. | \$305,000 | 3.13% | 1/12/2051 | 189,165 | 0.01% |
| Bay Area Toll Authority | \$105,000 | 6.26% | 1/4/2049 | 110,908 | 0.00% |
| Bay Area Toll Authority | \$25,000 | 7.04% | 1/4/2050 | 28,697 | 0.00% |
| Bay Area Toll Authority | \$115,000 | 6.91% | 1/10/2050 | 130,608 | 0.00% |
| BayCare Health System, Inc. | \$25,000 | 3.83% | 15/11/2050 | 19,219 | 0.00% |
| Baylor Scott & White Holdings | \$125,000 | 2.84% | 15/11/2050 | 79,278 | 0.00% |
| BBCMS Mortgage Trust 2017 | \$300,000 | 3.67% | 15/2/2050 | 291,560 | 0.01% |
| BBCMS Mortgage Trust 2018 | \$50,000 | 4.31% | 15/12/2051 | 48,714 | 0.00% |
| Beacon Funding Trust | \$100,000 | 6.27% | 15/8/2054 | 98,616 | 0.00% |
| Becton Dickinson & Co. | \$200,000 | 3.70% | 6/6/2027 | 195,150 | 0.01% |
| Becton Dickinson & Co. | \$50,000 | 4.69% | 13/2/2028 | 49,738 | 0.00% |
| Becton Dickinson & Co. | \$50,000 | 4.87% | 8/2/2029 | 49,832 | 0.00% |
| Becton Dickinson & Co. | \$50,000 | 5.08% | 7/6/2029 | 50,355 | 0.00% |
| Becton Dickinson & Co. | \$150,000 | 2.82% | 20/5/2030 | 134,365 | 0.00% |
| Becton Dickinson & Co. | \$75,000 | 1.96% | 11/2/2031 | 62,427 | 0.00% |
| Becton Dickinson & Co. | \$50,000 | 5.11% | 8/2/2034 | 49,266 | 0.00% |
| Becton Dickinson & Co. | \$50,000 | 4.69% | 15/12/2044 | 43,267 | 0.00% |
| Becton Dickinson & Co. | \$100,000 | 4.67% | 6/6/2047 | 85,442 | 0.00% |
| Becton Dickinson & Co. | \$59,000 | 3.79% | 20/5/2050 | 43,658 | 0.00% |
| Becton Dickinson Euro Finance Sarl | €100,000 | 0.33% | 13/8/2028 | 94,647 | 0.00% |
| Becton Dickinson Euro Finance Sarl | €110,000 | 1.21% | 12/2/2036 | 90,472 | 0.00% |
| Becton Dickinson Euro Finance Sarl | €100,000 | 1.34% | 13/8/2041 | 72,116 | 0.00% |
| Benchmark 2018-B2 Mortgage Trust | \$2,250,000 | 3.88% | 15/2/2051 | 2,158,505 | 0.05% |
| Benchmark 2018-B4 Mortgage Trust | \$25,000 | 4.12% | 15/7/2051 | 24,197 | 0.00% |
| Benchmark 2018-B5 Mortgage Trust | \$300,000 | 4.21% | 15/7/2051 | 291,287 | 0.01% |
| Benchmark 2018-B6 Mortgage Trust | \$500,000 | 4.00% | 10/10/2051 | 483,213 | 0.01% |
| Benchmark 2018-B7 Mortgage Trust | \$125,000 | 4.51% | 15/5/2053 | 121,306 | 0.00% |
| Benchmark 2018-B8 Mortgage Trust | \$500,000 | 4.23% | 15/1/2052 | 480,527 | 0.01% |
| Berkshire Hathaway Energy Co. | \$100,000 | 3.70% | 15/7/2030 | 94,114 | 0.00% |
| Berkshire Hathaway Energy Co. | \$50,000 | 1.65% | 15/5/2031 | 40,628 | 0.00% |
| Berkshire Hathaway Energy Co. | \$375,000 | 6.13% | 1/4/2036 | 394,337 | 0.01% |
| Berkshire Hathaway Energy Co. | \$35,000 | 5.95% | 15/5/2037 | 36,202 | 0.00% |
| Berkshire Hathaway Energy Co. | \$25,000 | 5.15% | 15/11/2043 | 23,723 | 0.00% |
| Berkshire Hathaway Energy Co. | \$105,000 | 4.45% | 15/1/2049 | 86,585 | 0.00% |
| Berkshire Hathaway Energy Co. | \$25,000 | 4.25% | 15/10/2050 | 19,746 | 0.00% |
| Berkshire Hathaway Energy Co. | \$80,000 | 2.85% | 15/5/2051 | 48,943 | 0.00% |
| Berkshire Hathaway Energy Co. | \$50,000 | 4.60% | 1/5/2053 | 41,515 | 0.00% |
| Berkshire Hathaway Finance Corp. | \$100,000 | 1.85% | 12/3/2030 | 87,218 | 0.00% |
| Berkshire Hathaway Finance Corp. | €100,000 | 2.00% | 18/3/2034 | 94,147 | 0.00% |
| Berkshire Hathaway Finance Corp. | \$50,000 | 5.75% | 15/1/2040 | 52,710 | 0.00% |
| Berkshire Hathaway Finance Corp. | \$50,000 | 4.30% | 15/5/2043 | 43,225 | 0.00% |
| Berkshire Hathaway Finance Corp. | \$50,000 | 4.20% | 15/8/2048 | 41,235 | 0.00% |
| Berkshire Hathaway Finance Corp. | \$75,000 | 4.25% | 15/1/2049 | 62,568 | 0.00% |
| Berkshire Hathaway Finance Corp. | \$345,000 | 2.85% | 15/10/2050 | 216,079 | 0.01% |
| Berkshire Hathaway Finance Corp. | \$75,000 | 2.50% | 15/1/2051 | 43,317 | 0.00% |
| Berkshire Hathaway Finance Corp. | \$148,000 | 3.85% | 15/3/2052 | 111,968 | 0.00% |
| Berkshire Hathaway, Inc. | \$727,000 | 3.13% | 15/3/2026 | 715,954 | 0.02% |
| Berkshire Hathaway, Inc. | ¥100,000,000 | 1.03% | 8/12/2027 | 634,048 | 0.02% |
| Berkshire Hathaway, Inc. | €150,000 | 1.63% | 16/3/2035 | 134,592 | 0.00% |
| Berkshire Hathaway, Inc. | \$25,000 | 4.50% | 11/2/2043 | 23,087 | 0.00% |
| Berry Global, Inc. | \$275,000 | 1.57% | 15/1/2026 | 265,398 | 0.01% |
| Berry Global, Inc. | \$50,000 | 1.65% | 15/1/2027 | 46,813 | 0.00% |
| Berry Global, Inc. | \$60,000 | 5.80% | 15/6/2031 | 61,118 | 0.00% |
| Berry Global, Inc. | \$50,000 | 5.65% | 15/1/2034 | 50,216 | 0.00% |
| Beth Israel Lahey Health, Inc. | \$25,000 | 3.08% | 1/7/2051 | 15,435 | 0.00% |
| Biogen, Inc. | \$100,000 | 2.25% | 1/5/2030 | 86,416 | 0.00% |
| Biogen, Inc. | \$150,000 | 3.15% | 1/5/2050 | 94,529 | 0.00% |
| Bio-Rad Laboratories, Inc. | \$200,000 | 3.30% | 15/3/2027 | 193,688 | 0.01% |
| Black Hills Corp. | \$20,000 | 3.05% | 15/10/2029 | 18,278 | 0.00% |
| Black Hills Corp. | \$90,000 | 4.35% | 1/5/2033 | 82,907 | 0.00% |
| Black Hills Corp. | \$50,000 | 6.15% | 15/5/2034 | 52,024 | 0.00% |
| Black Hills Corp. | \$50,000 | 6.00% | 15/1/2035 | 51,580 | 0.00% |
| Black Hills Corp. | \$15,000 | 4.20% | 15/9/2046 | 11,697 | 0.00% |
| Black Hills Corp. | \$5,000 | 3.88% | 15/10/2049 | 3,622 | 0.00% |
| BlackRock Funding, Inc. | \$100,000 | 4.60% | 26/7/2027 | 100,206 | 0.00% |
| BlackRock Funding, Inc. | \$70,000 | 4.70% | 14/3/2029 | 70,074 | 0.00% |
| BlackRock Funding, Inc. | \$70,000 | 5.00% | 14/3/2034 | 69,171 | 0.00% |
| BlackRock Funding, Inc. | \$140,000 | 4.90% | 8/1/2035 | 136,894 | 0.00% |
| BlackRock Funding, Inc. | \$70,000 | 5.25% | 14/3/2054 | 66,110 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| BlackRock Funding, Inc. | \$140,000 | 5.35% | 8/1/2055 | 133,962 | 0.00% |
| BlackRock TCP Capital Corp. | \$100,000 | 6.95% | 30/5/2029 | 104,164 | 0.00% |
| Blackrock, Inc. | \$49,000 | 3.25% | 30/4/2029 | 46,293 | 0.00% |
| Blackrock, Inc. | \$35,000 | 2.40% | 30/4/2030 | 31,062 | 0.00% |
| Blackrock, Inc. | \$345,000 | 1.90% | 28/1/2031 | 290,681 | 0.01% |
| Blackrock, Inc. | \$470,000 | 2.10% | 25/2/2032 | 386,895 | 0.01% |
| Blackrock, Inc. | \$200,000 | 4.75% | 25/5/2033 | 195,560 | 0.01% |
| Blackstone Holdings Finance Co. LLC | \$120,000 | 2.50% | 10/1/2030 | 106,606 | 0.00% |
| Blackstone Holdings Finance Co. LLC | \$15,000 | 5.00% | 15/6/2044 | 13,607 | 0.00% |
| Blackstone Holdings Finance Co. LLC | \$150,000 | 2.80% | 30/9/2050 | 88,914 | 0.00% |
| Blackstone Holdings Finance Co. LLC | \$50,000 | 2.85% | 5/8/2051 | 29,922 | 0.00% |
| Blackstone Holdings Finance Co. LLC | \$100,000 | 3.20% | 30/1/2052 | 65,238 | 0.00% |
| Blackstone Private Credit Fund | \$350,000 | 2.63% | 15/12/2026 | 333,458 | 0.01% |
| Blackstone Private Credit Fund | \$50,000 | 7.30% | 27/11/2028 | 52,587 | 0.00% |
| Blackstone Private Credit Fund | \$50,000 | 5.60% | 22/11/2029 | 49,379 | 0.00% |
| Blackstone Private Credit Fund | \$50,000 | 6.25% | 25/1/2031 | 50,981 | 0.00% |
| Blackstone Private Credit Fund | \$50,000 | 6.00% | 22/11/2034 | 48,671 | 0.00% |
| Blackstone Reg Finance Co. LLC | \$75,000 | 5.00% | 6/12/2034 | 72,633 | 0.00% |
| Blackstone Secured Lending Fund | \$225,000 | 2.75% | 16/9/2026 | 215,957 | 0.01% |
| Blackstone Secured Lending Fund | \$50,000 | 5.88% | 15/11/2027 | 50,806 | 0.00% |
| Blackstone Secured Lending Fund | \$25,000 | 5.35% | 13/4/2028 | 24,935 | 0.00% |
| Blackstone Secured Lending Fund | \$75,000 | 2.85% | 30/9/2028 | 68,096 | 0.00% |
| Block Financial LLC | \$125,000 | 2.50% | 15/7/2028 | 113,693 | 0.00% |
| Blue Owl Capital Corp. | \$200,000 | 3.40% | 15/7/2026 | 193,826 | 0.01% |
| Blue Owl Capital Corp. | \$125,000 | 2.88% | 11/6/2028 | 113,649 | 0.00% |
| Blue Owl Capital Corp. | \$125,000 | 5.95% | 15/3/2029 | 125,512 | 0.00% |
| Blue Owl Capital Corp. III | \$125,000 | 3.13% | 13/4/2027 | 117,853 | 0.00% |
| Blue Owl Credit Income Corp. | \$30,000 | 4.70% | 8/2/2027 | 29,597 | 0.00% |
| Blue Owl Credit Income Corp. | \$40,000 | 7.75% | 16/9/2027 | 42,001 | 0.00% |
| Blue Owl Credit Income Corp. | \$50,000 | 7.95% | 13/6/2028 | 53,094 | 0.00% |
| Blue Owl Credit Income Corp. | \$50,000 | 5.80% | 15/3/2030 | 49,212 | 0.00% |
| Blue Owl Credit Income Corp. | \$100,000 | 6.65% | 15/3/2031 | 101,715 | 0.00% |
| Blue Owl Finance LLC | \$125,000 | 3.13% | 10/6/2031 | 109,705 | 0.00% |
| Blue Owl Finance LLC | \$80,000 | 6.25% | 18/4/2034 | 82,183 | 0.00% |
| Blue Owl Technology Finance Corp. | \$100,000 | 4.75% | 15/12/2025 | 98,920 | 0.00% |
| Blue Owl Technology Finance Corp. II | \$150,000 | 6.75% | 4/4/2029 | 150,882 | 0.01% |
| Board of Regents of the University of Texas System | \$25,000 | 2.44% | 15/8/2049 | 15,072 | 0.00% |
| Boardwalk Pipelines LP | \$95,000 | 3.60% | 1/9/2032 | 82,997 | 0.00% |
| Boardwalk Pipelines LP | \$50,000 | 5.63% | 1/8/2034 | 49,821 | 0.00% |
| Boeing Co. | \$200,000 | 2.20% | 4/2/2026 | 193,925 | 0.01% |
| Boeing Co. | \$25,000 | 3.10% | 1/5/2026 | 24,375 | 0.00% |
| Boeing Co. | \$130,000 | 2.70% | 1/2/2027 | 123,940 | 0.00% |
| Boeing Co. | \$321,000 | 5.04% | 1/5/2027 | 321,767 | 0.01% |
| Boeing Co. | \$80,000 | 6.26% | 1/5/2027 | 81,872 | 0.00% |
| Boeing Co. | \$275,000 | 3.25% | 1/2/2028 | 258,938 | 0.01% |
| Boeing Co. | \$100,000 | 3.25% | 1/3/2028 | 93,900 | 0.00% |
| Boeing Co. | \$25,000 | 3.20% | 1/3/2029 | 23,037 | 0.00% |
| Boeing Co. | \$80,000 | 6.30% | 1/5/2029 | 82,950 | 0.00% |
| Boeing Co. | \$155,000 | 2.95% | 1/2/2030 | 138,283 | 0.00% |
| Boeing Co. | \$300,000 | 5.15% | 1/5/2030 | 296,070 | 0.01% |
| Boeing Co. | \$200,000 | 3.63% | 1/2/2031 | 181,568 | 0.01% |
| Boeing Co. | \$80,000 | 6.39% | 1/5/2031 | 83,641 | 0.00% |
| Boeing Co. | \$15,000 | 6.13% | 15/2/2033 | 15,506 | 0.00% |
| Boeing Co. | \$90,000 | 6.53% | 1/5/2034 | 94,280 | 0.00% |
| Boeing Co. | \$50,000 | 3.60% | 1/5/2034 | 41,881 | 0.00% |
| Boeing Co. | \$255,000 | 3.25% | 1/2/2035 | 203,321 | 0.01% |
| Boeing Co. | \$30,000 | 3.50% | 1/3/2039 | 22,233 | 0.00% |
| Boeing Co. | \$25,000 | 5.88% | 15/2/2040 | 24,163 | 0.00% |
| Boeing Co. | \$235,000 | 5.71% | 1/5/2040 | 223,799 | 0.01% |
| Boeing Co. | \$30,000 | 3.38% | 15/6/2046 | 19,397 | 0.00% |
| Boeing Co. | \$150,000 | 3.90% | 1/5/2049 | 104,153 | 0.00% |
| Boeing Co. | \$40,000 | 3.75% | 1/2/2050 | 27,241 | 0.00% |
| Boeing Co. | \$595,000 | 5.81% | 1/5/2050 | 552,338 | 0.01% |
| Boeing Co. | \$190,000 | 6.86% | 1/5/2054 | 202,016 | 0.01% |
| Boeing Co. | \$105,000 | 3.95% | 1/8/2059 | 69,458 | 0.00% |
| Boeing Co. | \$200,000 | 5.93% | 1/5/2060 | 184,336 | 0.01% |
| Boeing Co. | \$110,000 | 7.01% | 1/5/2064 | 116,965 | 0.00% |
| Booking Holdings, Inc. | \$25,000 | 3.60% | 1/6/2026 | 24,680 | 0.00% |
| Booking Holdings, Inc. | €100,000 | 3.63% | 12/11/2028 | 106,667 | 0.00% |
| Booking Holdings, Inc. | \$100,000 | 4.63% | 13/4/2030 | 99,070 | 0.00% |
| Booking Holdings, Inc. | €100,000 | 4.50% | 15/11/2031 | 111,418 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Booking Holdings, Inc. | €200,000 | 4.13% | 12/5/2033 | 218,352 | 0.01% |
| Booking Holdings, Inc. | €100,000 | 4.75% | 15/11/2034 | 114,349 | 0.00% |
| Booking Holdings, Inc. | €100,000 | 3.88% | 21/3/2045 | 102,979 | 0.00% |
| Booz Allen Hamilton, Inc. | \$50,000 | 4.00% | 1/7/2029 | 47,089 | 0.00% |
| BorgWarner, Inc. | \$100,000 | 2.65% | 1/7/2027 | 95,110 | 0.00% |
| BorgWarner, Inc. | \$50,000 | 4.95% | 15/8/2029 | 49,713 | 0.00% |
| BorgWarner, Inc. | \$50,000 | 5.40% | 15/8/2034 | 49,206 | 0.00% |
| BorgWarner, Inc. | \$45,000 | 4.38% | 15/3/2045 | 36,635 | 0.00% |
| Boston Gas Co. | \$140,000 | 3.00% | 1/8/2029 | 127,024 | 0.00% |
| Boston Gas Co. | \$60,000 | 4.49% | 15/2/2042 | 49,260 | 0.00% |
| Boston Properties LP | \$50,000 | 2.75% | 1/10/2026 | 48,175 | 0.00% |
| Boston Properties LP | \$300,000 | 6.75% | 1/12/2027 | 313,035 | 0.01% |
| Boston Properties LP | \$5,000 | 2.90% | 15/3/2030 | 4,420 | 0.00% |
| Boston Properties LP | \$100,000 | 2.45% | 1/10/2033 | 77,132 | 0.00% |
| Boston Scientific Corp. | €100,000 | 0.63% | 1/12/2027 | 97,518 | 0.00% |
| Boston Scientific Corp. | \$19,000 | 4.55% | 1/3/2039 | 17,383 | 0.00% |
| Boston Scientific Corp. | \$227,000 | 4.70% | 1/3/2049 | 200,004 | 0.01% |
| BP Capital Markets America, Inc. | \$150,000 | 3.41% | 11/2/2026 | 148,175 | 0.00% |
| BP Capital Markets America, Inc. | \$540,000 | 3.02% | 16/1/2027 | 523,428 | 0.01% |
| BP Capital Markets America, Inc. | \$110,000 | 5.02% | 17/11/2027 | 111,165 | 0.00% |
| BP Capital Markets America, Inc. | \$120,000 | 4.23% | 6/11/2028 | 117,505 | 0.00% |
| BP Capital Markets America, Inc. | \$70,000 | 4.70% | 10/4/2029 | 69,588 | 0.00% |
| BP Capital Markets America, Inc. | \$60,000 | 4.97% | 17/10/2029 | 60,287 | 0.00% |
| BP Capital Markets America, Inc. | \$100,000 | 4.87% | 25/11/2029 | 100,052 | 0.00% |
| BP Capital Markets America, Inc. | \$100,000 | 3.63% | 6/4/2030 | 94,155 | 0.00% |
| BP Capital Markets America, Inc. | \$145,000 | 1.75% | 10/8/2030 | 122,740 | 0.00% |
| BP Capital Markets America, Inc. | \$195,000 | 2.72% | 12/1/2032 | 166,897 | 0.01% |
| BP Capital Markets America, Inc. | \$135,000 | 4.81% | 13/2/2033 | 130,257 | 0.00% |
| BP Capital Markets America, Inc. | \$100,000 | 4.89% | 11/9/2033 | 96,788 | 0.00% |
| BP Capital Markets America, Inc. | \$70,000 | 4.99% | 10/4/2034 | 68,131 | 0.00% |
| BP Capital Markets America, Inc. | \$75,000 | 5.23% | 17/11/2034 | 73,841 | 0.00% |
| BP Capital Markets America, Inc. | \$100,000 | 3.06% | 17/6/2041 | 72,147 | 0.00% |
| BP Capital Markets America, Inc. | \$215,000 | 3.00% | 24/2/2050 | 136,833 | 0.00% |
| BP Capital Markets America, Inc. | \$90,000 | 2.77% | 10/11/2050 | 54,030 | 0.00% |
| BP Capital Markets America, Inc. | \$205,000 | 2.94% | 4/6/2051 | 126,968 | 0.00% |
| BP Capital Markets America, Inc. | \$125,000 | 3.38% | 8/2/2061 | 79,355 | 0.00% |
| BP Capital Markets BV | €1,400,000 | 3.36% | 12/9/2031 | 1,451,198 | 0.04% |
| BP Capital Markets BV | €200,000 | 4.32% | 12/5/2035 | 217,959 | 0.01% |
| BP Capital Markets BV | €344,000 | 1.47% | 21/9/2041 | 250,969 | 0.01% |
| BP Capital Markets plc | €300,000 | 3.63% | Perpetual | 305,519 | 0.01% |
| BP Capital Markets plc | €200,000 | 4.25% | Perpetual | 241,293 | 0.01% |
| BP Capital Markets plc | €200,000 | 3.25% | Perpetual | 206,059 | 0.01% |
| BP Capital Markets plc | €200,000 | 1.57% | 16/2/2027 | 202,278 | 0.01% |
| BP Capital Markets plc | \$25,000 | 3.72% | 28/11/2028 | 24,043 | 0.00% |
| BP Capital Markets plc | AUD300,000 | 4.75% | 28/8/2029 | 185,481 | 0.01% |
| BP Capital Markets plc | AUD300,000 | 5.44% | 28/8/2034 | 184,356 | 0.01% |
| Brighthouse Financial, Inc. | \$9,000 | 4.70% | 22/6/2047 | 6,982 | 0.00% |
| Brighthouse Financial, Inc. | \$50,000 | 3.85% | 22/12/2051 | 32,428 | 0.00% |
| Bristol-Myers Squibb Co. | \$125,000 | 4.95% | 20/2/2026 | 125,641 | 0.00% |
| Bristol-Myers Squibb Co. | \$83,000 | 3.20% | 15/6/2026 | 81,536 | 0.00% |
| Bristol-Myers Squibb Co. | \$125,000 | 4.90% | 22/2/2027 | 126,060 | 0.00% |
| Bristol-Myers Squibb Co. | \$25,000 | 3.90% | 20/2/2028 | 24,476 | 0.00% |
| Bristol-Myers Squibb Co. | \$125,000 | 4.90% | 22/2/2029 | 125,648 | 0.00% |
| Bristol-Myers Squibb Co. | \$197,000 | 3.40% | 26/7/2029 | 185,770 | 0.01% |
| Bristol-Myers Squibb Co. | \$125,000 | 5.10% | 22/2/2031 | 125,819 | 0.00% |
| Bristol-Myers Squibb Co. | \$350,000 | 2.95% | 15/3/2032 | 305,060 | 0.01% |
| Bristol-Myers Squibb Co. | \$225,000 | 5.20% | 22/2/2034 | 224,422 | 0.01% |
| Bristol-Myers Squibb Co. | \$135,000 | 4.13% | 15/6/2039 | 116,438 | 0.00% |
| Bristol-Myers Squibb Co. | \$75,000 | 3.55% | 15/3/2042 | 58,015 | 0.00% |
| Bristol-Myers Squibb Co. | \$25,000 | 3.25% | 1/8/2042 | 18,308 | 0.00% |
| Bristol-Myers Squibb Co. | \$350,000 | 4.55% | 20/2/2048 | 297,638 | 0.01% |
| Bristol-Myers Squibb Co. | \$225,000 | 4.25% | 26/10/2049 | 182,240 | 0.01% |
| Bristol-Myers Squibb Co. | \$350,000 | 2.55% | 13/11/2050 | 202,292 | 0.01% |
| Bristol-Myers Squibb Co. | \$80,000 | 3.70% | 15/3/2052 | 58,145 | 0.00% |
| Bristol-Myers Squibb Co. | \$200,000 | 6.25% | 15/11/2053 | 211,981 | 0.01% |
| Bristol-Myers Squibb Co. | \$200,000 | 5.55% | 22/2/2054 | 194,783 | 0.01% |
| Bristol-Myers Squibb Co. | \$200,000 | 3.90% | 15/3/2062 | 143,283 | 0.00% |
| Bristol-Myers Squibb Co. | \$75,000 | 6.40% | 15/11/2063 | 80,315 | 0.00% |
| Bristol-Myers Squibb Co. | \$123,000 | 5.65% | 22/2/2064 | 118,505 | 0.00% |
| Brixmor Operating Partnership LP | \$100,000 | 4.13% | 15/6/2026 | 99,007 | 0.00% |
| Brixmor Operating Partnership LP | \$250,000 | 4.13% | 15/5/2029 | 239,752 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Brixmor Operating Partnership LP | \$200,000 | 4.05% | 1/7/2030 | 189,008 | 0.01% |
| Brixmor Operating Partnership LP | \$50,000 | 5.75% | 15/2/2035 | 50,450 | 0.00% |
| Broadcom Corp./Broadcom Cayman Finance Ltd. | \$100,000 | 3.88% | 15/1/2027 | 98,414 | 0.00% |
| Broadcom Corp./Broadcom Cayman Finance Ltd. | \$40,000 | 3.50% | 15/1/2028 | 38,486 | 0.00% |
| Broadcom, Inc. | \$154,000 | 3.46% | 15/9/2026 | 151,101 | 0.01% |
| Broadcom, Inc. | \$74,000 | 5.05% | 12/7/2027 | 74,719 | 0.00% |
| Broadcom, Inc. | \$400,000 | 1.95% | 15/2/2028 | 366,181 | 0.01% |
| Broadcom, Inc. | \$50,000 | 4.15% | 15/2/2028 | 49,161 | 0.00% |
| Broadcom, Inc. | \$10,000 | 4.11% | 15/9/2028 | 9,768 | 0.00% |
| Broadcom, Inc. | \$275,000 | 4.75% | 15/4/2029 | 273,091 | 0.01% |
| Broadcom, Inc. | \$100,000 | 5.05% | 12/7/2029 | 100,373 | 0.00% |
| Broadcom, Inc. | \$100,000 | 4.35% | 15/2/2030 | 97,258 | 0.00% |
| Broadcom, Inc. | \$275,000 | 5.00% | 15/4/2030 | 275,143 | 0.01% |
| Broadcom, Inc. | \$300,000 | 2.45% | 15/2/2031 | 258,880 | 0.01% |
| Broadcom, Inc. | \$36,000 | 5.15% | 15/11/2031 | 36,233 | 0.00% |
| Broadcom, Inc. | \$50,000 | 4.55% | 15/2/2032 | 48,343 | 0.00% |
| Broadcom, Inc. | \$150,000 | 2.60% | 15/2/2033 | 124,077 | 0.00% |
| Broadcom, Inc. | \$50,000 | 3.42% | 15/4/2033 | 43,781 | 0.00% |
| Broadcom, Inc. | \$540,000 | 3.47% | 15/4/2034 | 467,915 | 0.01% |
| Broadcom, Inc. | \$75,000 | 4.80% | 15/10/2034 | 72,377 | 0.00% |
| Broadcom, Inc. | \$225,000 | 3.14% | 15/11/2035 | 183,798 | 0.01% |
| Broadcom, Inc. | \$240,000 | 3.19% | 15/11/2036 | 193,298 | 0.01% |
| Broadcom, Inc. | \$75,000 | 4.93% | 15/5/2037 | 71,391 | 0.00% |
| Broadcom, Inc. | \$300,000 | 3.50% | 15/2/2041 | 234,221 | 0.01% |
| Broadcom, Inc. | \$50,000 | 3.75% | 15/2/2051 | 37,171 | 0.00% |
| Broadridge Financial Solutions, Inc. | \$20,000 | 2.90% | 1/12/2029 | 18,081 | 0.00% |
| Broadridge Financial Solutions, Inc. | \$80,000 | 2.60% | 1/5/2031 | 68,414 | 0.00% |
| Brooklyn Union Gas Co. | \$50,000 | 3.87% | 4/3/2029 | 47,332 | 0.00% |
| Brooklyn Union Gas Co. | \$20,000 | 6.39% | 15/9/2033 | 20,876 | 0.00% |
| Brooklyn Union Gas Co. | \$115,000 | 4.27% | 15/3/2048 | 87,976 | 0.00% |
| Brooklyn Union Gas Co. | \$50,000 | 6.42% | 18/7/2054 | 51,852 | 0.00% |
| Brown & Brown, Inc. | \$50,000 | 5.65% | 11/6/2034 | 50,037 | 0.00% |
| Brown & Brown, Inc. | \$50,000 | 4.95% | 17/3/2052 | 42,700 | 0.00% |
| Brown University | \$100,000 | 2.92% | 1/9/2050 | 66,201 | 0.00% |
| Brown-Forman Corp. | \$100,000 | 4.75% | 15/4/2033 | 97,530 | 0.00% |
| Brunswick Corp. | \$25,000 | 5.85% | 18/3/2029 | 25,396 | 0.00% |
| Brunswick Corp. | \$75,000 | 4.40% | 15/9/2032 | 68,678 | 0.00% |
| Brunswick Corp. | \$50,000 | 5.10% | 1/4/2052 | 38,864 | 0.00% |
| Bunge Ltd. Finance Corp. | \$50,000 | 4.65% | 17/9/2034 | 47,232 | 0.00% |
| Burlington Northern Santa Fe LLC | \$375,000 | 3.25% | 15/6/2027 | 364,296 | 0.01% |
| Burlington Northern Santa Fe LLC | \$200,000 | 5.05% | 1/3/2041 | 188,983 | 0.01% |
| Burlington Northern Santa Fe LLC | \$50,000 | 5.40% | 1/6/2041 | 49,140 | 0.00% |
| Burlington Northern Santa Fe LLC | \$600,000 | 4.40% | 15/3/2042 | 521,003 | 0.01% |
| Burlington Northern Santa Fe LLC | \$75,000 | 4.45% | 15/3/2043 | 65,227 | 0.00% |
| Burlington Northern Santa Fe LLC | \$50,000 | 5.15% | 1/9/2043 | 47,690 | 0.00% |
| Burlington Northern Santa Fe LLC | \$125,000 | 4.90% | 1/4/2044 | 114,304 | 0.00% |
| Burlington Northern Santa Fe LLC | \$100,000 | 4.55% | 1/9/2044 | 87,092 | 0.00% |
| Burlington Northern Santa Fe LLC | \$125,000 | 4.15% | 1/4/2045 | 102,810 | 0.00% |
| Burlington Northern Santa Fe LLC | \$120,000 | 4.13% | 15/6/2047 | 97,185 | 0.00% |
| Burlington Northern Santa Fe LLC | \$150,000 | 4.05% | 15/6/2048 | 119,330 | 0.00% |
| Burlington Northern Santa Fe LLC | \$50,000 | 4.15% | 15/12/2048 | 40,191 | 0.00% |
| Burlington Northern Santa Fe LLC | \$5,000 | 3.55% | 15/2/2050 | 3,621 | 0.00% |
| Burlington Northern Santa Fe LLC | \$100,000 | 3.30% | 15/9/2051 | 68,540 | 0.00% |
| Burlington Northern Santa Fe LLC | \$150,000 | 4.45% | 15/1/2053 | 125,635 | 0.00% |
| Burlington Northern Santa Fe LLC | \$200,000 | 5.20% | 15/4/2054 | 188,352 | 0.01% |
| Burlington Northern Santa Fe LLC | \$150,000 | 5.50% | 15/3/2055 | 147,272 | 0.00% |
| Burlington Resources LLC | \$125,000 | 5.95% | 15/10/2036 | 129,936 | 0.00% |
| Cabot Corp. | \$40,000 | 5.00% | 30/6/2032 | 39,028 | 0.00% |
| Cadence Design Systems, Inc. | \$50,000 | 4.20% | 10/9/2027 | 49,428 | 0.00% |
| Cadence Design Systems, Inc. | \$75,000 | 4.30% | 10/9/2029 | 73,515 | 0.00% |
| Cadence Design Systems, Inc. | \$50,000 | 4.70% | 10/9/2034 | 47,947 | 0.00% |
| California Earthquake Authority | \$50,000 | 5.60% | 1/7/2027 | 50,305 | 0.00% |
| California Institute of Technology | \$50,000 | 4.32% | 1/8/2045 | 43,400 | 0.00% |
| California Institute of Technology | \$30,000 | 4.70% | 1/11/2111 | 24,635 | 0.00% |
| California Institute of Technology | \$30,000 | 3.65% | 1/9/2119 | 19,082 | 0.00% |
| California State University | \$100,000 | 2.90% | 1/11/2051 | 69,295 | 0.00% |
| California State University | \$10,000 | 2.98% | 1/11/2051 | 6,724 | 0.00% |
| Camden Property Trust | \$121,000 | 3.15% | 1/7/2029 | 112,460 | 0.00% |
| Cameron LNG LLC | \$125,000 | 3.30% | 15/1/2035 | 102,971 | 0.00% |
| Cameron LNG LLC | \$50,000 | 3.40% | 15/1/2038 | 41,765 | 0.00% |
| Cameron LNG LLC | \$25,000 | 3.70% | 15/1/2039 | 20,160 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Cantor Fitzgerald LP | \$200,000 | 7.20% | 12/12/2028 | 209,009 | 0.01% |
| Capital One Financial Corp. | \$350,000 | 2.64% | 3/3/2026 | 348,462 | 0.01% |
| Capital One Financial Corp. | \$541,000 | 3.75% | 28/7/2026 | 531,232 | 0.01% |
| Capital One Financial Corp. | \$100,000 | 3.75% | 9/3/2027 | 97,683 | 0.00% |
| Capital One Financial Corp. | \$70,000 | 7.15% | 29/10/2027 | 72,642 | 0.00% |
| Capital One Financial Corp. | \$425,000 | 3.80% | 31/1/2028 | 410,195 | 0.01% |
| Capital One Financial Corp. | \$200,000 | 6.31% | 8/6/2029 | 206,584 | 0.01% |
| Capital One Financial Corp. | \$70,000 | 5.70% | 1/2/2030 | 70,971 | 0.00% |
| Capital One Financial Corp. | \$100,000 | 3.27% | 1/3/2030 | 92,351 | 0.00% |
| Capital One Financial Corp. | \$150,000 | 5.46% | 26/7/2030 | 150,499 | 0.01% |
| Capital One Financial Corp. | \$100,000 | 5.25% | 26/7/2030 | 99,645 | 0.00% |
| Capital One Financial Corp. | \$70,000 | 7.62% | 30/10/2031 | 77,228 | 0.00% |
| Capital One Financial Corp. | \$50,000 | 2.36% | 29/7/2032 | 40,250 | 0.00% |
| Capital One Financial Corp. | \$85,000 | 5.27% | 10/5/2033 | 82,870 | 0.00% |
| Capital One Financial Corp. | \$250,000 | 5.82% | 1/2/2034 | 250,581 | 0.01% |
| Capital One Financial Corp. | \$150,000 | 6.38% | 8/6/2034 | 155,715 | 0.01% |
| Capital One Financial Corp. | \$70,000 | 6.05% | 1/2/2035 | 71,138 | 0.00% |
| Cardinal Health, Inc. | \$50,000 | 4.70% | 15/11/2026 | 49,934 | 0.00% |
| Cardinal Health, Inc. | \$75,000 | 5.13% | 15/2/2029 | 75,145 | 0.00% |
| Cardinal Health, Inc. | \$50,000 | 5.00% | 15/11/2029 | 49,703 | 0.00% |
| Cardinal Health, Inc. | \$75,000 | 5.45% | 15/2/2034 | 74,632 | 0.00% |
| Cardinal Health, Inc. | \$75,000 | 5.35% | 15/11/2034 | 73,416 | 0.00% |
| Cardinal Health, Inc. | \$140,000 | 4.37% | 15/6/2047 | 111,855 | 0.00% |
| Cardinal Health, Inc. | \$50,000 | 5.75% | 15/11/2054 | 47,894 | 0.00% |
| Cargill, Inc. | \$100,000 | 0.75% | 2/2/2026 | 96,051 | 0.00% |
| Cargill, Inc. | \$50,000 | 4.50% | 24/6/2026 | 50,005 | 0.00% |
| Cargill, Inc. | \$25,000 | 3.25% | 23/5/2029 | 23,485 | 0.00% |
| Cargill, Inc. | €110,000 | 3.88% | 24/4/2030 | 118,075 | 0.00% |
| Cargill, Inc. | \$50,000 | 1.70% | 2/2/2031 | 41,187 | 0.00% |
| Cargill, Inc. | \$50,000 | 2.13% | 10/11/2031 | 41,274 | 0.00% |
| Cargill, Inc. | \$100,000 | 4.75% | 24/4/2033 | 97,157 | 0.00% |
| Cargill, Inc. | \$100,000 | 3.13% | 25/5/2051 | 65,656 | 0.00% |
| Cargill, Inc. | \$100,000 | 4.38% | 22/4/2052 | 82,521 | 0.00% |
| Carlisle Cos, Inc. | \$50,000 | 2.75% | 1/3/2030 | 44,824 | 0.00% |
| Carlyle Finance LLC | \$50,000 | 5.65% | 15/9/2048 | 47,339 | 0.00% |
| Carlyle Holdings II Finance LLC | \$10,000 | 5.63% | 30/3/2043 | 9,644 | 0.00% |
| Carnival Corp. | \$100,000 | 4.00% | 1/8/2028 | 94,741 | 0.00% |
| Carrier Global Corp. | \$195,000 | 2.49% | 15/2/2027 | 186,474 | 0.01% |
| Carrier Global Corp. | \$110,000 | 2.72% | 15/2/2030 | 98,405 | 0.00% |
| Carrier Global Corp. | \$42,000 | 5.90% | 15/3/2034 | 43,468 | 0.00% |
| Carrier Global Corp. | \$175,000 | 3.38% | 5/4/2040 | 134,840 | 0.00% |
| Carrier Global Corp. | \$100,000 | 3.58% | 5/4/2050 | 71,841 | 0.00% |
| Carrier Global Corp. | \$38,000 | 6.20% | 15/3/2054 | 40,207 | 0.00% |
| Case Western Reserve University | \$25,000 | 5.41% | 1/6/2122 | 23,384 | 0.00% |
| Caterpillar Financial Services Corp. | \$100,000 | 0.90% | 2/3/2026 | 96,019 | 0.00% |
| Caterpillar Financial Services Corp. | \$50,000 | 4.35% | 15/5/2026 | 49,944 | 0.00% |
| Caterpillar Financial Services Corp. | \$50,000 | 4.45% | 16/10/2026 | 50,012 | 0.00% |
| Caterpillar Financial Services Corp. | \$100,000 | 1.70% | 8/1/2027 | 94,636 | 0.00% |
| Caterpillar Financial Services Corp. | \$50,000 | 3.60% | 12/8/2027 | 48,913 | 0.00% |
| Caterpillar Financial Services Corp. | \$200,000 | 1.10% | 14/9/2027 | 183,424 | 0.01% |
| Caterpillar Financial Services Corp. | \$25,000 | 4.40% | 15/10/2027 | 24,898 | 0.00% |
| Caterpillar Financial Services Corp. | \$75,000 | 4.60% | 15/11/2027 | 75,045 | 0.00% |
| Caterpillar Financial Services Corp. | \$75,000 | 4.70% | 15/11/2029 | 74,739 | 0.00% |
| Caterpillar, Inc. | \$55,000 | 2.60% | 19/9/2029 | 50,151 | 0.00% |
| Caterpillar, Inc. | \$25,000 | 3.25% | 19/9/2049 | 17,410 | 0.00% |
| Caterpillar, Inc. | \$150,000 | 3.25% | 9/4/2050 | 103,686 | 0.00% |
| Caterpillar, Inc. | \$75,000 | 4.75% | 15/5/2064 | 64,485 | 0.00% |
| Cboe Global Markets, Inc. | \$400,000 | 3.65% | 12/1/2027 | 392,664 | 0.01% |
| Cboe Global Markets, Inc. | \$100,000 | 1.63% | 15/12/2030 | 82,996 | 0.00% |
| CBRE Services, Inc. | \$50,000 | 4.88% | 1/3/2026 | 49,963 | 0.00% |
| CBRE Services, Inc. | \$50,000 | 5.50% | 1/4/2029 | 50,828 | 0.00% |
| CBRE Services, Inc. | \$100,000 | 2.50% | 1/4/2031 | 85,177 | 0.00% |
| CBRE Services, Inc. | \$50,000 | 5.95% | 15/8/2034 | 51,642 | 0.00% |
| CCRE22 Commercial Mortgage Trust 2015 | \$25,000 | 3.60% | 10/3/2048 | 24,685 | 0.00% |
| CCRE24 Commercial Mortgage Trust 2015 | \$14,531 | 3.43% | 10/8/2048 | 14,465 | 0.00% |
| CCRE26 Commercial Mortgage Trust 2015 | \$25,000 | 3.63% | 10/10/2048 | 24,716 | 0.00% |
| CD 2017-CD3 Mortgage Trust | \$50,000 | 3.63% | 10/2/2050 | 47,200 | 0.00% |
| CD 2017-CD6 Mortgage Trust | \$50,000 | 3.46% | 13/11/2050 | 47,847 | 0.00% |
| CD 2018-CD7 Mortgage Trust | \$50,000 | 4.28% | 15/8/2051 | 48,490 | 0.00% |
| CDW LLC/CDW Finance Corp. | \$100,000 | 3.25% | 15/2/2029 | 92,197 | 0.00% |
| CDW LLC/CDW Finance Corp. | \$28,000 | 5.10% | 1/3/2030 | 27,614 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| CDW LLC/CDW Finance Corp. | \$28,000 | 5.55% | 22/8/2034 | 27,653 | 0.00% |
| Celanese US Holdings LLC | €100,000 | 4.78% | 19/7/2026 | 105,144 | 0.00% |
| Celanese US Holdings LLC | \$50,000 | 1.40% | 5/8/2026 | 46,794 | 0.00% |
| Celanese US Holdings LLC | \$150,000 | 6.17% | 15/7/2027 | 152,321 | 0.01% |
| Celanese US Holdings LLC | \$75,000 | 6.60% | 15/11/2028 | 76,749 | 0.00% |
| Celanese US Holdings LLC | €100,000 | 5.34% | 19/1/2029 | 109,453 | 0.00% |
| Celanese US Holdings LLC | \$50,000 | 6.33% | 15/7/2029 | 51,008 | 0.00% |
| Celanese US Holdings LLC | \$75,000 | 6.80% | 15/11/2030 | 77,597 | 0.00% |
| Cencora, Inc. | \$25,000 | 4.63% | 15/12/2027 | 24,999 | 0.00% |
| Cencora, Inc. | \$25,000 | 3.45% | 15/12/2027 | 24,194 | 0.00% |
| Cencora, Inc. | \$25,000 | 4.85% | 15/12/2029 | 24,829 | 0.00% |
| Cencora, Inc. | \$25,000 | 5.15% | 15/2/2035 | 24,387 | 0.00% |
| Cencora, Inc. | \$250,000 | 4.25% | 1/3/2045 | 203,086 | 0.01% |
| Centene Corp. | \$300,000 | 2.45% | 15/7/2028 | 270,341 | 0.01% |
| Centene Corp. | \$300,000 | 4.63% | 15/12/2029 | 283,639 | 0.01% |
| Centene Corp. | \$100,000 | 3.38% | 15/2/2030 | 89,086 | 0.00% |
| Centene Corp. | \$200,000 | 3.00% | 15/10/2030 | 172,566 | 0.01% |
| Centene Corp. | \$150,000 | 2.50% | 1/3/2031 | 123,844 | 0.00% |
| Centene Corp. | \$150,000 | 2.63% | 1/8/2031 | 123,499 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$285,000 | 2.40% | 1/9/2026 | 274,823 | 0.01% |
| CenterPoint Energy Houston Electric LLC | \$100,000 | 2.35% | 1/4/2031 | 85,210 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$50,000 | 3.00% | 1/3/2032 | 43,503 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$35,000 | 4.95% | 1/4/2033 | 34,186 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$50,000 | 5.15% | 1/3/2034 | 49,410 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$50,000 | 5.05% | 1/3/2035 | 48,879 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$30,000 | 3.55% | 1/8/2042 | 23,080 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$25,000 | 4.50% | 1/4/2044 | 21,523 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$25,000 | 3.95% | 1/3/2048 | 19,207 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$80,000 | 4.25% | 1/2/2049 | 64,490 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$150,000 | 3.35% | 1/4/2051 | 102,772 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$50,000 | 3.60% | 1/3/2052 | 35,772 | 0.00% |
| CenterPoint Energy Houston Electric LLC | \$20,000 | 5.30% | 1/4/2053 | 18,872 | 0.00% |
| CenterPoint Energy Resources Corp. | \$65,000 | 5.40% | 1/3/2033 | 65,285 | 0.00% |
| CenterPoint Energy Resources Corp. | \$25,000 | 5.40% | 1/7/2034 | 24,957 | 0.00% |
| CenterPoint Energy Resources Corp. | \$55,000 | 5.85% | 15/1/2041 | 55,100 | 0.00% |
| CenterPoint Energy, Inc. | \$100,000 | 5.40% | 1/6/2029 | 101,131 | 0.00% |
| CenterPoint Energy, Inc. | \$45,000 | 3.70% | 1/9/2049 | 31,983 | 0.00% |
| CenterPoint Energy, Inc. | \$50,000 | 6.85% | 15/2/2055 | 51,088 | 0.00% |
| CenterPoint Energy, Inc. | \$100,000 | 6.70% | 15/5/2055 | 99,676 | 0.00% |
| CF Industries, Inc. | \$45,000 | 5.15% | 15/3/2034 | 43,701 | 0.00% |
| CF Industries, Inc. | \$100,000 | 4.95% | 1/6/2043 | 88,075 | 0.00% |
| CF Industries, Inc. | \$15,000 | 5.38% | 15/3/2044 | 13,916 | 0.00% |
| CFCRE Commercial Mortgage Trust 2016 | \$200,000 | 3.22% | 10/11/2049 | 192,605 | 0.01% |
| Charles Schwab Corp. | \$300,000 | 1.15% | 13/5/2026 | 286,519 | 0.01% |
| Charles Schwab Corp. | \$70,000 | 5.88% | 24/8/2026 | 71,260 | 0.00% |
| Charles Schwab Corp. | \$100,000 | 2.45% | 3/3/2027 | 95,459 | 0.00% |
| Charles Schwab Corp. | \$325,000 | 3.30% | 1/4/2027 | 315,597 | 0.01% |
| Charles Schwab Corp. | \$50,000 | 4.00% | 1/2/2029 | 48,478 | 0.00% |
| Charles Schwab Corp. | \$75,000 | 2.75% | 1/10/2029 | 68,183 | 0.00% |
| Charles Schwab Corp. | \$150,000 | 4.63% | 22/3/2030 | 149,714 | 0.00% |
| Charles Schwab Corp. | \$250,000 | 2.90% | 3/3/2032 | 215,543 | 0.01% |
| Charles Schwab Corp. | \$125,000 | 5.85% | 19/5/2034 | 128,628 | 0.00% |
| Charles Schwab Corp. | \$95,000 | 6.14% | 24/8/2034 | 99,593 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$133,000 | 4.91% | 23/7/2025 | 132,814 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$245,000 | 6.15% | 10/11/2026 | 249,679 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$50,000 | 2.25% | 15/1/2029 | 44,076 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$150,000 | 5.05% | 30/3/2029 | 147,086 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$110,000 | 6.10% | 1/6/2029 | 112,108 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$200,000 | 2.80% | 1/4/2031 | 168,794 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$250,000 | 2.30% | 1/2/2032 | 197,906 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$110,000 | 6.55% | 1/6/2034 | 112,468 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$150,000 | 6.38% | 23/10/2035 | 149,728 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$200,000 | 5.38% | 1/4/2038 | 178,609 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$150,000 | 3.50% | 1/6/2041 | 102,849 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$100,000 | 3.50% | 1/3/2042 | 68,008 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$225,000 | 6.48% | 23/10/2045 | 212,580 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$225,000 | 5.38% | 1/5/2047 | 183,848 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$275,000 | 5.75% | 1/4/2048 | 235,416 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$65,000 | 5.13% | 1/7/2049 | 51,130 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$270,000 | 4.80% | 1/3/2050 | 202,849 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$100,000 | 3.70% | 1/4/2051 | 62,761 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$400,000 | 3.90% | 1/6/2052 | 257,378 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$100,000 | 3.85% | 1/4/2061 | 60,367 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$120,000 | 4.40% | 1/12/2061 | 79,709 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$100,000 | 3.95% | 30/6/2062 | 60,887 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | \$50,000 | 5.50% | 1/4/2063 | 39,715 | 0.00% |
| Cheniere Corpus Christi Holdings LLC | \$1,885,000 | 3.70% | 15/11/2029 | 1,769,486 | 0.04% |
| Cheniere Corpus Christi Holdings LLC | \$200,000 | 2.74% | 31/12/2039 | 159,526 | 0.01% |
| Cheniere Energy Partners LP | \$100,000 | 4.50% | 1/10/2029 | 96,815 | 0.00% |
| Cheniere Energy Partners LP | \$220,000 | 4.00% | 1/3/2031 | 203,626 | 0.01% |
| Cheniere Energy Partners LP | \$190,000 | 5.75% | 15/8/2034 | 190,880 | 0.01% |
| Cheniere Energy, Inc. | \$120,000 | 4.63% | 15/10/2028 | 117,673 | 0.00% |
| Cheniere Energy, Inc. | \$75,000 | 5.65% | 15/4/2034 | 75,130 | 0.00% |
| Chevron Corp. | \$100,000 | 2.00% | 11/5/2027 | 94,540 | 0.00% |
| Chevron Corp. | \$100,000 | 2.24% | 11/5/2030 | 88,060 | 0.00% |
| Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP | \$75,000 | 3.40% | 1/12/2026 | 73,198 | 0.00% |
| Chevron USA, Inc. | \$400,000 | 1.02% | 12/8/2027 | 366,072 | 0.01% |
| Chevron USA, Inc. | \$25,000 | 3.85% | 15/1/2028 | 24,660 | 0.00% |
| Chevron USA, Inc. | \$5,000 | 3.25% | 15/10/2029 | 4,706 | 0.00% |
| Chevron USA, Inc. | \$25,000 | 5.25% | 15/11/2043 | 24,291 | 0.00% |
| Chevron USA, Inc. | \$80,000 | 2.34% | 12/8/2050 | 45,062 | 0.00% |
| Chicago O'Hare International Airport | \$30,000 | 6.40% | 1/1/2040 | 31,614 | 0.00% |
| Chicago O'Hare International Airport | \$50,000 | 4.57% | 1/1/2054 | 44,290 | 0.00% |
| Chicago Transit Authority Sales & Transfer Tax Receipts Revenue | \$89,163 | 6.90% | 1/12/2040 | 97,708 | 0.00% |
| Children's Hospital | \$50,000 | 2.93% | 15/7/2050 | 31,360 | 0.00% |
| Children's Hospital Corp. | \$25,000 | 4.12% | 1/1/2047 | 20,533 | 0.00% |
| Children's Hospital of Philadelphia | \$35,000 | 2.70% | 1/7/2050 | 21,705 | 0.00% |
| Choice Hotels International, Inc. | \$50,000 | 5.85% | 1/8/2034 | 50,093 | 0.00% |
| Chubb Corp. | \$200,000 | 6.00% | 11/5/2037 | 212,366 | 0.01% |
| Chubb INA Holdings LLC | \$210,000 | 3.35% | 3/5/2026 | 206,838 | 0.01% |
| Chubb INA Holdings LLC | €100,000 | 0.88% | 15/6/2027 | 98,837 | 0.00% |
| Chubb INA Holdings LLC | \$300,000 | 4.65% | 15/8/2029 | 298,815 | 0.01% |
| Chubb INA Holdings LLC | €100,000 | 0.88% | 15/12/2029 | 93,854 | 0.00% |
| Chubb INA Holdings LLC | \$70,000 | 5.00% | 15/3/2034 | 69,146 | 0.00% |
| Chubb INA Holdings LLC | \$175,000 | 4.15% | 13/3/2043 | 146,328 | 0.00% |
| Chubb INA Holdings LLC | \$137,000 | 4.35% | 3/11/2045 | 116,769 | 0.00% |
| Chubb INA Holdings LLC | \$50,000 | 3.05% | 15/12/2061 | 30,281 | 0.00% |
| Church & Dwight Co., Inc. | \$50,000 | 3.15% | 1/8/2027 | 48,363 | 0.00% |
| Church & Dwight Co., Inc. | \$75,000 | 2.30% | 15/12/2031 | 62,795 | 0.00% |
| Church & Dwight Co., Inc. | \$50,000 | 5.60% | 15/11/2032 | 51,485 | 0.00% |
| Church & Dwight Co., Inc. | \$50,000 | 5.00% | 15/6/2052 | 45,180 | 0.00% |
| Cigna Group | \$42,000 | 1.25% | 15/3/2026 | 40,300 | 0.00% |
| Cigna Group | \$25,000 | 3.05% | 15/10/2027 | 23,920 | 0.00% |
| Cigna Group | \$300,000 | 4.38% | 15/10/2028 | 294,008 | 0.01% |
| Cigna Group | \$75,000 | 5.00% | 15/5/2029 | 74,954 | 0.00% |
| Cigna Group | \$196,000 | 2.40% | 15/3/2030 | 171,358 | 0.01% |
| Cigna Group | \$100,000 | 2.38% | 15/3/2031 | 84,671 | 0.00% |
| Cigna Group | \$50,000 | 5.40% | 15/3/2033 | 49,917 | 0.00% |
| Cigna Group | \$100,000 | 5.25% | 15/2/2034 | 98,075 | 0.00% |
| Cigna Group | \$225,000 | 4.80% | 15/8/2038 | 204,037 | 0.01% |
| Cigna Group | \$50,000 | 3.20% | 15/3/2040 | 36,652 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Cigna Group | \$10,000 | 6.13% | 15/11/2041 | 10,153 | 0.00% |
| Cigna Group | \$60,000 | 4.80% | 15/7/2046 | 51,161 | 0.00% |
| Cigna Group | \$75,000 | 3.88% | 15/10/2047 | 54,616 | 0.00% |
| Cigna Group | \$220,000 | 4.90% | 15/12/2048 | 187,382 | 0.01% |
| Cigna Group | \$190,000 | 3.40% | 15/3/2050 | 124,852 | 0.00% |
| Cigna Group | \$160,000 | 3.40% | 15/3/2051 | 104,396 | 0.00% |
| Cigna Group | \$100,000 | 5.60% | 15/2/2054 | 93,767 | 0.00% |
| Cintas Corp. No 2 | \$125,000 | 3.70% | 1/4/2027 | 122,495 | 0.00% |
| Cisco Systems, Inc. | \$70,000 | 4.90% | 26/2/2026 | 70,446 | 0.00% |
| Cisco Systems, Inc. | \$200,000 | 2.95% | 28/2/2026 | 196,664 | 0.01% |
| Cisco Systems, Inc. | \$150,000 | 4.80% | 26/2/2027 | 151,046 | 0.01% |
| Cisco Systems, Inc. | \$190,000 | 4.85% | 26/2/2029 | 191,143 | 0.01% |
| Cisco Systems, Inc. | \$190,000 | 4.95% | 26/2/2031 | 190,628 | 0.01% |
| Cisco Systems, Inc. | \$190,000 | 5.05% | 26/2/2034 | 189,262 | 0.01% |
| Cisco Systems, Inc. | \$200,000 | 5.90% | 15/2/2039 | 210,759 | 0.01% |
| Cisco Systems, Inc. | \$100,000 | 5.50% | 15/1/2040 | 100,719 | 0.00% |
| Cisco Systems, Inc. | \$150,000 | 5.30% | 26/2/2054 | 145,651 | 0.00% |
| Cisco Systems, Inc. | \$70,000 | 5.35% | 26/2/2064 | 67,215 | 0.00% |
| Citibank Credit Card Issuance Trust | \$100,000 | 3.96% | 13/10/2030 | 97,533 | 0.00% |
| Citibank Credit Card Issuance Trust | \$100,000 | 6.15% | 15/6/2039 | 107,883 | 0.00% |
| Citibank NA | \$250,000 | 5.44% | 30/4/2026 | 252,395 | 0.01% |
| Citibank NA | \$250,000 | 4.93% | 6/8/2026 | 251,009 | 0.01% |
| Citibank NA | \$250,000 | 5.49% | 4/12/2026 | 253,748 | 0.01% |
| Citibank NA | \$250,000 | 4.88% | 19/11/2027 | 250,090 | 0.01% |
| Citibank NA | \$250,000 | 5.80% | 29/9/2028 | 257,743 | 0.01% |
| Citibank NA | \$250,000 | 4.84% | 6/8/2029 | 248,397 | 0.01% |
| Citibank NA | \$250,000 | 5.57% | 30/4/2034 | 253,071 | 0.01% |
| Citigroup Commercial Mortgage Trust 2015 | \$90,301 | 3.52% | 10/9/2058 | 89,600 | 0.00% |
| Citigroup Commercial Mortgage Trust 2016 | \$25,000 | 3.62% | 10/2/2049 | 24,470 | 0.00% |
| Citigroup Commercial Mortgage Trust 2016 | \$25,000 | 3.31% | 10/4/2049 | 24,557 | 0.00% |
| Citigroup Commercial Mortgage Trust 2016 | \$25,000 | 2.65% | 10/7/2049 | 24,194 | 0.00% |
| Citigroup Commercial Mortgage Trust 2017 | \$100,000 | 3.47% | 12/10/2050 | 96,007 | 0.00% |
| Citigroup Commercial Mortgage Trust 2018 | \$325,000 | 4.01% | 10/3/2051 | 315,546 | 0.01% |
| Citigroup Commercial Mortgage Trust 2018 | \$241,512 | 3.74% | 10/3/2051 | 234,137 | 0.01% |
| Citigroup Commercial Mortgage Trust 2018 | \$100,000 | 4.23% | 10/6/2051 | 97,133 | 0.00% |
| Citigroup Commercial Mortgage Trust 2018 | \$68,108 | 3.96% | 10/6/2051 | 65,783 | 0.00% |
| Citigroup Commercial Mortgage Trust 2018 | \$25,000 | 4.41% | 10/11/2051 | 23,963 | 0.00% |
| Citigroup, Inc. | \$87,000 | 4.60% | 9/3/2026 | 86,762 | 0.00% |
| Citigroup, Inc. | \$100,000 | 3.20% | 21/10/2026 | 97,286 | 0.00% |
| Citigroup, Inc. | £100,000 | 1.75% | 23/10/2026 | 118,701 | 0.00% |
| Citigroup, Inc. | \$125,000 | 4.30% | 20/11/2026 | 123,864 | 0.00% |
| Citigroup, Inc. | \$250,000 | 1.12% | 28/1/2027 | 240,047 | 0.01% |
| Citigroup, Inc. | \$1,000,000 | 1.46% | 9/6/2027 | 952,168 | 0.02% |
| Citigroup, Inc. | \$600,000 | 4.45% | 29/9/2027 | 591,682 | 0.02% |
| Citigroup, Inc. | €100,000 | 0.50% | 8/10/2027 | 99,296 | 0.00% |
| Citigroup, Inc. | \$75,000 | 3.89% | 10/1/2028 | 73,476 | 0.00% |
| Citigroup, Inc. | \$200,000 | 3.07% | 24/2/2028 | 192,303 | 0.01% |
| Citigroup, Inc. | \$350,000 | 4.66% | 24/5/2028 | 347,573 | 0.01% |
| Citigroup, Inc. | \$300,000 | 3.67% | 24/7/2028 | 290,447 | 0.01% |
| Citigroup, Inc. | \$200,000 | 4.13% | 25/7/2028 | 194,349 | 0.01% |
| Citigroup, Inc. | €200,000 | 3.71% | 22/9/2028 | 211,315 | 0.01% |
| Citigroup, Inc. | \$175,000 | 3.52% | 27/10/2028 | 168,313 | 0.01% |
| Citigroup, Inc. | \$200,000 | 4.08% | 23/4/2029 | 194,037 | 0.01% |
| Citigroup, Inc. | \$180,000 | 5.17% | 13/2/2030 | 179,722 | 0.01% |
| Citigroup, Inc. | \$100,000 | 3.98% | 20/3/2030 | 95,325 | 0.00% |
| Citigroup, Inc. | \$160,000 | 4.54% | 19/9/2030 | 155,431 | 0.01% |
| Citigroup, Inc. | \$275,000 | 2.98% | 5/11/2030 | 248,242 | 0.01% |
| Citigroup, Inc. | \$350,000 | 2.67% | 29/1/2031 | 309,272 | 0.01% |
| Citigroup, Inc. | \$150,000 | 2.57% | 3/6/2031 | 130,728 | 0.00% |
| Citigroup, Inc. | \$300,000 | 2.56% | 1/5/2032 | 254,209 | 0.01% |
| Citigroup, Inc. | \$200,000 | 3.06% | 25/1/2033 | 171,755 | 0.01% |
| Citigroup, Inc. | \$200,000 | 3.79% | 17/3/2033 | 179,683 | 0.01% |
| Citigroup, Inc. | \$275,000 | 4.91% | 24/5/2033 | 265,474 | 0.01% |
| Citigroup, Inc. | \$150,000 | 6.27% | 17/11/2033 | 157,206 | 0.01% |
| Citigroup, Inc. | \$200,000 | 6.17% | 25/5/2034 | 203,682 | 0.01% |
| Citigroup, Inc. | \$150,000 | 5.83% | 13/2/2035 | 149,318 | 0.00% |
| Citigroup, Inc. | \$100,000 | 6.13% | 25/8/2036 | 101,999 | 0.00% |
| Citigroup, Inc. | \$300,000 | 3.88% | 24/1/2039 | 250,508 | 0.01% |
| Citigroup, Inc. | \$125,000 | 8.13% | 15/7/2039 | 154,200 | 0.01% |
| Citigroup, Inc. | \$150,000 | 5.88% | 30/1/2042 | 153,267 | 0.01% |
| Citigroup, Inc. | \$60,000 | 6.68% | 13/9/2043 | 65,878 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Citigroup, Inc. | \$90,000 | 5.30% | 6/5/2044 | 84,633 | 0.00% |
| Citigroup, Inc. | \$115,000 | 4.75% | 18/5/2046 | 100,259 | 0.00% |
| Citigroup, Inc. | \$150,000 | 4.65% | 23/7/2048 | 128,709 | 0.00% |
| Citizens Financial Group, Inc. | \$265,000 | 2.85% | 27/7/2026 | 256,214 | 0.01% |
| Citizens Financial Group, Inc. | \$70,000 | 5.84% | 23/1/2030 | 71,037 | 0.00% |
| Citizens Financial Group, Inc. | \$50,000 | 2.50% | 6/2/2030 | 43,709 | 0.00% |
| City of Houston TX | \$25,000 | 3.96% | 1/3/2047 | 21,082 | 0.00% |
| City of New York NY | \$25,000 | 5.21% | 1/10/2031 | 24,923 | 0.00% |
| City of New York NY | \$50,000 | 4.61% | 1/9/2037 | 47,812 | 0.00% |
| City of New York NY | \$25,000 | 5.52% | 1/10/2037 | 25,006 | 0.00% |
| City of New York NY | \$110,000 | 6.27% | 1/12/2037 | 115,651 | 0.00% |
| City of New York NY | \$50,000 | 5.26% | 1/10/2044 | 48,616 | 0.00% |
| City of New York NY | \$50,000 | 5.09% | 1/10/2049 | 47,708 | 0.00% |
| City of New York NY | \$100,000 | 5.83% | 1/10/2053 | 104,577 | 0.00% |
| City of New York NY | \$50,000 | 5.11% | 1/10/2054 | 47,367 | 0.00% |
| City of Riverside CA | \$25,000 | 3.86% | 1/6/2045 | 21,378 | 0.00% |
| City of San Antonio TX Electric & Gas Systems Revenue | \$10,000 | 5.81% | 1/2/2041 | 9,997 | 0.00% |
| City of San Antonio TX Electric & Gas Systems Revenue | \$75,000 | 4.43% | 1/2/2042 | 69,398 | 0.00% |
| City of Tucson AZ | \$25,000 | 2.86% | 1/7/2047 | 17,742 | 0.00% |
| Claremont Mckenna College | \$125,000 | 3.78% | 1/1/2122 | 81,060 | 0.00% |
| Cleco Corporate Holdings LLC | \$25,000 | 4.97% | 1/5/2046 | 20,822 | 0.00% |
| Cleveland Electric Illuminating Co. | \$70,000 | 4.55% | 15/11/2030 | 67,414 | 0.00% |
| Clorox Co. | \$50,000 | 3.10% | 1/10/2027 | 47,923 | 0.00% |
| Clorox Co. | \$25,000 | 3.90% | 15/5/2028 | 24,285 | 0.00% |
| Clorox Co. | \$100,000 | 1.80% | 15/5/2030 | 85,090 | 0.00% |
| CME Group, Inc. | \$200,000 | 2.65% | 15/3/2032 | 172,283 | 0.01% |
| CMS Energy Corp. | \$285,000 | 3.00% | 15/5/2026 | 278,106 | 0.01% |
| CMS Energy Corp. | \$300,000 | 3.45% | 15/8/2027 | 290,308 | 0.01% |
| CMS Energy Corp. | \$25,000 | 4.88% | 1/3/2044 | 22,170 | 0.00% |
| CMS Energy Corp. | \$125,000 | 4.75% | 1/6/2050 | 117,899 | 0.00% |
| CNA Financial Corp. | \$25,000 | 3.45% | 15/8/2027 | 24,168 | 0.00% |
| CNA Financial Corp. | \$75,000 | 2.05% | 15/8/2030 | 64,363 | 0.00% |
| CNA Financial Corp. | \$50,000 | 5.13% | 15/2/2034 | 49,085 | 0.00% |
| CNH Industrial Capital LLC | \$25,000 | 4.50% | 8/10/2027 | 24,756 | 0.00% |
| CNH Industrial Capital LLC | \$250,000 | 4.55% | 10/4/2028 | 246,461 | 0.01% |
| CNH Industrial Capital LLC | \$100,000 | 5.10% | 20/4/2029 | 99,945 | 0.00% |
| CNO Financial Group, Inc. | \$50,000 | 6.45% | 15/6/2034 | 51,600 | 0.00% |
| CNO Global Funding | \$150,000 | 5.88% | 4/6/2027 | 152,743 | 0.01% |
| CNO Global Funding | \$50,000 | 4.88% | 10/12/2027 | 49,795 | 0.00% |
| CNO Global Funding | \$50,000 | 4.95% | 9/9/2029 | 49,577 | 0.00% |
| Coca-Cola Co. | \$200,000 | 1.45% | 1/6/2027 | 186,741 | 0.01% |
| Coca-Cola Co. | \$125,000 | 1.00% | 15/3/2028 | 112,154 | 0.00% |
| Coca-Cola Co. | €200,000 | 0.13% | 9/3/2029 | 185,897 | 0.01% |
| Coca-Cola Co. | \$500,000 | 2.13% | 6/9/2029 | 447,980 | 0.01% |
| Coca-Cola Co. | \$175,000 | 2.00% | 5/3/2031 | 149,170 | 0.00% |
| Coca-Cola Co. | \$200,000 | 1.38% | 15/3/2031 | 163,717 | 0.01% |
| Coca-Cola Co. | €200,000 | 0.50% | 9/3/2033 | 169,621 | 0.01% |
| Coca-Cola Co. | €100,000 | 0.38% | 15/3/2033 | 84,050 | 0.00% |
| Coca-Cola Co. | \$25,000 | 5.00% | 13/5/2034 | 24,964 | 0.00% |
| Coca-Cola Co. | €500,000 | 0.95% | 6/5/2036 | 405,897 | 0.01% |
| Coca-Cola Co. | \$125,000 | 2.50% | 1/6/2040 | 87,535 | 0.00% |
| Coca-Cola Co. | \$100,000 | 2.88% | 5/5/2041 | 72,726 | 0.00% |
| Coca-Cola Co. | \$50,000 | 4.20% | 25/3/2050 | 41,364 | 0.00% |
| Coca-Cola Co. | \$150,000 | 2.60% | 1/6/2050 | 90,554 | 0.00% |
| Coca-Cola Co. | \$50,000 | 2.50% | 15/3/2051 | 29,295 | 0.00% |
| Coca-Cola Co. | \$150,000 | 5.20% | 14/1/2055 | 142,671 | 0.00% |
| Coca-Cola Co. | \$75,000 | 5.40% | 13/5/2064 | 72,100 | 0.00% |
| Coca-Cola Consolidated, Inc. | \$50,000 | 5.25% | 1/6/2029 | 50,617 | 0.00% |
| Coca-Cola Consolidated, Inc. | \$50,000 | 5.45% | 1/6/2034 | 50,352 | 0.00% |
| Colgate-Palmolive Co. | \$50,000 | 4.80% | 2/3/2026 | 50,240 | 0.00% |
| Colgate-Palmolive Co. | \$50,000 | 3.10% | 15/8/2027 | 48,378 | 0.00% |
| Colgate-Palmolive Co. | \$50,000 | 4.60% | 1/3/2028 | 50,303 | 0.00% |
| Colgate-Palmolive Co. | \$50,000 | 3.25% | 15/8/2032 | 44,852 | 0.00% |
| Colgate-Palmolive Co. | \$50,000 | 4.60% | 1/3/2033 | 49,264 | 0.00% |
| Colonial Pipeline Co. | \$35,000 | 4.25% | 15/4/2048 | 27,619 | 0.00% |
| Columbia Pipeline Group, Inc. | \$50,000 | 5.80% | 1/6/2045 | 48,099 | 0.00% |
| Columbia Pipelines Holding Co. LLC | \$95,000 | 6.04% | 15/8/2028 | 97,276 | 0.00% |
| Columbia Pipelines Operating Co. LLC | \$50,000 | 5.93% | 15/8/2030 | 51,475 | 0.00% |
| Columbia Pipelines Operating Co. LLC | \$105,000 | 6.04% | 15/11/2033 | 107,793 | 0.00% |
| Columbia Pipelines Operating Co. LLC | \$60,000 | 6.50% | 15/8/2043 | 62,101 | 0.00% |
| Columbia Pipelines Operating Co. LLC | \$85,000 | 6.54% | 15/11/2053 | 89,172 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Columbia Pipelines Operating Co. LLC | \$60,000 | 5.70% | 1/10/2054 | 56,339 | 0.00% |
| Columbia Pipelines Operating Co. LLC | \$35,000 | 6.71% | 15/8/2063 | 37,157 | 0.00% |
| Comcast Corp. | €100,000 | 0.00% | 14/9/2026 | 98,945 | 0.00% |
| Comcast Corp. | \$25,000 | 2.35% | 15/1/2027 | 23,892 | 0.00% |
| Comcast Corp. | €300,000 | 0.25% | 20/5/2027 | 293,162 | 0.01% |
| Comcast Corp. | \$500,000 | 3.15% | 15/2/2028 | 476,135 | 0.01% |
| Comcast Corp. | \$200,000 | 4.15% | 15/10/2028 | 195,118 | 0.01% |
| Comcast Corp. | £200,000 | 1.50% | 20/2/2029 | 220,625 | 0.01% |
| Comcast Corp. | \$90,000 | 5.10% | 1/6/2029 | 90,836 | 0.00% |
| Comcast Corp. | €100,000 | 0.25% | 14/9/2029 | 92,034 | 0.00% |
| Comcast Corp. | \$600,000 | 1.50% | 15/2/2031 | 488,536 | 0.01% |
| Comcast Corp. | €100,000 | 0.75% | 20/2/2032 | 88,076 | 0.00% |
| Comcast Corp. | \$500,000 | 4.25% | 15/1/2033 | 466,422 | 0.01% |
| Comcast Corp. | \$400,000 | 4.80% | 15/5/2033 | 388,709 | 0.01% |
| Comcast Corp. | \$90,000 | 5.30% | 1/6/2034 | 89,861 | 0.00% |
| Comcast Corp. | \$300,000 | 4.20% | 15/8/2034 | 274,585 | 0.01% |
| Comcast Corp. | \$50,000 | 5.65% | 15/6/2035 | 51,050 | 0.00% |
| Comcast Corp. | \$100,000 | 4.40% | 15/8/2035 | 92,056 | 0.00% |
| Comcast Corp. | £200,000 | 1.88% | 20/2/2036 | 178,139 | 0.01% |
| Comcast Corp. | \$50,000 | 3.20% | 15/7/2036 | 40,344 | 0.00% |
| Comcast Corp. | \$75,000 | 3.90% | 1/3/2038 | 63,023 | 0.00% |
| Comcast Corp. | \$400,000 | 4.60% | 15/10/2038 | 361,511 | 0.01% |
| Comcast Corp. | \$25,000 | 3.25% | 1/11/2039 | 18,967 | 0.00% |
| Comcast Corp. | \$200,000 | 3.75% | 1/4/2040 | 160,853 | 0.01% |
| Comcast Corp. | \$75,000 | 4.65% | 15/7/2042 | 65,442 | 0.00% |
| Comcast Corp. | \$100,000 | 3.40% | 15/7/2046 | 70,308 | 0.00% |
| Comcast Corp. | \$200,000 | 3.97% | 1/11/2047 | 152,018 | 0.01% |
| Comcast Corp. | \$175,000 | 4.00% | 1/3/2048 | 133,029 | 0.00% |
| Comcast Corp. | \$50,000 | 4.00% | 1/11/2049 | 37,811 | 0.00% |
| Comcast Corp. | \$100,000 | 3.45% | 1/2/2050 | 68,488 | 0.00% |
| Comcast Corp. | \$450,000 | 2.89% | 1/11/2051 | 271,272 | 0.01% |
| Comcast Corp. | \$100,000 | 4.05% | 1/11/2052 | 75,097 | 0.00% |
| Comcast Corp. | \$228,000 | 5.35% | 15/5/2053 | 210,863 | 0.01% |
| Comcast Corp. | \$50,000 | 5.65% | 1/6/2054 | 48,359 | 0.00% |
| Comcast Corp. | \$265,000 | 2.94% | 1/11/2056 | 154,499 | 0.01% |
| Comcast Corp. | \$200,000 | 2.65% | 15/8/2062 | 104,567 | 0.00% |
| Comcast Corp. | \$200,000 | 2.99% | 1/11/2063 | 112,770 | 0.00% |
| Comcast Corp. | \$225,000 | 5.50% | 15/5/2064 | 210,111 | 0.01% |
| Comerica, Inc. | \$50,000 | 5.98% | 30/1/2030 | 50,546 | 0.00% |
| CommonSpirit Health | \$130,000 | 3.35% | 1/10/2029 | 121,139 | 0.00% |
| CommonSpirit Health | \$125,000 | 5.21% | 1/12/2031 | 124,537 | 0.00% |
| CommonSpirit Health | \$50,000 | 5.32% | 1/12/2034 | 49,355 | 0.00% |
| CommonSpirit Health | \$150,000 | 3.91% | 1/10/2050 | 110,747 | 0.00% |
| CommonSpirit Health | \$150,000 | 5.55% | 1/12/2054 | 143,616 | 0.00% |
| Commonwealth Edison Co. | \$50,000 | 2.95% | 15/8/2027 | 47,988 | 0.00% |
| Commonwealth Edison Co. | \$50,000 | 5.30% | 1/6/2034 | 50,126 | 0.00% |
| Commonwealth Edison Co. | \$125,000 | 4.35% | 15/11/2045 | 104,718 | 0.00% |
| Commonwealth Edison Co. | \$200,000 | 3.65% | 15/6/2046 | 149,448 | 0.00% |
| Commonwealth Edison Co. | \$75,000 | 4.00% | 1/3/2048 | 58,537 | 0.00% |
| Commonwealth Edison Co. | \$30,000 | 3.20% | 15/11/2049 | 19,820 | 0.00% |
| Commonwealth Edison Co. | \$10,000 | 3.00% | 1/3/2050 | 6,446 | 0.00% |
| Commonwealth Edison Co. | \$100,000 | 3.85% | 15/3/2052 | 74,094 | 0.00% |
| Commonwealth Edison Co. | \$95,000 | 5.30% | 1/2/2053 | 89,626 | 0.00% |
| Commonwealth Edison Co. | \$50,000 | 5.65% | 1/6/2054 | 49,327 | 0.00% |
| Commonwealth Financing Authority | \$25,000 | 3.86% | 1/6/2038 | 22,366 | 0.00% |
| Commonwealth Financing Authority | \$15,000 | 3.81% | 1/6/2041 | 12,513 | 0.00% |
| Commonwealth Financing Authority | \$35,000 | 2.99% | 1/6/2042 | 25,845 | 0.00% |
| Commonwealth of Massachusetts | \$49,501 | 4.11% | 15/7/2031 | 47,519 | 0.00% |
| Commonwealth of Massachusetts | \$80,000 | 2.90% | 1/9/2049 | 53,919 | 0.00% |
| Community Health Network, Inc. | \$50,000 | 3.10% | 1/5/2050 | 31,873 | 0.00% |
| Conagra Brands, Inc. | \$100,000 | 1.38% | 1/11/2027 | 90,819 | 0.00% |
| Conagra Brands, Inc. | \$75,000 | 4.85% | 1/11/2028 | 74,588 | 0.00% |
| Conagra Brands, Inc. | \$75,000 | 5.30% | 1/11/2038 | 70,589 | 0.00% |
| Conagra Brands, Inc. | \$75,000 | 5.40% | 1/11/2048 | 68,044 | 0.00% |
| Concentrix Corp. | \$50,000 | 6.65% | 2/8/2026 | 50,886 | 0.00% |
| Concentrix Corp. | \$50,000 | 6.60% | 2/8/2028 | 51,229 | 0.00% |
| Concentrix Corp. | \$100,000 | 6.85% | 2/8/2033 | 100,754 | 0.00% |
| Connecticut Light & Power Co. | \$200,000 | 2.05% | 1/7/2031 | 167,246 | 0.01% |
| Connecticut Light & Power Co. | \$45,000 | 4.90% | 1/7/2033 | 43,968 | 0.00% |
| Connecticut Light & Power Co. | \$25,000 | 4.95% | 15/8/2034 | 24,397 | 0.00% |
| Connecticut Light & Power Co. | \$15,000 | 4.15% | 1/6/2045 | 12,243 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Connecticut Light & Power Co. | \$25,000 | 4.00% | 1/4/2048 | 19,631 | 0.00% |
| Connecticut Light & Power Co. | \$15,000 | 5.25% | 15/1/2053 | 14,180 | 0.00% |
| ConocoPhillips | \$137,000 | 6.50% | 1/2/2039 | 149,551 | 0.00% |
| ConocoPhillips | \$75,000 | 4.88% | 1/10/2047 | 65,721 | 0.00% |
| ConocoPhillips Co. | \$110,000 | 4.70% | 15/1/2030 | 108,810 | 0.00% |
| ConocoPhillips Co. | \$50,000 | 4.85% | 15/1/2032 | 49,001 | 0.00% |
| ConocoPhillips Co. | \$100,000 | 5.05% | 15/9/2033 | 98,676 | 0.00% |
| ConocoPhillips Co. | \$100,000 | 5.00% | 15/1/2035 | 97,176 | 0.00% |
| ConocoPhillips Co. | \$150,000 | 3.76% | 15/3/2042 | 118,026 | 0.00% |
| ConocoPhillips Co. | \$90,000 | 4.30% | 15/11/2044 | 75,179 | 0.00% |
| ConocoPhillips Co. | \$100,000 | 3.80% | 15/3/2052 | 73,146 | 0.00% |
| ConocoPhillips Co. | \$145,000 | 5.30% | 15/5/2053 | 134,169 | 0.00% |
| ConocoPhillips Co. | \$120,000 | 5.55% | 15/3/2054 | 115,286 | 0.00% |
| ConocoPhillips Co. | \$100,000 | 5.50% | 15/1/2055 | 94,972 | 0.00% |
| ConocoPhillips Co. | \$223,000 | 4.03% | 15/3/2062 | 161,519 | 0.01% |
| ConocoPhillips Co. | \$60,000 | 5.70% | 15/9/2063 | 57,488 | 0.00% |
| ConocoPhillips Co. | \$50,000 | 5.65% | 15/1/2065 | 47,321 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$25,000 | 3.13% | 15/11/2027 | 23,940 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$20,000 | 3.80% | 15/5/2028 | 19,362 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$30,000 | 4.00% | 1/12/2028 | 29,221 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$60,000 | 2.40% | 15/6/2031 | 51,511 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$155,000 | 5.20% | 1/3/2033 | 155,345 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | \$25,000 | 5.50% | 15/3/2034 | 25,451 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$50,000 | 5.38% | 15/5/2034 | 50,570 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$25,000 | 5.30% | 1/3/2035 | 24,843 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$75,000 | 5.13% | 15/3/2035 | 73,767 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$25,000 | 5.85% | 15/3/2036 | 25,859 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$25,000 | 6.20% | 15/6/2036 | 26,464 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$30,000 | 6.30% | 15/8/2037 | 31,816 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$40,000 | 6.75% | 1/4/2038 | 44,204 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$35,000 | 5.50% | 1/12/2039 | 34,599 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$20,000 | 5.70% | 15/6/2040 | 19,936 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$25,000 | 4.20% | 15/3/2042 | 20,828 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$45,000 | 3.95% | 1/3/2043 | 36,012 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$50,000 | 4.45% | 15/3/2044 | 42,701 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$40,000 | 4.50% | 1/12/2045 | 33,860 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$125,000 | 3.85% | 15/6/2046 | 95,323 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$35,000 | 3.88% | 15/6/2047 | 26,589 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$35,000 | 4.65% | 1/12/2048 | 29,855 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$140,000 | 4.13% | 15/5/2049 | 110,124 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$165,000 | 3.95% | 1/4/2050 | 128,800 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$40,000 | 3.20% | 1/12/2051 | 26,130 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$50,000 | 6.15% | 15/11/2052 | 52,525 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$50,000 | 5.90% | 15/11/2053 | 50,862 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$75,000 | 5.70% | 15/5/2054 | 74,609 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$50,000 | 4.63% | 1/12/2054 | 42,041 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$75,000 | 5.50% | 15/3/2055 | 72,263 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$30,000 | 4.30% | 1/12/2056 | 23,413 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$40,000 | 4.50% | 15/5/2058 | 32,119 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$35,000 | 3.70% | 15/11/2059 | 24,404 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$35,000 | 3.00% | 1/12/2060 | 20,610 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | \$45,000 | 3.60% | 15/6/2061 | 30,592 | 0.00% |
| Constellation Brands, Inc. | \$175,000 | 3.70% | 6/12/2026 | 172,014 | 0.01% |
| Constellation Brands, Inc. | \$225,000 | 3.50% | 9/5/2027 | 218,557 | 0.01% |
| Constellation Brands, Inc. | \$75,000 | 3.60% | 15/2/2028 | 72,028 | 0.00% |
| Constellation Brands, Inc. | \$50,000 | 4.65% | 15/11/2028 | 49,398 | 0.00% |
| Constellation Brands, Inc. | \$305,000 | 3.15% | 1/8/2029 | 280,953 | 0.01% |
| Constellation Brands, Inc. | \$75,000 | 2.88% | 1/5/2030 | 67,022 | 0.00% |
| Constellation Brands, Inc. | \$50,000 | 2.25% | 1/8/2031 | 41,563 | 0.00% |
| Constellation Brands, Inc. | \$50,000 | 4.90% | 1/5/2033 | 48,295 | 0.00% |
| Constellation Brands, Inc. | \$75,000 | 4.10% | 15/2/2048 | 58,408 | 0.00% |
| Constellation Brands, Inc. | \$50,000 | 5.25% | 15/11/2048 | 45,720 | 0.00% |
| Constellation Energy Generation LLC | \$170,000 | 5.60% | 1/3/2028 | 173,359 | 0.01% |
| Constellation Energy Generation LLC | \$50,000 | 5.80% | 1/3/2033 | 51,126 | 0.00% |
| Constellation Energy Generation LLC | \$25,000 | 6.13% | 15/1/2034 | 26,161 | 0.00% |
| Constellation Energy Generation LLC | \$125,000 | 5.60% | 15/6/2042 | 120,686 | 0.00% |
| Constellation Energy Generation LLC | \$50,000 | 6.50% | 1/10/2053 | 53,170 | 0.00% |
| Constellation Energy Generation LLC | \$50,000 | 5.75% | 15/3/2054 | 48,670 | 0.00% |
| Consumers Energy Co. | \$50,000 | 4.60% | 30/5/2029 | 49,547 | 0.00% |
| Consumers Energy Co. | \$125,000 | 4.70% | 15/1/2030 | 124,057 | 0.00% |
| Consumers Energy Co. | \$75,000 | 3.25% | 15/8/2046 | 54,073 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Consumers Energy Co. | \$175,000 | 4.35% | 15/4/2049 | 145,741 | 0.00% |
| Consumers Energy Co. | \$100,000 | 3.75% | 15/2/2050 | 75,633 | 0.00% |
| Consumers Energy Co. | \$50,000 | 3.50% | 1/8/2051 | 36,435 | 0.00% |
| Consumers Energy Co. | \$35,000 | 4.20% | 1/9/2052 | 28,236 | 0.00% |
| Continental Resources, Inc. | \$100,000 | 2.27% | 15/11/2026 | 94,755 | 0.00% |
| Continental Resources, Inc. | \$80,000 | 5.75% | 15/1/2031 | 79,109 | 0.00% |
| Continental Resources, Inc. | \$100,000 | 2.88% | 1/4/2032 | 82,065 | 0.00% |
| Continental Resources, Inc. | \$50,000 | 4.90% | 1/6/2044 | 40,439 | 0.00% |
| COPT Defense Properties LP | \$175,000 | 2.00% | 15/1/2029 | 153,995 | 0.01% |
| COPT Defense Properties LP | \$100,000 | 2.90% | 1/12/2033 | 80,379 | 0.00% |
| COR3 Commercial Mortgage Trust 2018 | \$325,000 | 4.23% | 10/5/2051 | 308,141 | 0.01% |
| Corebridge Financial, Inc. | \$150,000 | 3.85% | 5/4/2029 | 143,286 | 0.00% |
| Corebridge Financial, Inc. | \$250,000 | 6.05% | 15/9/2033 | 258,554 | 0.01% |
| Corebridge Financial, Inc. | \$50,000 | 5.75% | 15/1/2034 | 50,931 | 0.00% |
| Corebridge Financial, Inc. | \$200,000 | 4.35% | 5/4/2042 | 166,369 | 0.01% |
| Corebridge Financial, Inc. | \$200,000 | 4.40% | 5/4/2052 | 160,867 | 0.01% |
| Corebridge Financial, Inc. | \$60,000 | 6.38% | 15/9/2054 | 59,838 | 0.00% |
| Corebridge Global Funding | \$50,000 | 5.35% | 24/6/2026 | 50,450 | 0.00% |
| Corebridge Global Funding | \$50,000 | 4.65% | 20/8/2027 | 49,792 | 0.00% |
| Corebridge Global Funding | \$150,000 | 5.90% | 19/9/2028 | 154,109 | 0.01% |
| Corebridge Global Funding | \$65,000 | 5.20% | 24/6/2029 | 65,281 | 0.00% |
| Corebridge Global Funding | \$50,000 | 4.90% | 3/12/2029 | 49,661 | 0.00% |
| Corewell Health Obligated Group | \$55,000 | 3.49% | 15/7/2049 | 39,348 | 0.00% |
| Cornell University | \$50,000 | 4.84% | 15/6/2034 | 49,073 | 0.00% |
| Corning, Inc. | \$200,000 | 3.90% | 15/11/2049 | 149,828 | 0.00% |
| Corning, Inc. | \$50,000 | 4.38% | 15/11/2057 | 38,361 | 0.00% |
| Corning, Inc. | \$110,000 | 5.45% | 15/11/2079 | 99,605 | 0.00% |
| Costco Wholesale Corp. | \$388,000 | 3.00% | 18/5/2027 | 376,807 | 0.01% |
| Costco Wholesale Corp. | \$450,000 | 1.38% | 20/6/2027 | 418,229 | 0.01% |
| Costco Wholesale Corp. | \$125,000 | 1.60% | 20/4/2030 | 106,955 | 0.00% |
| Costco Wholesale Corp. | \$225,000 | 1.75% | 20/4/2032 | 183,032 | 0.01% |
| Coterra Energy, Inc. | \$25,000 | 3.90% | 15/5/2027 | 24,432 | 0.00% |
| Coterra Energy, Inc. | \$400,000 | 4.38% | 15/3/2029 | 387,169 | 0.01% |
| Coterra Energy, Inc. | \$25,000 | 5.40% | 15/2/2035 | 24,249 | 0.00% |
| Coterra Energy, Inc. | \$25,000 | 5.90% | 15/2/2055 | 23,602 | 0.00% |
| Cottage Health Obligated Group | \$25,000 | 3.30% | 1/11/2049 | 17,489 | 0.00% |
| County of Miami-Dade Seaport Department | \$100,000 | 6.22% | 1/11/2055 | 103,462 | 0.00% |
| Cousins Properties LP | \$50,000 | 5.38% | 15/2/2032 | 49,144 | 0.00% |
| Cousins Properties LP | \$50,000 | 5.88% | 1/10/2034 | 50,093 | 0.00% |
| Cox Communications, Inc. | \$50,000 | 3.35% | 15/9/2026 | 48,847 | 0.00% |
| Cox Communications, Inc. | \$100,000 | 1.80% | 1/10/2030 | 82,356 | 0.00% |
| Cox Communications, Inc. | \$100,000 | 5.45% | 1/9/2034 | 96,597 | 0.00% |
| Cox Communications, Inc. | \$25,000 | 4.80% | 1/2/2035 | 22,808 | 0.00% |
| Cox Communications, Inc. | \$100,000 | 2.95% | 1/10/2050 | 57,988 | 0.00% |
| Cox Communications, Inc. | \$100,000 | 3.60% | 15/6/2051 | 65,782 | 0.00% |
| Cox Communications, Inc. | \$100,000 | 5.80% | 15/12/2053 | 91,247 | 0.00% |
| Cox Communications, Inc. | \$50,000 | 5.95% | 1/9/2054 | 46,377 | 0.00% |
| CRH Funding BV | €100,000 | 1.63% | 5/5/2030 | 96,787 | 0.00% |
| CRH SMW Finance DAC | \$200,000 | 5.20% | 21/5/2029 | 201,407 | 0.01% |
| Crown Castle, Inc. | \$100,000 | 1.05% | 15/7/2026 | 94,455 | 0.00% |
| Crown Castle, Inc. | \$50,000 | 2.90% | 15/3/2027 | 48,033 | 0.00% |
| Crown Castle, Inc. | \$175,000 | 3.65% | 1/9/2027 | 169,640 | 0.01% |
| Crown Castle, Inc. | \$150,000 | 3.80% | 15/2/2028 | 144,404 | 0.00% |
| Crown Castle, Inc. | \$125,000 | 4.30% | 15/2/2029 | 120,992 | 0.00% |
| Crown Castle, Inc. | \$50,000 | 4.90% | 1/9/2029 | 49,466 | 0.00% |
| Crown Castle, Inc. | \$100,000 | 3.10% | 15/11/2029 | 91,021 | 0.00% |
| Crown Castle, Inc. | \$15,000 | 3.30% | 1/7/2030 | 13,633 | 0.00% |
| Crown Castle, Inc. | \$75,000 | 2.10% | 1/4/2031 | 62,078 | 0.00% |
| Crown Castle, Inc. | \$50,000 | 2.50% | 15/7/2031 | 42,115 | 0.00% |
| Crown Castle, Inc. | \$100,000 | 5.20% | 1/9/2034 | 97,515 | 0.00% |
| Crown Castle, Inc. | \$250,000 | 2.90% | 1/4/2041 | 174,227 | 0.01% |
| Crown Castle, Inc. | \$10,000 | 4.00% | 15/11/2049 | 7,454 | 0.00% |
| Crown Castle, Inc. | \$100,000 | 3.25% | 15/1/2051 | 65,161 | 0.00% |
| CSAIL 2015-C3 Commercial Mortgage Trust | \$25,000 | 3.72% | 15/8/2048 | 24,804 | 0.00% |
| CSAIL 2016-C7 Commercial Mortgage Trust | \$50,000 | 3.50% | 15/11/2049 | 48,595 | 0.00% |
| CSAIL 2018-CX12 Commercial Mortgage Trust | \$275,000 | 4.22% | 15/8/2051 | 266,468 | 0.01% |
| CSX Corp. | \$50,000 | 2.60% | 1/11/2026 | 48,346 | 0.00% |
| CSX Corp. | \$100,000 | 3.25% | 1/6/2027 | 96,892 | 0.00% |
| CSX Corp. | \$100,000 | 3.80% | 1/3/2028 | 97,217 | 0.00% |
| CSX Corp. | \$50,000 | 4.25% | 15/3/2029 | 48,958 | 0.00% |
| CSX Corp. | \$50,000 | 2.40% | 15/2/2030 | 44,323 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| CSX Corp. | \$100,000 | 4.10% | 15/11/2032 | 93,598 | 0.00% |
| CSX Corp. | \$50,000 | 4.75% | 30/5/2042 | 45,108 | 0.00% |
| CSX Corp. | \$25,000 | 3.80% | 1/11/2046 | 19,219 | 0.00% |
| CSX Corp. | \$50,000 | 4.75% | 15/11/2048 | 44,029 | 0.00% |
| CSX Corp. | \$25,000 | 4.50% | 15/3/2049 | 21,175 | 0.00% |
| CSX Corp. | \$400,000 | 3.80% | 15/4/2050 | 301,206 | 0.01% |
| CSX Corp. | \$150,000 | 2.50% | 15/5/2051 | 86,930 | 0.00% |
| CSX Corp. | \$50,000 | 4.50% | 15/11/2052 | 42,179 | 0.00% |
| CubeSmart LP | \$150,000 | 4.38% | 15/2/2029 | 145,673 | 0.00% |
| CubeSmart LP | \$5,000 | 3.00% | 15/2/2030 | 4,500 | 0.00% |
| Cummins, Inc. | \$50,000 | 4.90% | 20/2/2029 | 50,323 | 0.00% |
| Cummins, Inc. | \$50,000 | 5.15% | 20/2/2034 | 50,084 | 0.00% |
| Cummins, Inc. | \$100,000 | 2.60% | 1/9/2050 | 59,440 | 0.00% |
| CVS Health Corp. | \$125,000 | 5.00% | 20/2/2026 | 124,902 | 0.00% |
| CVS Health Corp. | \$300,000 | 2.88% | 1/6/2026 | 291,313 | 0.01% |
| CVS Health Corp. | \$50,000 | 3.00% | 15/8/2026 | 48,452 | 0.00% |
| CVS Health Corp. | \$150,000 | 6.25% | 1/6/2027 | 153,741 | 0.01% |
| CVS Health Corp. | \$550,000 | 4.30% | 25/3/2028 | 533,162 | 0.01% |
| CVS Health Corp. | \$100,000 | 5.00% | 30/1/2029 | 98,645 | 0.00% |
| CVS Health Corp. | \$75,000 | 5.40% | 1/6/2029 | 75,040 | 0.00% |
| CVS Health Corp. | \$235,000 | 5.13% | 21/2/2030 | 230,138 | 0.01% |
| CVS Health Corp. | \$200,000 | 3.75% | 1/4/2030 | 183,361 | 0.01% |
| CVS Health Corp. | \$150,000 | 5.25% | 30/1/2031 | 146,557 | 0.00% |
| CVS Health Corp. | \$150,000 | 1.88% | 28/2/2031 | 121,004 | 0.00% |
| CVS Health Corp. | \$225,000 | 5.55% | 1/6/2031 | 223,502 | 0.01% |
| CVS Health Corp. | \$175,000 | 5.25% | 21/2/2033 | 167,576 | 0.01% |
| CVS Health Corp. | \$75,000 | 5.30% | 1/6/2033 | 71,902 | 0.00% |
| CVS Health Corp. | \$347,000 | 4.78% | 25/3/2038 | 299,934 | 0.01% |
| CVS Health Corp. | \$32,000 | 4.13% | 1/4/2040 | 25,049 | 0.00% |
| CVS Health Corp. | \$50,000 | 5.30% | 5/12/2043 | 43,585 | 0.00% |
| CVS Health Corp. | \$215,000 | 5.13% | 20/7/2045 | 180,827 | 0.01% |
| CVS Health Corp. | \$585,000 | 5.05% | 25/3/2048 | 482,872 | 0.01% |
| CVS Health Corp. | \$100,000 | 5.63% | 21/2/2053 | 88,467 | 0.00% |
| CVS Health Corp. | \$150,000 | 5.88% | 1/6/2053 | 137,600 | 0.00% |
| CVS Health Corp. | \$100,000 | 6.05% | 1/6/2054 | 94,055 | 0.00% |
| CVS Health Corp. | \$75,000 | 6.00% | 1/6/2063 | 68,469 | 0.00% |
| Dallas Area Rapid Transit | \$50,000 | 6.00% | 1/12/2044 | 50,885 | 0.00% |
| Dallas Convention Center Hotel Development Corp. | \$20,000 | 7.09% | 1/1/2042 | 22,103 | 0.00% |
| Dallas Fort Worth International Airport | \$60,000 | 2.99% | 1/11/2038 | 49,427 | 0.00% |
| Dallas Fort Worth International Airport | \$100,000 | 3.09% | 1/11/2040 | 77,359 | 0.00% |
| Danaher Corp. | \$50,000 | 2.60% | 1/10/2050 | 29,800 | 0.00% |
| Danaher Corp. | \$75,000 | 2.80% | 10/12/2051 | 46,235 | 0.00% |
| Darden Restaurants, Inc. | \$50,000 | 4.35% | 15/10/2027 | 49,326 | 0.00% |
| Darden Restaurants, Inc. | \$50,000 | 4.55% | 15/10/2029 | 48,757 | 0.00% |
| Darden Restaurants, Inc. | \$25,000 | 6.30% | 10/10/2033 | 26,193 | 0.00% |
| Darden Restaurants, Inc. | \$25,000 | 4.55% | 15/2/2048 | 20,117 | 0.00% |
| Dartmouth-Hitchcock Health | \$25,000 | 4.18% | 1/8/2048 | 18,928 | 0.00% |
| Dayton Power & Light Co. | \$25,000 | 3.95% | 15/6/2049 | 18,339 | 0.00% |
| DBGS 2018-C1 Mortgage Trust | \$500,000 | 4.47% | 15/10/2051 | 477,806 | 0.01% |
| DBJPM 2017-C6 Mortgage Trust | \$34,617 | 3.12% | 10/6/2050 | 33,978 | 0.00% |
| DCP Midstream Operating LP | \$25,000 | 5.63% | 15/7/2027 | 25,344 | 0.00% |
| DCP Midstream Operating LP | \$45,000 | 8.13% | 16/8/2030 | 50,880 | 0.00% |
| DCP Midstream Operating LP | \$33,000 | 3.25% | 15/2/2032 | 28,393 | 0.00% |
| DCP Midstream Operating LP | \$125,000 | 5.60% | 1/4/2044 | 116,632 | 0.00% |
| Deere & Co. | \$125,000 | 3.90% | 9/6/2042 | 104,194 | 0.00% |
| Deere & Co. | \$125,000 | 2.88% | 7/9/2049 | 81,799 | 0.00% |
| Dell International LLC/EMC Corp. | \$65,000 | 6.02% | 15/6/2026 | 65,949 | 0.00% |
| Dell International LLC/EMC Corp. | \$225,000 | 4.90% | 1/10/2026 | 225,563 | 0.01% |
| Dell International LLC/EMC Corp. | \$225,000 | 6.10% | 15/7/2027 | 231,558 | 0.01% |
| Dell International LLC/EMC Corp. | \$200,000 | 5.30% | 1/10/2029 | 202,048 | 0.01% |
| Dell International LLC/EMC Corp. | \$25,000 | 4.35% | 1/2/2030 | 24,199 | 0.00% |
| Dell International LLC/EMC Corp. | \$125,000 | 5.75% | 1/2/2033 | 128,421 | 0.00% |
| Dell International LLC/EMC Corp. | \$75,000 | 4.85% | 1/2/2035 | 71,237 | 0.00% |
| Dell International LLC/EMC Corp. | \$149,000 | 8.10% | 15/7/2036 | 176,667 | 0.01% |
| Dell International LLC/EMC Corp. | \$155,000 | 8.35% | 15/7/2046 | 196,811 | 0.01% |
| Delta Air Lines, Inc./SkyMiles IP Ltd. | \$425,000 | 4.75% | 20/10/2028 | 419,138 | 0.01% |
| DENTSPLY SIRONA, Inc. | \$75,000 | 3.25% | 1/6/2030 | 66,265 | 0.00% |
| Devon Energy Corp. | \$190,000 | 4.50% | 15/1/2030 | 183,902 | 0.01% |
| Devon Energy Corp. | \$80,000 | 5.60% | 15/7/2041 | 73,995 | 0.00% |
| DH Europe Finance II Sarl | €100,000 | 0.20% | 18/3/2026 | 100,575 | 0.00% |
| DH Europe Finance II Sarl | \$195,000 | 2.60% | 15/11/2029 | 176,377 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| DH Europe Finance II Sarl | €100,000 | 0.75% | 18/9/2031 | 89,253 | 0.00% |
| DH Europe Finance II Sarl | €400,000 | 1.35% | 18/9/2039 | 313,062 | 0.01% |
| DH Europe Finance II Sarl | \$125,000 | 3.25% | 15/11/2039 | 97,385 | 0.00% |
| DH Europe Finance II Sarl | \$25,000 | 3.40% | 15/11/2049 | 17,700 | 0.00% |
| Diamondback Energy, Inc. | \$10,000 | 3.25% | 1/12/2026 | 9,737 | 0.00% |
| Diamondback Energy, Inc. | \$30,000 | 5.20% | 18/4/2027 | 30,290 | 0.00% |
| Diamondback Energy, Inc. | \$65,000 | 3.50% | 1/12/2029 | 60,492 | 0.00% |
| Diamondback Energy, Inc. | \$25,000 | 5.15% | 30/1/2030 | 25,049 | 0.00% |
| Diamondback Energy, Inc. | \$50,000 | 3.13% | 24/3/2031 | 44,248 | 0.00% |
| Diamondback Energy, Inc. | \$200,000 | 6.25% | 15/3/2033 | 208,004 | 0.01% |
| Diamondback Energy, Inc. | \$290,000 | 5.40% | 18/4/2034 | 285,341 | 0.01% |
| Diamondback Energy, Inc. | \$50,000 | 4.40% | 24/3/2051 | 38,818 | 0.00% |
| Diamondback Energy, Inc. | \$125,000 | 4.25% | 15/3/2052 | 94,374 | 0.00% |
| Diamondback Energy, Inc. | \$75,000 | 6.25% | 15/3/2053 | 74,932 | 0.00% |
| Diamondback Energy, Inc. | \$80,000 | 5.75% | 18/4/2054 | 75,090 | 0.00% |
| Diamondback Energy, Inc. | \$110,000 | 5.90% | 18/4/2064 | 103,324 | 0.00% |
| Dick's Sporting Goods, Inc. | \$50,000 | 3.15% | 15/1/2032 | 43,806 | 0.00% |
| Dick's Sporting Goods, Inc. | \$50,000 | 4.10% | 15/1/2052 | 36,521 | 0.00% |
| Digital Dutch Finco BV | €100,000 | 1.00% | 15/1/2032 | 87,329 | 0.00% |
| Digital Dutch Finco BV | €100,000 | 3.88% | 13/9/2033 | 104,686 | 0.00% |
| Digital Intrepid Holding BV | €180,000 | 0.63% | 15/7/2031 | 155,570 | 0.01% |
| Digital Realty Trust LP | \$50,000 | 3.70% | 15/8/2027 | 48,671 | 0.00% |
| Digital Realty Trust LP | \$100,000 | 3.60% | 1/7/2029 | 94,469 | 0.00% |
| Digital Stout Holding LLC | £200,000 | 3.30% | 19/7/2029 | 231,115 | 0.01% |
| Dignity Health | \$25,000 | 4.50% | 1/11/2042 | 20,951 | 0.00% |
| Discover Bank | \$315,000 | 3.45% | 27/7/2026 | 308,022 | 0.01% |
| Discover Financial Services | \$238,000 | 4.50% | 30/1/2026 | 236,985 | 0.01% |
| Discover Financial Services | \$200,000 | 4.10% | 9/2/2027 | 196,381 | 0.01% |
| Discovery Communications LLC | €300,000 | 1.90% | 19/3/2027 | 300,627 | 0.01% |
| Discovery Communications LLC | \$275,000 | 3.95% | 20/3/2028 | 260,409 | 0.01% |
| Discovery Communications LLC | \$70,000 | 3.63% | 15/5/2030 | 62,254 | 0.00% |
| District of Columbia Water & Sewer Authority | \$20,000 | 4.81% | 1/10/2114 | 17,245 | 0.00% |
| DOC DR LLC | \$20,000 | 4.30% | 15/3/2027 | 19,762 | 0.00% |
| DOC DR LLC | \$50,000 | 2.63% | 1/11/2031 | 42,301 | 0.00% |
| Dollar General Corp. | \$50,000 | 4.63% | 1/11/2027 | 49,661 | 0.00% |
| Dollar General Corp. | \$50,000 | 4.13% | 1/5/2028 | 48,579 | 0.00% |
| Dollar General Corp. | \$50,000 | 5.20% | 5/7/2028 | 50,149 | 0.00% |
| Dollar General Corp. | \$75,000 | 3.50% | 3/4/2030 | 68,801 | 0.00% |
| Dollar General Corp. | \$50,000 | 5.00% | 1/11/2032 | 47,965 | 0.00% |
| Dollar General Corp. | \$50,000 | 5.45% | 5/7/2033 | 49,151 | 0.00% |
| Dollar General Corp. | \$50,000 | 4.13% | 3/4/2050 | 36,811 | 0.00% |
| Dollar Tree, Inc. | \$100,000 | 4.20% | 15/5/2028 | 97,201 | 0.00% |
| Dollar Tree, Inc. | \$50,000 | 3.38% | 1/12/2051 | 31,758 | 0.00% |
| Dominion Energy South Carolina, Inc. | \$25,000 | 6.63% | 1/2/2032 | 27,103 | 0.00% |
| Dominion Energy South Carolina, Inc. | \$100,000 | 5.10% | 1/6/2065 | 89,872 | 0.00% |
| Dominion Energy, Inc. | \$25,000 | 4.25% | 1/6/2028 | 24,522 | 0.00% |
| Dominion Energy, Inc. | \$50,000 | 3.38% | 1/4/2030 | 45,998 | 0.00% |
| Dominion Energy, Inc. | \$50,000 | 2.25% | 15/8/2031 | 41,642 | 0.00% |
| Dominion Energy, Inc. | \$60,000 | 5.38% | 15/11/2032 | 60,099 | 0.00% |
| Dominion Energy, Inc. | \$50,000 | 5.95% | 15/6/2035 | 51,329 | 0.00% |
| Dominion Energy, Inc. | \$110,000 | 7.00% | 15/6/2038 | 122,283 | 0.00% |
| Dominion Energy, Inc. | \$80,000 | 3.30% | 15/4/2041 | 58,910 | 0.00% |
| Dominion Energy, Inc. | \$35,000 | 4.90% | 1/8/2041 | 31,300 | 0.00% |
| Dominion Energy, Inc. | \$65,000 | 4.70% | 1/12/2044 | 54,933 | 0.00% |
| Dominion Energy, Inc. | \$30,000 | 4.85% | 15/8/2052 | 25,803 | 0.00% |
| Dominion Energy, Inc. | \$75,000 | 7.00% | 1/6/2054 | 79,130 | 0.00% |
| Dominion Energy, Inc. | \$175,000 | 6.88% | 1/2/2055 | 181,929 | 0.01% |
| Dominion Energy, Inc. | \$75,000 | 6.63% | 15/5/2055 | 76,377 | 0.00% |
| Dover Corp. | €200,000 | 0.75% | 4/11/2027 | 195,912 | 0.01% |
| Dover Corp. | \$50,000 | 2.95% | 4/11/2029 | 45,563 | 0.00% |
| Dover Corp. | \$50,000 | 5.38% | 1/3/2041 | 48,402 | 0.00% |
| Dow Chemical Co. | €200,000 | 0.50% | 15/3/2027 | 196,856 | 0.01% |
| Dow Chemical Co. | \$100,000 | 2.10% | 15/11/2030 | 84,885 | 0.00% |
| Dow Chemical Co. | €100,000 | 1.13% | 15/3/2032 | 89,044 | 0.00% |
| Dow Chemical Co. | \$50,000 | 4.38% | 15/11/2042 | 41,088 | 0.00% |
| Dow Chemical Co. | \$125,000 | 4.63% | 1/10/2044 | 104,964 | 0.00% |
| Dow Chemical Co. | \$275,000 | 4.80% | 15/5/2049 | 230,786 | 0.01% |
| Dow Chemical Co. | \$100,000 | 3.60% | 15/11/2050 | 68,704 | 0.00% |
| Dow Chemical Co. | \$50,000 | 6.90% | 15/5/2053 | 55,125 | 0.00% |
| DR Horton, Inc. | \$50,000 | 5.00% | 15/10/2034 | 48,312 | 0.00% |
| DT Midstream, Inc. | \$50,000 | 4.30% | 15/4/2032 | 45,659 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| DTE Electric Co. | \$50,000 | 4.85% | 1/12/2026 | 50,377 | 0.00% |
| DTE Electric Co. | \$65,000 | 2.25% | 1/3/2030 | 57,274 | 0.00% |
| DTE Electric Co. | \$50,000 | 5.20% | 1/4/2033 | 50,013 | 0.00% |
| DTE Electric Co. | \$25,000 | 5.20% | 1/3/2034 | 24,920 | 0.00% |
| DTE Electric Co. | \$200,000 | 3.70% | 15/3/2045 | 153,534 | 0.01% |
| DTE Electric Co. | \$15,000 | 3.75% | 15/8/2047 | 11,304 | 0.00% |
| DTE Electric Co. | \$35,000 | 4.05% | 15/5/2048 | 27,948 | 0.00% |
| DTE Electric Co. | \$100,000 | 3.95% | 1/3/2049 | 78,233 | 0.00% |
| DTE Electric Co. | \$25,000 | 2.95% | 1/3/2050 | 16,234 | 0.00% |
| DTE Electric Co. | \$65,000 | 5.40% | 1/4/2053 | 63,117 | 0.00% |
| DTE Energy Co. | \$100,000 | 4.95% | 1/7/2027 | 100,388 | 0.00% |
| DTE Energy Co. | \$50,000 | 5.10% | 1/3/2029 | 50,111 | 0.00% |
| DTE Energy Co. | \$47,000 | 3.40% | 15/6/2029 | 43,966 | 0.00% |
| DTE Energy Co. | \$65,000 | 2.95% | 1/3/2030 | 58,340 | 0.00% |
| DTE Energy Co. | \$50,000 | 5.85% | 1/6/2034 | 51,345 | 0.00% |
| Duke Energy Carolinas LLC | \$125,000 | 3.95% | 15/11/2028 | 121,402 | 0.00% |
| Duke Energy Carolinas LLC | \$90,000 | 2.45% | 1/2/2030 | 80,086 | 0.00% |
| Duke Energy Carolinas LLC | \$200,000 | 2.55% | 15/4/2031 | 173,215 | 0.01% |
| Duke Energy Carolinas LLC | \$150,000 | 4.95% | 15/1/2033 | 147,593 | 0.00% |
| Duke Energy Carolinas LLC | \$125,000 | 4.85% | 15/1/2034 | 121,281 | 0.00% |
| Duke Energy Carolinas LLC | \$50,000 | 6.00% | 15/1/2038 | 51,936 | 0.00% |
| Duke Energy Carolinas LLC | \$50,000 | 5.30% | 15/2/2040 | 48,904 | 0.00% |
| Duke Energy Carolinas LLC | \$130,000 | 4.25% | 15/12/2041 | 109,986 | 0.00% |
| Duke Energy Carolinas LLC | \$35,000 | 4.00% | 30/9/2042 | 28,362 | 0.00% |
| Duke Energy Carolinas LLC | \$25,000 | 3.75% | 1/6/2045 | 19,125 | 0.00% |
| Duke Energy Carolinas LLC | \$30,000 | 3.70% | 1/12/2047 | 22,189 | 0.00% |
| Duke Energy Carolinas LLC | \$10,000 | 3.20% | 15/8/2049 | 6,665 | 0.00% |
| Duke Energy Carolinas LLC | \$200,000 | 3.45% | 15/4/2051 | 137,969 | 0.00% |
| Duke Energy Carolinas LLC | \$50,000 | 5.35% | 15/1/2053 | 47,548 | 0.00% |
| Duke Energy Carolinas LLC | \$50,000 | 5.40% | 15/1/2054 | 48,021 | 0.00% |
| Duke Energy Corp. | \$50,000 | 4.30% | 15/3/2028 | 49,228 | 0.00% |
| Duke Energy Corp. | €100,000 | 3.10% | 15/6/2028 | 103,765 | 0.00% |
| Duke Energy Corp. | \$400,000 | 4.85% | 5/1/2029 | 398,267 | 0.01% |
| Duke Energy Corp. | \$285,000 | 3.40% | 15/6/2029 | 267,027 | 0.01% |
| Duke Energy Corp. | \$50,000 | 2.45% | 1/6/2030 | 43,791 | 0.00% |
| Duke Energy Corp. | \$50,000 | 2.55% | 15/6/2031 | 42,742 | 0.00% |
| Duke Energy Corp. | \$25,000 | 4.50% | 15/8/2032 | 23,815 | 0.00% |
| Duke Energy Corp. | €100,000 | 3.85% | 15/6/2034 | 103,653 | 0.00% |
| Duke Energy Corp. | \$50,000 | 5.45% | 15/6/2034 | 49,923 | 0.00% |
| Duke Energy Corp. | \$260,000 | 3.75% | 1/9/2046 | 191,420 | 0.01% |
| Duke Energy Corp. | \$25,000 | 4.20% | 15/6/2049 | 19,260 | 0.00% |
| Duke Energy Corp. | \$70,000 | 3.50% | 15/6/2051 | 47,336 | 0.00% |
| Duke Energy Corp. | \$50,000 | 5.00% | 15/8/2052 | 43,643 | 0.00% |
| Duke Energy Corp. | \$95,000 | 5.80% | 15/6/2054 | 92,705 | 0.00% |
| Duke Energy Corp. | \$150,000 | 6.45% | 1/9/2054 | 152,344 | 0.01% |
| Duke Energy Florida LLC | \$310,000 | 3.20% | 15/1/2027 | 301,787 | 0.01% |
| Duke Energy Florida LLC | \$75,000 | 3.80% | 15/7/2028 | 72,669 | 0.00% |
| Duke Energy Florida LLC | \$10,000 | 2.50% | 1/12/2029 | 8,985 | 0.00% |
| Duke Energy Florida LLC | \$40,000 | 2.40% | 15/12/2031 | 33,720 | 0.00% |
| Duke Energy Florida LLC | \$25,000 | 6.35% | 15/9/2037 | 26,575 | 0.00% |
| Duke Energy Florida LLC | \$140,000 | 6.40% | 15/6/2038 | 150,597 | 0.01% |
| Duke Energy Florida LLC | \$130,000 | 5.65% | 1/4/2040 | 130,410 | 0.00% |
| Duke Energy Florida LLC | \$25,000 | 3.85% | 15/11/2042 | 19,650 | 0.00% |
| Duke Energy Florida LLC | \$125,000 | 3.40% | 1/10/2046 | 88,449 | 0.00% |
| Duke Energy Florida LLC | \$30,000 | 3.00% | 15/12/2051 | 18,679 | 0.00% |
| Duke Energy Florida LLC | \$50,000 | 6.20% | 15/11/2053 | 52,718 | 0.00% |
| Duke Energy Indiana LLC | \$25,000 | 5.25% | 1/3/2034 | 24,990 | 0.00% |
| Duke Energy Indiana LLC | \$190,000 | 4.90% | 15/7/2043 | 171,774 | 0.01% |
| Duke Energy Indiana LLC | \$25,000 | 3.75% | 15/5/2046 | 18,641 | 0.00% |
| Duke Energy Indiana LLC | \$60,000 | 5.40% | 1/4/2053 | 56,780 | 0.00% |
| Duke Energy Ohio, Inc. | \$170,000 | 2.13% | 1/6/2030 | 147,041 | 0.00% |
| Duke Energy Ohio, Inc. | \$35,000 | 5.65% | 1/4/2053 | 34,191 | 0.00% |
| Duke Energy Ohio, Inc. | \$50,000 | 5.55% | 15/3/2054 | 48,348 | 0.00% |
| Duke Energy Progress LLC | \$50,000 | 3.70% | 1/9/2028 | 48,145 | 0.00% |
| Duke Energy Progress LLC | \$75,000 | 2.00% | 15/8/2031 | 62,070 | 0.00% |
| Duke Energy Progress LLC | \$50,000 | 5.25% | 15/3/2033 | 50,076 | 0.00% |
| Duke Energy Progress LLC | \$50,000 | 5.10% | 15/3/2034 | 49,462 | 0.00% |
| Duke Energy Progress LLC | \$25,000 | 6.30% | 1/4/2038 | 26,514 | 0.00% |
| Duke Energy Progress LLC | \$110,000 | 4.20% | 15/8/2045 | 88,981 | 0.00% |
| Duke Energy Progress LLC | \$50,000 | 3.70% | 15/10/2046 | 36,998 | 0.00% |
| Duke Energy Progress LLC | \$150,000 | 2.50% | 15/8/2050 | 86,691 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Duke Energy Progress LLC | \$25,000 | 2.90% | 15/8/2051 | 15,404 | 0.00% |
| Duke Energy Progress LLC | \$50,000 | 5.35% | 15/3/2053 | 47,306 | 0.00% |
| Duke University | \$25,000 | 2.68% | 1/10/2044 | 17,628 | 0.00% |
| Duke University | \$25,000 | 2.76% | 1/10/2050 | 16,014 | 0.00% |
| Duke University | \$50,000 | 2.83% | 1/10/2055 | 31,040 | 0.00% |
| DuPont de Nemours, Inc. | \$390,000 | 4.73% | 15/11/2028 | 388,256 | 0.01% |
| DuPont de Nemours, Inc. | \$45,000 | 5.32% | 15/11/2038 | 45,155 | 0.00% |
| DuPont de Nemours, Inc. | \$170,000 | 5.42% | 15/11/2048 | 169,052 | 0.01% |
| Duquesne Light Holdings, Inc. | \$55,000 | 2.78% | 7/1/2032 | 45,679 | 0.00% |
| DXC Technology Co. | \$250,000 | 1.80% | 15/9/2026 | 236,538 | 0.01% |
| DXC Technology Co. | \$250,000 | 2.38% | 15/9/2028 | 225,200 | 0.01% |
| Eastern Energy Gas Holdings LLC | \$50,000 | 5.65% | 15/10/2054 | 47,217 | 0.00% |
| Eastern Gas Transmission & Storage, Inc. | \$10,000 | 3.00% | 15/11/2029 | 9,158 | 0.00% |
| Eastern Gas Transmission & Storage, Inc. | \$30,000 | 4.80% | 1/11/2043 | 26,212 | 0.00% |
| Eastern Gas Transmission & Storage, Inc. | \$25,000 | 4.60% | 15/12/2044 | 21,056 | 0.00% |
| Eastman Chemical Co. | \$50,000 | 4.50% | 1/12/2028 | 49,070 | 0.00% |
| Eastman Chemical Co. | \$100,000 | 5.00% | 1/8/2029 | 99,747 | 0.00% |
| Eastman Chemical Co. | \$100,000 | 5.75% | 8/3/2033 | 101,703 | 0.00% |
| Eastman Chemical Co. | \$325,000 | 5.63% | 20/2/2034 | 324,971 | 0.01% |
| Eastman Chemical Co. | \$75,000 | 4.80% | 1/9/2042 | 65,314 | 0.00% |
| Eastman Chemical Co. | \$25,000 | 4.65% | 15/10/2044 | 21,111 | 0.00% |
| Eaton Corp. | \$25,000 | 3.10% | 15/9/2027 | 24,081 | 0.00% |
| Eaton Corp. | \$50,000 | 4.35% | 18/5/2028 | 49,560 | 0.00% |
| Eaton Corp. | \$200,000 | 4.15% | 15/3/2033 | 187,983 | 0.01% |
| Eaton Corp. | \$25,000 | 3.92% | 15/9/2047 | 19,469 | 0.00% |
| Eaton Corp. | \$100,000 | 4.70% | 23/8/2052 | 88,023 | 0.00% |
| eBay, Inc. | \$50,000 | 1.40% | 10/5/2026 | 47,855 | 0.00% |
| eBay, Inc. | \$100,000 | 3.60% | 5/6/2027 | 97,509 | 0.00% |
| eBay, Inc. | \$175,000 | 2.60% | 10/5/2031 | 150,900 | 0.01% |
| eBay, Inc. | \$50,000 | 6.30% | 22/11/2032 | 53,158 | 0.00% |
| eBay, Inc. | \$75,000 | 3.65% | 10/5/2051 | 53,418 | 0.00% |
| Ecolab, Inc. | \$350,000 | 2.70% | 1/11/2026 | 338,916 | 0.01% |
| Ecolab, Inc. | \$50,000 | 5.25% | 15/1/2028 | 50,961 | 0.00% |
| Ecolab, Inc. | \$125,000 | 2.75% | 18/8/2055 | 73,387 | 0.00% |
| Edison International | \$100,000 | 5.75% | 15/6/2027 | 101,664 | 0.00% |
| Edison International | \$50,000 | 4.13% | 15/3/2028 | 48,482 | 0.00% |
| Edison International | \$50,000 | 5.45% | 15/6/2029 | 50,445 | 0.00% |
| Edison International | \$25,000 | 5.25% | 15/3/2032 | 24,743 | 0.00% |
| EIDP, Inc. | \$50,000 | 4.50% | 15/5/2026 | 49,943 | 0.00% |
| EIDP, Inc. | \$50,000 | 4.80% | 15/5/2033 | 48,553 | 0.00% |
| El Paso Electric Co. | \$40,000 | 5.00% | 1/12/2044 | 34,151 | 0.00% |
| Electronic Arts, Inc. | \$100,000 | 2.95% | 15/2/2051 | 62,691 | 0.00% |
| Elevance Health, Inc. | \$200,000 | 1.50% | 15/3/2026 | 192,602 | 0.01% |
| Elevance Health, Inc. | \$35,000 | 4.50% | 30/10/2026 | 34,929 | 0.00% |
| Elevance Health, Inc. | \$45,000 | 5.15% | 15/6/2029 | 45,266 | 0.00% |
| Elevance Health, Inc. | \$60,000 | 4.75% | 15/2/2030 | 59,276 | 0.00% |
| Elevance Health, Inc. | \$150,000 | 2.25% | 15/5/2030 | 130,174 | 0.00% |
| Elevance Health, Inc. | \$60,000 | 4.95% | 1/11/2031 | 59,025 | 0.00% |
| Elevance Health, Inc. | \$150,000 | 4.75% | 15/2/2033 | 143,730 | 0.00% |
| Elevance Health, Inc. | \$125,000 | 5.38% | 15/6/2034 | 123,822 | 0.00% |
| Elevance Health, Inc. | \$100,000 | 5.20% | 15/2/2035 | 97,696 | 0.00% |
| Elevance Health, Inc. | \$150,000 | 4.65% | 15/1/2043 | 130,282 | 0.00% |
| Elevance Health, Inc. | \$60,000 | 5.10% | 15/1/2044 | 54,490 | 0.00% |
| Elevance Health, Inc. | \$200,000 | 4.65% | 15/8/2044 | 171,415 | 0.01% |
| Elevance Health, Inc. | \$100,000 | 4.38% | 1/12/2047 | 80,335 | 0.00% |
| Elevance Health, Inc. | \$155,000 | 3.70% | 15/9/2049 | 110,210 | 0.00% |
| Elevance Health, Inc. | \$50,000 | 3.60% | 15/3/2051 | 34,654 | 0.00% |
| Elevance Health, Inc. | \$50,000 | 4.55% | 15/5/2052 | 40,193 | 0.00% |
| Elevance Health, Inc. | \$100,000 | 6.10% | 15/10/2052 | 101,215 | 0.00% |
| Elevance Health, Inc. | \$135,000 | 5.13% | 15/2/2053 | 119,650 | 0.00% |
| Elevance Health, Inc. | \$75,000 | 5.65% | 15/6/2054 | 71,919 | 0.00% |
| Elevance Health, Inc. | \$110,000 | 5.70% | 15/2/2055 | 106,078 | 0.00% |
| Elevance Health, Inc. | \$60,000 | 5.85% | 1/11/2064 | 57,945 | 0.00% |
| Eli Lilly & Co. | \$75,000 | 4.50% | 9/2/2027 | 75,159 | 0.00% |
| Eli Lilly & Co. | \$100,000 | 5.50% | 15/3/2027 | 102,258 | 0.00% |
| Eli Lilly & Co. | \$50,000 | 4.15% | 14/8/2027 | 49,729 | 0.00% |
| Eli Lilly & Co. | \$70,000 | 4.50% | 9/2/2029 | 69,657 | 0.00% |
| Eli Lilly & Co. | \$221,000 | 3.38% | 15/3/2029 | 210,590 | 0.01% |
| Eli Lilly & Co. | \$75,000 | 4.20% | 14/8/2029 | 73,395 | 0.00% |
| Eli Lilly & Co. | \$200,000 | 4.70% | 27/2/2033 | 196,057 | 0.01% |
| Eli Lilly & Co. | €365,000 | 0.50% | 14/9/2033 | 311,179 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Eli Lilly & Co. | \$100,000 | 4.70% | 9/2/2034 | 96,987 | 0.00% |
| Eli Lilly & Co. | \$100,000 | 4.60% | 14/8/2034 | 96,042 | 0.00% |
| Eli Lilly & Co. | £100,000 | 1.63% | 14/9/2043 | 70,114 | 0.00% |
| Eli Lilly & Co. | \$125,000 | 3.95% | 15/3/2049 | 97,951 | 0.00% |
| Eli Lilly & Co. | €100,000 | 1.13% | 14/9/2051 | 64,321 | 0.00% |
| Eli Lilly & Co. | \$50,000 | 4.88% | 27/2/2053 | 45,122 | 0.00% |
| Eli Lilly & Co. | \$100,000 | 5.00% | 9/2/2054 | 91,994 | 0.00% |
| Eli Lilly & Co. | \$250,000 | 5.05% | 14/8/2054 | 231,580 | 0.01% |
| Eli Lilly & Co. | \$125,000 | 4.95% | 27/2/2063 | 112,341 | 0.00% |
| Eli Lilly & Co. | \$100,000 | 5.10% | 9/2/2064 | 91,463 | 0.00% |
| Eli Lilly & Co. | \$50,000 | 5.20% | 14/8/2064 | 46,480 | 0.00% |
| Emerson Electric Co. | \$100,000 | 1.80% | 15/10/2027 | 92,955 | 0.00% |
| Emerson Electric Co. | \$100,000 | 2.00% | 21/12/2028 | 90,235 | 0.00% |
| Emerson Electric Co. | \$200,000 | 2.80% | 21/12/2051 | 123,406 | 0.00% |
| Emory University | \$50,000 | 2.14% | 1/9/2030 | 43,498 | 0.00% |
| Enact Holdings, Inc. | \$50,000 | 6.25% | 28/5/2029 | 50,884 | 0.00% |
| Enbridge Energy Partners LP | \$25,000 | 5.50% | 15/9/2040 | 23,871 | 0.00% |
| Enbridge Energy Partners LP | \$60,000 | 7.38% | 15/10/2045 | 67,778 | 0.00% |
| Energy Transfer LP | \$50,000 | 4.75% | 15/1/2026 | 49,946 | 0.00% |
| Energy Transfer LP | \$10,000 | 4.40% | 15/3/2027 | 9,904 | 0.00% |
| Energy Transfer LP | \$35,000 | 4.20% | 15/4/2027 | 34,545 | 0.00% |
| Energy Transfer LP | \$60,000 | 5.50% | 1/6/2027 | 60,791 | 0.00% |
| Energy Transfer LP | \$50,000 | 5.55% | 15/2/2028 | 50,781 | 0.00% |
| Energy Transfer LP | \$50,000 | 4.95% | 15/5/2028 | 49,933 | 0.00% |
| Energy Transfer LP | \$50,000 | 4.95% | 15/6/2028 | 49,917 | 0.00% |
| Energy Transfer LP | \$100,000 | 5.25% | 15/4/2029 | 100,380 | 0.00% |
| Energy Transfer LP | \$29,000 | 5.25% | 1/7/2029 | 29,145 | 0.00% |
| Energy Transfer LP | \$35,000 | 4.15% | 15/9/2029 | 33,578 | 0.00% |
| Energy Transfer LP | \$325,000 | 3.75% | 15/5/2030 | 303,004 | 0.01% |
| Energy Transfer LP | \$50,000 | 6.40% | 1/12/2030 | 52,794 | 0.00% |
| Energy Transfer LP | \$140,000 | 5.75% | 15/2/2033 | 141,720 | 0.00% |
| Energy Transfer LP | \$550,000 | 6.55% | 1/12/2033 | 584,507 | 0.02% |
| Energy Transfer LP | \$51,000 | 5.60% | 1/9/2034 | 50,781 | 0.00% |
| Energy Transfer LP | \$90,000 | 4.90% | 15/3/2035 | 84,519 | 0.00% |
| Energy Transfer LP | \$75,000 | 6.63% | 15/10/2036 | 79,594 | 0.00% |
| Energy Transfer LP | \$75,000 | 5.80% | 15/6/2038 | 73,814 | 0.00% |
| Energy Transfer LP | \$125,000 | 7.50% | 1/7/2038 | 141,307 | 0.00% |
| Energy Transfer LP | \$100,000 | 6.05% | 1/6/2041 | 99,503 | 0.00% |
| Energy Transfer LP | \$100,000 | 6.50% | 1/2/2042 | 103,563 | 0.00% |
| Energy Transfer LP | \$20,000 | 6.10% | 15/2/2042 | 19,667 | 0.00% |
| Energy Transfer LP | \$35,000 | 4.95% | 15/1/2043 | 30,041 | 0.00% |
| Energy Transfer LP | \$25,000 | 5.15% | 1/2/2043 | 22,001 | 0.00% |
| Energy Transfer LP | \$60,000 | 5.95% | 1/10/2043 | 58,101 | 0.00% |
| Energy Transfer LP | \$90,000 | 5.30% | 1/4/2044 | 80,451 | 0.00% |
| Energy Transfer LP | \$150,000 | 5.00% | 15/5/2044 | 128,632 | 0.00% |
| Energy Transfer LP | \$125,000 | 5.15% | 15/3/2045 | 109,403 | 0.00% |
| Energy Transfer LP | \$50,000 | 5.35% | 15/5/2045 | 44,979 | 0.00% |
| Energy Transfer LP | \$60,000 | 6.13% | 15/12/2045 | 59,206 | 0.00% |
| Energy Transfer LP | \$55,000 | 5.30% | 15/4/2047 | 48,600 | 0.00% |
| Energy Transfer LP | \$130,000 | 5.40% | 1/10/2047 | 116,712 | 0.00% |
| Energy Transfer LP | \$100,000 | 6.00% | 15/6/2048 | 96,891 | 0.00% |
| Energy Transfer LP | \$105,000 | 6.25% | 15/4/2049 | 105,332 | 0.00% |
| Energy Transfer LP | \$155,000 | 5.00% | 15/5/2050 | 131,764 | 0.00% |
| Energy Transfer LP | \$125,000 | 5.95% | 15/5/2054 | 120,573 | 0.00% |
| Energy Transfer LP | \$196,000 | 6.05% | 1/9/2054 | 191,891 | 0.01% |
| EnLink Midstream LLC | \$125,000 | 6.50% | 1/9/2030 | 130,851 | 0.00% |
| EnLink Midstream LLC | \$290,000 | 5.65% | 1/9/2034 | 289,037 | 0.01% |
| EnLink Midstream Partners LP | \$50,000 | 5.60% | 1/4/2044 | 45,830 | 0.00% |
| EnLink Midstream Partners LP | \$135,000 | 5.45% | 1/6/2047 | 121,522 | 0.00% |
| Enstar Finance LLC | \$50,000 | 5.50% | 15/1/2042 | 47,667 | 0.00% |
| Enstar Group Ltd. | \$65,000 | 4.95% | 1/6/2029 | 63,873 | 0.00% |
| Entergy Arkansas LLC | \$135,000 | 4.00% | 1/6/2028 | 131,671 | 0.00% |
| Entergy Arkansas LLC | \$50,000 | 5.45% | 1/6/2034 | 50,683 | 0.00% |
| Entergy Arkansas LLC | \$55,000 | 4.20% | 1/4/2049 | 43,744 | 0.00% |
| Entergy Arkansas LLC | \$50,000 | 2.65% | 15/6/2051 | 29,583 | 0.00% |
| Entergy Arkansas LLC | \$20,000 | 3.35% | 15/6/2052 | 13,417 | 0.00% |
| Entergy Arkansas LLC | \$50,000 | 5.75% | 1/6/2054 | 49,563 | 0.00% |
| Entergy Corp. | \$95,000 | 1.90% | 15/6/2028 | 85,806 | 0.00% |
| Entergy Corp. | \$40,000 | 2.80% | 15/6/2030 | 35,638 | 0.00% |
| Entergy Corp. | \$40,000 | 2.40% | 15/6/2031 | 33,794 | 0.00% |
| Entergy Corp. | \$40,000 | 3.75% | 15/6/2050 | 28,384 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Entergy Corp. | \$200,000 | 7.13% | 1/12/2054 | 203,849 | 0.01% |
| Entergy Louisiana LLC | \$50,000 | 2.40% | 1/10/2026 | 48,147 | 0.00% |
| Entergy Louisiana LLC | \$105,000 | 3.12% | 1/9/2027 | 100,944 | 0.00% |
| Entergy Louisiana LLC | \$30,000 | 3.25% | 1/4/2028 | 28,524 | 0.00% |
| Entergy Louisiana LLC | \$20,000 | 1.60% | 15/12/2030 | 16,484 | 0.00% |
| Entergy Louisiana LLC | \$35,000 | 2.35% | 15/6/2032 | 29,126 | 0.00% |
| Entergy Louisiana LLC | \$50,000 | 4.00% | 15/3/2033 | 45,793 | 0.00% |
| Entergy Louisiana LLC | \$50,000 | 5.35% | 15/3/2034 | 49,993 | 0.00% |
| Entergy Louisiana LLC | \$50,000 | 5.15% | 15/9/2034 | 49,152 | 0.00% |
| Entergy Louisiana LLC | \$35,000 | 3.10% | 15/6/2041 | 25,119 | 0.00% |
| Entergy Louisiana LLC | \$60,000 | 4.20% | 1/9/2048 | 47,754 | 0.00% |
| Entergy Louisiana LLC | \$35,000 | 4.20% | 1/4/2050 | 27,538 | 0.00% |
| Entergy Louisiana LLC | \$50,000 | 2.90% | 15/3/2051 | 30,745 | 0.00% |
| Entergy Louisiana LLC | \$30,000 | 4.75% | 15/9/2052 | 25,846 | 0.00% |
| Entergy Louisiana LLC | \$50,000 | 5.70% | 15/3/2054 | 49,429 | 0.00% |
| Entergy Mississippi LLC | \$100,000 | 2.85% | 1/6/2028 | 93,788 | 0.00% |
| Entergy Mississippi LLC | \$25,000 | 3.85% | 1/6/2049 | 18,599 | 0.00% |
| Entergy Mississippi LLC | \$25,000 | 3.50% | 1/6/2051 | 17,371 | 0.00% |
| Entergy Texas, Inc. | \$160,000 | 1.75% | 15/3/2031 | 131,841 | 0.00% |
| Entergy Texas, Inc. | \$5,000 | 4.50% | 30/3/2039 | 4,432 | 0.00% |
| Entergy Texas, Inc. | \$25,000 | 3.55% | 30/9/2049 | 17,563 | 0.00% |
| Entergy Texas, Inc. | \$20,000 | 5.00% | 15/9/2052 | 17,837 | 0.00% |
| Entergy Texas, Inc. | \$45,000 | 5.80% | 1/9/2053 | 45,037 | 0.00% |
| Entergy Texas, Inc. | \$50,000 | 5.55% | 15/9/2054 | 48,538 | 0.00% |
| Enterprise Products Operating LLC | \$50,000 | 5.05% | 10/1/2026 | 50,239 | 0.00% |
| Enterprise Products Operating LLC | \$273,000 | 3.70% | 15/2/2026 | 270,412 | 0.01% |
| Enterprise Products Operating LLC | \$60,000 | 4.15% | 16/10/2028 | 58,569 | 0.00% |
| Enterprise Products Operating LLC | \$60,000 | 3.13% | 31/7/2029 | 55,824 | 0.00% |
| Enterprise Products Operating LLC | \$100,000 | 2.80% | 31/1/2030 | 90,360 | 0.00% |
| Enterprise Products Operating LLC | \$55,000 | 5.35% | 31/1/2033 | 55,425 | 0.00% |
| Enterprise Products Operating LLC | \$25,000 | 6.88% | 1/3/2033 | 27,513 | 0.00% |
| Enterprise Products Operating LLC | \$25,000 | 6.65% | 15/10/2034 | 27,223 | 0.00% |
| Enterprise Products Operating LLC | \$100,000 | 4.95% | 15/2/2035 | 96,801 | 0.00% |
| Enterprise Products Operating LLC | \$25,000 | 7.55% | 15/4/2038 | 29,265 | 0.00% |
| Enterprise Products Operating LLC | \$35,000 | 6.13% | 15/10/2039 | 36,356 | 0.00% |
| Enterprise Products Operating LLC | \$35,000 | 6.45% | 1/9/2040 | 37,718 | 0.00% |
| Enterprise Products Operating LLC | \$45,000 | 5.95% | 1/2/2041 | 46,129 | 0.00% |
| Enterprise Products Operating LLC | \$35,000 | 5.70% | 15/2/2042 | 34,840 | 0.00% |
| Enterprise Products Operating LLC | \$45,000 | 4.85% | 15/8/2042 | 40,558 | 0.00% |
| Enterprise Products Operating LLC | \$65,000 | 4.45% | 15/2/2043 | 55,429 | 0.00% |
| Enterprise Products Operating LLC | \$85,000 | 4.85% | 15/3/2044 | 76,094 | 0.00% |
| Enterprise Products Operating LLC | \$65,000 | 5.10% | 15/2/2045 | 59,827 | 0.00% |
| Enterprise Products Operating LLC | \$60,000 | 4.90% | 15/5/2046 | 53,404 | 0.00% |
| Enterprise Products Operating LLC | \$75,000 | 4.25% | 15/2/2048 | 60,075 | 0.00% |
| Enterprise Products Operating LLC | \$75,000 | 4.80% | 1/2/2049 | 64,765 | 0.00% |
| Enterprise Products Operating LLC | \$250,000 | 4.20% | 31/1/2050 | 197,170 | 0.01% |
| Enterprise Products Operating LLC | \$215,000 | 3.70% | 31/1/2051 | 154,378 | 0.01% |
| Enterprise Products Operating LLC | \$110,000 | 3.30% | 15/2/2053 | 72,389 | 0.00% |
| Enterprise Products Operating LLC | \$100,000 | 5.55% | 16/2/2055 | 96,230 | 0.00% |
| Enterprise Products Operating LLC | \$140,000 | 3.95% | 31/1/2060 | 100,856 | 0.00% |
| Enterprise Products Operating LLC | \$100,000 | 5.25% | 16/8/2077 | 97,537 | 0.00% |
| EOG Resources, Inc. | \$30,000 | 3.90% | 1/4/2035 | 26,701 | 0.00% |
| EOG Resources, Inc. | \$45,000 | 4.95% | 15/4/2050 | 39,998 | 0.00% |
| EOG Resources, Inc. | \$75,000 | 5.65% | 1/12/2054 | 73,527 | 0.00% |
| EPR Properties | \$100,000 | 4.50% | 1/6/2027 | 98,323 | 0.00% |
| EPR Properties | \$100,000 | 3.60% | 15/11/2031 | 87,492 | 0.00% |
| EQT Corp. | \$100,000 | 3.13% | 15/5/2026 | 97,397 | 0.00% |
| EQT Corp. | \$100,000 | 5.70% | 1/4/2028 | 101,472 | 0.00% |
| EQT Corp. | \$15,000 | 5.00% | 15/1/2029 | 14,786 | 0.00% |
| EQT Corp. | \$100,000 | 5.75% | 1/2/2034 | 99,388 | 0.00% |
| Equifax, Inc. | \$500,000 | 5.10% | 1/6/2028 | 501,957 | 0.01% |
| Equifax, Inc. | \$25,000 | 4.80% | 15/9/2029 | 24,703 | 0.00% |
| Equifax, Inc. | \$110,000 | 3.10% | 15/5/2030 | 99,732 | 0.00% |
| Equifax, Inc. | \$100,000 | 2.35% | 15/9/2031 | 83,630 | 0.00% |
| Equinix Europe 2 Financing Corp. LLC | €500,000 | 3.25% | 15/3/2031 | 515,904 | 0.01% |
| Equinix, Inc. | \$50,000 | 1.45% | 15/5/2026 | 47,841 | 0.00% |
| Equinix, Inc. | \$10,000 | 2.90% | 18/11/2026 | 9,660 | 0.00% |
| Equinix, Inc. | \$500,000 | 1.80% | 15/7/2027 | 464,773 | 0.01% |
| Equinix, Inc. | \$20,000 | 3.20% | 18/11/2029 | 18,387 | 0.00% |
| Equinix, Inc. | \$80,000 | 2.50% | 15/5/2031 | 68,339 | 0.00% |
| Equinix, Inc. | \$150,000 | 2.95% | 15/9/2051 | 92,165 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Equitable Financial Life Global Funding | \$100,000 | 1.30% | 12/7/2026 | 94,991 | 0.00% |
| Equitable Financial Life Global Funding | \$50,000 | 4.88% | 19/11/2027 | 50,061 | 0.00% |
| Equitable Holdings, Inc. | \$375,000 | 4.35% | 20/4/2028 | 367,443 | 0.01% |
| Equitable Holdings, Inc. | \$50,000 | 5.59% | 11/1/2033 | 50,505 | 0.00% |
| Equitable Holdings, Inc. | \$85,000 | 5.00% | 20/4/2048 | 75,680 | 0.00% |
| ERAC USA Finance LLC | \$100,000 | 4.60% | 1/5/2028 | 99,273 | 0.00% |
| ERAC USA Finance LLC | \$50,000 | 5.00% | 15/2/2029 | 50,159 | 0.00% |
| ERAC USA Finance LLC | \$200,000 | 4.90% | 1/5/2033 | 194,193 | 0.01% |
| ERAC USA Finance LLC | \$40,000 | 5.20% | 30/10/2034 | 39,538 | 0.00% |
| ERAC USA Finance LLC | \$275,000 | 7.00% | 15/10/2037 | 309,796 | 0.01% |
| ERAC USA Finance LLC | \$125,000 | 5.63% | 15/3/2042 | 123,771 | 0.00% |
| ERAC USA Finance LLC | \$75,000 | 4.50% | 15/2/2045 | 64,144 | 0.00% |
| ERAC USA Finance LLC | \$150,000 | 5.40% | 1/5/2053 | 143,610 | 0.00% |
| ERP Operating LP | \$50,000 | 2.85% | 1/11/2026 | 48,460 | 0.00% |
| ERP Operating LP | \$150,000 | 4.15% | 1/12/2028 | 146,607 | 0.00% |
| ERP Operating LP | \$50,000 | 2.50% | 15/2/2030 | 44,456 | 0.00% |
| ERP Operating LP | \$200,000 | 4.65% | 15/9/2034 | 189,553 | 0.01% |
| ERP Operating LP | \$100,000 | 4.50% | 1/6/2045 | 84,913 | 0.00% |
| Essent Group Ltd. | \$50,000 | 6.25% | 1/7/2029 | 51,067 | 0.00% |
| Essential Utilities, Inc. | \$75,000 | 4.80% | 15/8/2027 | 74,886 | 0.00% |
| Essential Utilities, Inc. | \$150,000 | 2.70% | 15/4/2030 | 133,424 | 0.00% |
| Essential Utilities, Inc. | \$50,000 | 5.38% | 15/1/2034 | 49,558 | 0.00% |
| Essential Utilities, Inc. | \$25,000 | 4.28% | 1/5/2049 | 19,595 | 0.00% |
| Essential Utilities, Inc. | \$50,000 | 5.30% | 1/5/2052 | 45,485 | 0.00% |
| Essex Portfolio LP | \$200,000 | 3.63% | 1/5/2027 | 194,966 | 0.01% |
| Essex Portfolio LP | \$25,000 | 3.00% | 15/1/2030 | 22,614 | 0.00% |
| Essex Portfolio LP | \$50,000 | 2.55% | 15/6/2031 | 42,468 | 0.00% |
| Essex Portfolio LP | \$55,000 | 2.65% | 15/3/2032 | 46,362 | 0.00% |
| Essex Portfolio LP | \$50,000 | 5.50% | 1/4/2034 | 50,001 | 0.00% |
| Estee Lauder Cos, Inc. | \$235,000 | 3.15% | 15/3/2027 | 227,598 | 0.01% |
| Estee Lauder Cos, Inc. | \$5,000 | 2.38% | 1/12/2029 | 4,457 | 0.00% |
| Estee Lauder Cos, Inc. | \$200,000 | 1.95% | 15/3/2031 | 166,101 | 0.01% |
| Estee Lauder Cos, Inc. | \$100,000 | 4.65% | 15/5/2033 | 95,505 | 0.00% |
| Estee Lauder Cos, Inc. | \$100,000 | 4.15% | 15/3/2047 | 78,902 | 0.00% |
| Everest Reinsurance Holdings, Inc. | \$50,000 | 4.87% | 1/6/2044 | 43,324 | 0.00% |
| Everest Reinsurance Holdings, Inc. | \$140,000 | 3.13% | 15/10/2052 | 86,622 | 0.00% |
| Evergy Kansas Central, Inc. | \$35,000 | 4.13% | 1/3/2042 | 28,544 | 0.00% |
| Evergy Kansas Central, Inc. | \$25,000 | 4.10% | 1/4/2043 | 20,100 | 0.00% |
| Evergy Kansas Central, Inc. | \$35,000 | 4.25% | 1/12/2045 | 28,226 | 0.00% |
| Evergy Kansas Central, Inc. | \$70,000 | 3.25% | 1/9/2049 | 46,294 | 0.00% |
| Evergy Kansas Central, Inc. | \$35,000 | 3.45% | 15/4/2050 | 24,163 | 0.00% |
| Evergy Kansas Central, Inc. | \$25,000 | 5.70% | 15/3/2053 | 24,597 | 0.00% |
| Evergy Metro, Inc. | \$100,000 | 4.95% | 15/4/2033 | 97,572 | 0.00% |
| Evergy Metro, Inc. | \$90,000 | 4.13% | 1/4/2049 | 69,770 | 0.00% |
| Evergy Missouri West, Inc. | \$20,000 | 5.15% | 15/12/2027 | 20,112 | 0.00% |
| Evergy, Inc. | \$80,000 | 2.90% | 15/9/2029 | 72,755 | 0.00% |
| Evergy, Inc. | \$50,000 | 6.65% | 1/6/2055 | 50,126 | 0.00% |
| Eversource Energy | \$185,000 | 4.75% | 15/5/2026 | 184,770 | 0.01% |
| Eversource Energy | \$50,000 | 4.25% | 1/4/2029 | 48,314 | 0.00% |
| Eversource Energy | \$200,000 | 2.55% | 15/3/2031 | 171,150 | 0.01% |
| Eversource Energy | \$75,000 | 5.85% | 15/4/2031 | 76,920 | 0.00% |
| Eversource Energy | \$45,000 | 3.38% | 1/3/2032 | 39,423 | 0.00% |
| Eversource Energy | \$50,000 | 5.13% | 15/5/2033 | 48,588 | 0.00% |
| Eversource Energy | \$65,000 | 5.50% | 1/1/2034 | 64,536 | 0.00% |
| Eversource Energy | \$75,000 | 5.95% | 15/7/2034 | 76,919 | 0.00% |
| Eversource Energy | \$20,000 | 3.45% | 15/1/2050 | 13,699 | 0.00% |
| Exelon Corp. | \$400,000 | 3.40% | 15/4/2026 | 393,419 | 0.01% |
| Exelon Corp. | \$100,000 | 2.75% | 15/3/2027 | 95,745 | 0.00% |
| Exelon Corp. | \$50,000 | 5.15% | 15/3/2029 | 50,247 | 0.00% |
| Exelon Corp. | \$100,000 | 4.05% | 15/4/2030 | 95,297 | 0.00% |
| Exelon Corp. | \$12,000 | 3.35% | 15/3/2032 | 10,631 | 0.00% |
| Exelon Corp. | \$50,000 | 5.30% | 15/3/2033 | 49,854 | 0.00% |
| Exelon Corp. | \$50,000 | 5.45% | 15/3/2034 | 49,956 | 0.00% |
| Exelon Corp. | \$125,000 | 5.63% | 15/6/2035 | 125,461 | 0.00% |
| Exelon Corp. | \$45,000 | 5.10% | 15/6/2045 | 40,718 | 0.00% |
| Exelon Corp. | \$90,000 | 5.60% | 15/3/2053 | 86,775 | 0.00% |
| Expand Energy Corp. | \$25,000 | 5.70% | 15/1/2035 | 24,572 | 0.00% |
| Expedia Group, Inc. | \$475,000 | 3.80% | 15/2/2028 | 458,325 | 0.01% |
| Expedia Group, Inc. | \$27,000 | 2.95% | 15/3/2031 | 23,771 | 0.00% |
| Extra Space Storage LP | \$200,000 | 5.70% | 1/4/2028 | 204,184 | 0.01% |
| Extra Space Storage LP | \$25,000 | 4.00% | 15/6/2029 | 23,922 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Extra Space Storage LP | \$300,000 | 5.50% | 1/7/2030 | 304,961 | 0.01% |
| Extra Space Storage LP | \$125,000 | 2.35% | 15/3/2032 | 102,182 | 0.00% |
| Extra Space Storage LP | \$50,000 | 5.40% | 1/2/2034 | 49,593 | 0.00% |
| Extra Space Storage LP | \$115,000 | 5.35% | 15/1/2035 | 113,408 | 0.00% |
| Exxon Mobil Corp. | \$275,000 | 3.04% | 1/3/2026 | 270,678 | 0.01% |
| Exxon Mobil Corp. | \$60,000 | 2.28% | 16/8/2026 | 58,008 | 0.00% |
| Exxon Mobil Corp. | €200,000 | 0.52% | 26/6/2028 | 192,152 | 0.01% |
| Exxon Mobil Corp. | \$5,000 | 2.44% | 16/8/2029 | 4,564 | 0.00% |
| Exxon Mobil Corp. | \$645,000 | 2.61% | 15/10/2030 | 574,559 | 0.01% |
| Exxon Mobil Corp. | \$30,000 | 3.00% | 16/8/2039 | 22,673 | 0.00% |
| Exxon Mobil Corp. | \$235,000 | 4.23% | 19/3/2040 | 205,968 | 0.01% |
| Exxon Mobil Corp. | \$65,000 | 3.57% | 6/3/2045 | 48,887 | 0.00% |
| Exxon Mobil Corp. | \$160,000 | 4.11% | 1/3/2046 | 129,626 | 0.00% |
| Exxon Mobil Corp. | \$90,000 | 3.10% | 16/8/2049 | 59,872 | 0.00% |
| Exxon Mobil Corp. | \$165,000 | 4.33% | 19/3/2050 | 135,881 | 0.00% |
| Exxon Mobil Corp. | \$215,000 | 3.45% | 15/4/2051 | 151,193 | 0.01% |
| F&G Annuities & Life, Inc. | \$100,000 | 7.40% | 13/1/2028 | 104,073 | 0.00% |
| F&G Annuities & Life, Inc. | \$40,000 | 6.25% | 4/10/2034 | 38,874 | 0.00% |
| F&G Global Funding | \$100,000 | 1.75% | 30/6/2026 | 95,125 | 0.00% |
| Farmers Exchange Capital | \$100,000 | 7.05% | 15/7/2028 | 103,719 | 0.00% |
| Farmers Exchange Capital III | \$100,000 | 5.45% | 15/10/2054 | 90,275 | 0.00% |
| Farmers Insurance Exchange | \$50,000 | 4.75% | 1/11/2057 | 40,448 | 0.00% |
| Federal Farm Credit Banks Funding Corp. | \$200,000 | 4.38% | 23/6/2026 | 200,388 | 0.01% |
| Federal Farm Credit Banks Funding Corp. | \$75,000 | 4.50% | 14/8/2026 | 75,272 | 0.00% |
| Federal Farm Credit Banks Funding Corp. | \$18,000 | 3.88% | 16/10/2026 | 17,867 | 0.00% |
| Federal Farm Credit Banks Funding Corp. | \$196,000 | 4.75% | 6/5/2027 | 197,796 | 0.01% |
| Federal Farm Credit Banks Funding Corp. | \$67,000 | 4.50% | 20/5/2027 | 67,234 | 0.00% |
| Federal Farm Credit Banks Funding Corp. | \$286,000 | 4.00% | 6/8/2027 | 283,498 | 0.01% |
| Federal Farm Credit Banks Funding Corp. | \$178,000 | 3.75% | 16/8/2027 | 175,410 | 0.01% |
| Federal Farm Credit Banks Funding Corp. | \$250,000 | 4.50% | 7/6/2028 | 250,917 | 0.01% |
| Federal Farm Credit Banks Funding Corp. | \$37,000 | 4.25% | 15/12/2028 | 36,733 | 0.00% |
| Federal Farm Credit Banks Funding Corp. | \$74,000 | 4.75% | 30/4/2029 | 74,816 | 0.00% |
| Federal Farm Credit Banks Funding Corp. | \$33,000 | 3.50% | 10/9/2029 | 31,660 | 0.00% |
| Federal Home Loan Banks | \$125,000 | 4.38% | 12/6/2026 | 125,100 | 0.00% |
| Federal Home Loan Banks | \$185,000 | 3.63% | 4/9/2026 | 183,096 | 0.01% |
| Federal Home Loan Banks | \$200,000 | 4.00% | 9/10/2026 | 199,087 | 0.01% |
| Federal Home Loan Banks | \$225,000 | 4.63% | 17/11/2026 | 226,321 | 0.01% |
| Federal Home Loan Banks | \$75,000 | 4.13% | 15/1/2027 | 74,873 | 0.00% |
| Federal Home Loan Banks | \$80,000 | 4.75% | 9/4/2027 | 80,858 | 0.00% |
| Federal Home Loan Banks | \$275,000 | 4.00% | 30/6/2028 | 272,588 | 0.01% |
| Federal Home Loan Banks | \$1,500,000 | 3.25% | 16/11/2028 | 1,447,496 | 0.04% |
| Federal Home Loan Banks | \$15,000 | 4.75% | 8/12/2028 | 15,190 | 0.00% |
| Federal Home Loan Banks | \$65,000 | 4.75% | 10/3/2034 | 64,704 | 0.00% |
| Federal Home Loan Banks | \$50,000 | 5.50% | 15/7/2036 | 52,875 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$54,752 | 2.81% | 25/1/2025 | 54,752 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$300,000 | 2.65% | 25/8/2026 | 291,246 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$500,000 | 1.55% | 25/1/2027 | 472,841 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$1,000,000 | 3.22% | 25/3/2027 | 973,296 | 0.02% |
| Federal Home Loan Mortgage Corp. | \$171,000 | 3.24% | 25/4/2027 | 166,095 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$225,000 | 3.12% | 25/6/2027 | 217,698 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 3.19% | 25/7/2027 | 96,679 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$150,000 | 1.34% | 25/9/2027 | 138,819 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$75,000 | 3.29% | 25/11/2027 | 72,346 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$200,000 | 1.60% | 25/12/2027 | 183,768 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 1.76% | 25/3/2028 | 45,882 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$9,487 | 2.50% | 1/4/2028 | 9,270 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$125,000 | 3.90% | 25/4/2028 | 122,184 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$16,028 | 2.50% | 1/5/2028 | 15,663 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$25,000 | 1.77% | 25/5/2028 | 22,785 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$40,000 | 4.82% | 25/6/2028 | 40,156 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$350,000 | 3.93% | 25/7/2028 | 341,553 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$48,323 | 1.71% | 25/7/2028 | 43,933 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$125,000 | 3.90% | 25/8/2028 | 121,815 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 4.74% | 25/8/2028 | 50,054 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$40,000 | 4.65% | 25/8/2028 | 39,929 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$400,000 | 4.80% | 25/9/2028 | 401,225 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 4.05% | 25/9/2028 | 97,877 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 2.03% | 25/9/2028 | 91,096 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 4.85% | 25/9/2028 | 50,219 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$25,000 | 3.92% | 25/9/2028 | 24,372 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$525,000 | 3.78% | 25/10/2028 | 508,251 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Federal Home Loan Mortgage Corp. | \$350,000 | 4.06% | 25/10/2028 | 342,076 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 5.07% | 25/10/2028 | 50,577 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 5.00% | 25/11/2028 | 50,484 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 2.05% | 25/11/2028 | 45,422 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$450,000 | 3.77% | 25/12/2028 | 435,955 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 4.72% | 25/12/2028 | 50,003 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$25,200 | 2.50% | 1/1/2029 | 24,498 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$90,000 | 5.40% | 25/1/2029 | 92,104 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 5.48% | 25/1/2029 | 51,252 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 5.36% | 25/1/2029 | 51,050 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 5.18% | 25/3/2029 | 50,771 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 2.12% | 25/4/2029 | 89,793 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$250,000 | 2.60% | 25/9/2029 | 227,928 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$8,248 | 2.50% | 1/10/2029 | 7,922 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$75,000 | 2.07% | 25/1/2030 | 66,061 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 1.64% | 25/1/2030 | 43,221 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$35,000 | 2.25% | 25/1/2030 | 31,190 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$15,000 | 1.87% | 25/1/2030 | 13,093 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$100,197 | 2.50% | 1/3/2030 | 95,882 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 1.52% | 25/3/2030 | 85,572 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 1.56% | 25/4/2030 | 85,351 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 1.37% | 25/6/2030 | 41,892 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$40,000 | 4.28% | 25/7/2030 | 39,003 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$125,000 | 1.41% | 25/8/2030 | 104,467 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$4,401 | 1.00% | 25/8/2030 | 3,892 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$300,000 | 4.40% | 25/10/2030 | 293,639 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$35,000 | 1.55% | 25/10/2030 | 29,281 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$35,000 | 1.50% | 25/10/2030 | 29,219 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 3.95% | 25/11/2030 | 95,734 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 4.94% | 25/11/2030 | 50,254 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$35,000 | 1.52% | 25/11/2030 | 29,170 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$275,000 | 1.62% | 25/12/2030 | 230,489 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$125,000 | 1.66% | 25/12/2030 | 104,787 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$101,469 | 2.50% | 1/1/2031 | 98,467 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$75,000 | 2.07% | 25/1/2031 | 64,416 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$25,000 | 2.11% | 25/1/2031 | 21,483 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$75,000 | 2.02% | 25/3/2031 | 64,061 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 1.91% | 25/5/2031 | 84,555 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$400,000 | 1.85% | 25/7/2031 | 334,818 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 2.24% | 25/10/2031 | 85,056 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 2.15% | 25/10/2031 | 42,300 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 2.48% | 25/1/2032 | 42,977 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 2.35% | 25/3/2032 | 84,812 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$202,650 | 3.50% | 1/4/2032 | 195,883 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$1,500,000 | 6.25% | 15/7/2032 | 1,658,806 | 0.04% |
| Federal Home Loan Mortgage Corp. | \$600,000 | 3.50% | 25/7/2032 | 547,511 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$441,778 | 3.00% | 1/8/2032 | 420,735 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$1,800,000 | 3.80% | 25/10/2032 | 1,670,657 | 0.04% |
| Federal Home Loan Mortgage Corp. | \$25,000 | 4.43% | 25/2/2033 | 24,181 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$40,000 | 4.50% | 25/7/2033 | 38,777 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$25,000 | 4.05% | 25/7/2033 | 23,482 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 4.50% | 25/8/2033 | 48,479 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 4.90% | 25/10/2033 | 49,817 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$125,000 | 3.79% | 25/1/2034 | 114,623 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$180,000 | 5.00% | 25/5/2034 | 180,424 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$10,000 | 2.80% | 25/8/2034 | 8,377 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$450,000 | 4.58% | 25/10/2034 | 436,336 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$125,000 | 1.72% | 25/7/2035 | 92,672 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$9,738 | 2.01% | 25/7/2035 | 8,002 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$10,000 | 1.86% | 25/10/2035 | 7,428 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$335,000 | 2.01% | 25/12/2035 | 251,067 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 2.44% | 25/2/2036 | 38,954 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$100,000 | 2.18% | 25/8/2036 | 75,121 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$50,000 | 2.36% | 25/10/2036 | 37,975 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$336,946 | 3.00% | 1/3/2043 | 298,615 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$17,671 | 3.50% | 1/8/2045 | 16,076 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$90,399 | 4.00% | 1/10/2045 | 84,496 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$96,029 | 4.00% | 1/11/2045 | 89,758 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$16,027 | 4.00% | 1/1/2046 | 14,980 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$19,784 | 4.00% | 1/2/2046 | 18,492 | 0.00% |
| Federal Home Loan Mortgage Corp. | \$20,560 | 3.00% | 1/4/2046 | 17,888 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Federal Home Loan Mortgage Corp. | \$333,351 | 3.00% | 1/11/2046 | 290,035 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$532,636 | 3.50% | 1/4/2047 | 479,379 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$461,186 | 3.50% | 1/7/2047 | 415,095 | 0.01% |
| Federal Home Loan Mortgage Corp. | \$97,568 | 2.71% | 25/4/2055 | 88,550 | 0.00% |
| Federal National Mortgage Association | \$69,704 | 2.86% | 25/4/2025 | 69,329 | 0.00% |
| Federal National Mortgage Association | \$65,122 | 2.79% | 25/6/2025 | 64,583 | 0.00% |
| Federal National Mortgage Association | \$175,000 | 1.88% | 24/9/2026 | 168,131 | 0.01% |
| Federal National Mortgage Association | \$324,623 | 2.96% | 25/2/2027 | 314,401 | 0.01% |
| Federal National Mortgage Association | \$67,745 | 3.09% | 25/4/2027 | 65,823 | 0.00% |
| Federal National Mortgage Association | \$44,110 | 2.96% | 25/9/2027 | 42,515 | 0.00% |
| Federal National Mortgage Association | \$800,000 | 0.75% | 8/10/2027 | 727,325 | 0.02% |
| Federal National Mortgage Association | \$44,212 | 2.91% | 25/1/2028 | 42,295 | 0.00% |
| Federal National Mortgage Association | \$38,222 | 4.18% | 25/7/2028 | 37,622 | 0.00% |
| Federal National Mortgage Association | \$259,156 | 3.58% | 25/8/2028 | 250,384 | 0.01% |
| Federal National Mortgage Association | \$104,370 | 3.54% | 25/9/2028 | 100,757 | 0.00% |
| Federal National Mortgage Association | \$17,014 | 2.99% | 25/4/2029 | 16,041 | 0.00% |
| Federal National Mortgage Association | \$400,000 | 6.25% | 15/5/2029 | 429,234 | 0.01% |
| Federal National Mortgage Association | \$277,820 | 2.94% | 25/6/2029 | 260,966 | 0.01% |
| Federal National Mortgage Association | \$228,029 | 2.89% | 25/6/2029 | 212,501 | 0.01% |
| Federal National Mortgage Association | \$22,115 | 2.52% | 25/8/2029 | 20,239 | 0.00% |
| Federal National Mortgage Association | \$200,000 | 2.44% | 25/10/2029 | 180,828 | 0.01% |
| Federal National Mortgage Association | \$12,098 | 2.15% | 25/10/2029 | 11,626 | 0.00% |
| Federal National Mortgage Association | \$12,953 | 2.21% | 25/1/2030 | 11,568 | 0.00% |
| Federal National Mortgage Association | \$19,287 | 3.06% | 25/2/2030 | 17,960 | 0.00% |
| Federal National Mortgage Association | \$100,000 | 2.29% | 25/5/2030 | 88,540 | 0.00% |
| Federal National Mortgage Association | \$72,531 | 1.78% | 25/5/2030 | 62,613 | 0.00% |
| Federal National Mortgage Association | \$1,125,000 | 1.27% | 25/7/2030 | 935,219 | 0.02% |
| Federal National Mortgage Association | \$1,100,000 | 0.88% | 5/8/2030 | 907,894 | 0.02% |
| Federal National Mortgage Association | \$29,634 | 3.74% | 25/9/2030 | 28,115 | 0.00% |
| Federal National Mortgage Association | \$25,000 | 6.63% | 15/11/2030 | 27,727 | 0.00% |
| Federal National Mortgage Association | \$105,000 | 1.39% | 25/11/2030 | 86,724 | 0.00% |
| Federal National Mortgage Association | \$25,000 | 1.47% | 25/11/2030 | 20,734 | 0.00% |
| Federal National Mortgage Association | \$150,000 | 1.25% | 25/1/2031 | 122,747 | 0.00% |
| Federal National Mortgage Association | \$550,000 | 1.46% | 25/2/2031 | 454,237 | 0.01% |
| Federal National Mortgage Association | \$47,129 | 2.35% | 25/2/2031 | 42,190 | 0.00% |
| Federal National Mortgage Association | \$175,000 | 1.46% | 25/3/2031 | 143,609 | 0.00% |
| Federal National Mortgage Association | \$10,000 | 1.60% | 25/4/2031 | 8,267 | 0.00% |
| Federal National Mortgage Association | \$50,000 | 1.53% | 25/9/2031 | 41,039 | 0.00% |
| Federal National Mortgage Association | \$100,000 | 1.74% | 25/10/2031 | 82,319 | 0.00% |
| Federal National Mortgage Association | \$100,000 | 1.67% | 25/10/2031 | 81,538 | 0.00% |
| Federal National Mortgage Association | \$50,000 | 1.94% | 25/12/2031 | 41,411 | 0.00% |
| Federal National Mortgage Association | \$1,000,000 | 1.94% | 25/1/2032 | 826,701 | 0.02% |
| Federal National Mortgage Association | \$1,000,000 | 1.69% | 25/11/2032 | 800,024 | 0.02% |
| Federal National Mortgage Association | \$40,000 | 4.50% | 25/4/2033 | 38,753 | 0.00% |
| Federal Realty OP LP | \$25,000 | 3.25% | 15/7/2027 | 24,041 | 0.00% |
| Federal Realty OP LP | \$200,000 | 5.38% | 1/5/2028 | 201,913 | 0.01% |
| Federal Realty OP LP | \$5,000 | 3.20% | 15/6/2029 | 4,607 | 0.00% |
| FedEx Corp. | \$125,000 | 3.10% | 5/8/2029 | 115,762 | 0.00% |
| FedEx Corp. | \$25,000 | 2.40% | 15/5/2031 | 21,333 | 0.00% |
| FedEx Corp. | \$25,000 | 5.10% | 15/1/2044 | 22,794 | 0.00% |
| FedEx Corp. | \$225,000 | 4.10% | 1/2/2045 | 176,045 | 0.01% |
| FedEx Corp. | \$125,000 | 4.55% | 1/4/2046 | 104,058 | 0.00% |
| FedEx Corp. | \$50,000 | 4.40% | 15/1/2047 | 40,520 | 0.00% |
| FedEx Corp. | \$100,000 | 4.05% | 15/2/2048 | 76,629 | 0.00% |
| FedEx Corp. | \$100,000 | 5.25% | 15/5/2050 | 91,481 | 0.00% |
| FedEx Corp. 2020-1 Class AA Pass Through Trust | \$78,611 | 1.88% | 20/2/2034 | 65,281 | 0.00% |
| Fells Point Funding Trust | \$100,000 | 3.05% | 31/1/2027 | 96,137 | 0.00% |
| Ferguson Finance plc | \$200,000 | 4.25% | 20/4/2027 | 197,014 | 0.01% |
| Ferguson Finance plc | \$200,000 | 4.65% | 20/4/2032 | 190,704 | 0.01% |
| Fidelity National Financial, Inc. | \$125,000 | 3.40% | 15/6/2030 | 113,425 | 0.00% |
| Fidelity National Financial, Inc. | \$100,000 | 2.45% | 15/3/2031 | 84,370 | 0.00% |
| Fidelity National Information Services, Inc. | \$150,000 | 1.15% | 1/3/2026 | 143,878 | 0.00% |
| Fidelity National Information Services, Inc. | €300,000 | 1.50% | 21/5/2027 | 301,338 | 0.01% |
| Fidelity National Information Services, Inc. | \$500,000 | 1.65% | 1/3/2028 | 452,263 | 0.01% |
| Fifth Third Bancorp | \$203,000 | 2.55% | 5/5/2027 | 192,756 | 0.01% |
| Fifth Third Bancorp | \$75,000 | 1.71% | 1/11/2027 | 70,783 | 0.00% |
| Fifth Third Bancorp | \$100,000 | 3.95% | 14/3/2028 | 96,836 | 0.00% |
| Fifth Third Bancorp | \$70,000 | 6.34% | 27/7/2029 | 72,595 | 0.00% |
| Fifth Third Bancorp | \$110,000 | 5.63% | 29/1/2032 | 111,203 | 0.00% |
| Fifth Third Bancorp | \$100,000 | 4.34% | 25/4/2033 | 92,809 | 0.00% |
| Fifth Third Bancorp | \$75,000 | 8.25% | 1/3/2038 | 89,981 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Fifth Third Bank, Inc. | \$283,000 | 3.85% | 15/3/2026 | 279,798 | 0.01% |
| First American Financial Corp. | \$50,000 | 2.40% | 15/8/2031 | 41,143 | 0.00% |
| First American Financial Corp. | \$50,000 | 5.45% | 30/9/2034 | 48,263 | 0.00% |
| FirstEnergy Corp. | \$50,000 | 3.90% | 15/7/2027 | 48,758 | 0.00% |
| FirstEnergy Corp. | \$49,000 | 2.65% | 1/3/2030 | 43,466 | 0.00% |
| FirstEnergy Corp. | \$50,000 | 2.25% | 1/9/2030 | 42,843 | 0.00% |
| FirstEnergy Corp. | \$100,000 | 3.40% | 1/3/2050 | 67,762 | 0.00% |
| FirstEnergy Pennsylvania Electric Co. | \$60,000 | 3.25% | 15/3/2028 | 56,915 | 0.00% |
| FirstEnergy Pennsylvania Electric Co. | \$55,000 | 4.30% | 15/1/2029 | 53,540 | 0.00% |
| FirstEnergy Transmission LLC | \$300,000 | 2.87% | 15/9/2028 | 277,825 | 0.01% |
| FirstEnergy Transmission LLC | \$50,000 | 4.55% | 15/1/2030 | 48,666 | 0.00% |
| FirstEnergy Transmission LLC | \$50,000 | 5.00% | 15/1/2035 | 48,348 | 0.00% |
| Fiserv, Inc. | \$450,000 | 3.20% | 1/7/2026 | 440,046 | 0.01% |
| Fiserv, Inc. | €100,000 | 1.13% | 1/7/2027 | 99,928 | 0.00% |
| Fiserv, Inc. | \$50,000 | 5.45% | 2/3/2028 | 50,782 | 0.00% |
| Fiserv, Inc. | \$325,000 | 3.50% | 1/7/2029 | 304,984 | 0.01% |
| Fiserv, Inc. | \$75,000 | 4.75% | 15/3/2030 | 74,039 | 0.00% |
| Fiserv, Inc. | €100,000 | 4.50% | 24/5/2031 | 110,434 | 0.00% |
| Fiserv, Inc. | \$50,000 | 5.60% | 2/3/2033 | 50,695 | 0.00% |
| Fiserv, Inc. | \$50,000 | 5.45% | 15/3/2034 | 50,029 | 0.00% |
| Fiserv, Inc. | \$75,000 | 5.15% | 12/8/2034 | 73,314 | 0.00% |
| Fiserv, Inc. | \$275,000 | 4.40% | 1/7/2049 | 224,692 | 0.01% |
| Five Corners Funding Trust II | \$100,000 | 2.85% | 15/5/2030 | 89,428 | 0.00% |
| Five Corners Funding Trust IV | \$100,000 | 6.00% | 15/2/2053 | 100,792 | 0.00% |
| Flex Intermediate Holdco LLC | \$100,000 | 3.36% | 30/6/2031 | 85,469 | 0.00% |
| Flex Ltd. | \$5,000 | 4.88% | 15/6/2029 | 4,901 | 0.00% |
| Flex Ltd. | \$200,000 | 4.88% | 12/5/2030 | 195,140 | 0.01% |
| Flex Ltd. | \$50,000 | 5.25% | 15/1/2032 | 49,292 | 0.00% |
| Florida Gas Transmission Co. LLC | \$70,000 | 2.30% | 1/10/2031 | 57,245 | 0.00% |
| Florida Power & Light Co. | \$60,000 | 5.05% | 1/4/2028 | 60,593 | 0.00% |
| Florida Power & Light Co. | \$50,000 | 5.15% | 15/6/2029 | 50,629 | 0.00% |
| Florida Power & Light Co. | \$35,000 | 4.63% | 15/5/2030 | 34,649 | 0.00% |
| Florida Power & Light Co. | \$95,000 | 2.45% | 3/2/2032 | 80,195 | 0.00% |
| Florida Power & Light Co. | \$50,000 | 5.10% | 1/4/2033 | 49,684 | 0.00% |
| Florida Power & Light Co. | \$50,000 | 4.80% | 15/5/2033 | 48,698 | 0.00% |
| Florida Power & Light Co. | \$75,000 | 5.30% | 15/6/2034 | 75,321 | 0.00% |
| Florida Power & Light Co. | \$25,000 | 5.00% | 1/8/2034 | 24,859 | 0.00% |
| Florida Power & Light Co. | \$30,000 | 5.65% | 1/2/2037 | 30,661 | 0.00% |
| Florida Power & Light Co. | \$35,000 | 5.95% | 1/2/2038 | 36,647 | 0.00% |
| Florida Power & Light Co. | \$130,000 | 5.96% | 1/4/2039 | 135,904 | 0.00% |
| Florida Power & Light Co. | \$35,000 | 5.69% | 1/3/2040 | 35,742 | 0.00% |
| Florida Power & Light Co. | \$25,000 | 4.13% | 1/2/2042 | 20,832 | 0.00% |
| Florida Power & Light Co. | \$40,000 | 4.05% | 1/6/2042 | 32,963 | 0.00% |
| Florida Power & Light Co. | \$205,000 | 3.80% | 15/12/2042 | 161,978 | 0.01% |
| Florida Power & Light Co. | \$50,000 | 4.05% | 1/10/2044 | 40,658 | 0.00% |
| Florida Power & Light Co. | \$45,000 | 3.70% | 1/12/2047 | 33,695 | 0.00% |
| Florida Power & Light Co. | \$65,000 | 3.95% | 1/3/2048 | 51,080 | 0.00% |
| Florida Power & Light Co. | \$30,000 | 4.13% | 1/6/2048 | 24,017 | 0.00% |
| Florida Power & Light Co. | \$40,000 | 3.99% | 1/3/2049 | 31,351 | 0.00% |
| Florida Power & Light Co. | \$45,000 | 3.15% | 1/10/2049 | 30,326 | 0.00% |
| Florida Power & Light Co. | \$170,000 | 2.88% | 4/12/2051 | 106,621 | 0.00% |
| Florida Power & Light Co. | \$45,000 | 5.30% | 1/4/2053 | 42,904 | 0.00% |
| Florida Power & Light Co. | \$50,000 | 5.60% | 15/6/2054 | 49,956 | 0.00% |
| FMC Corp. | \$50,000 | 5.15% | 18/5/2026 | 50,058 | 0.00% |
| FMC Corp. | \$100,000 | 3.20% | 1/10/2026 | 97,101 | 0.00% |
| FMC Corp. | \$185,000 | 3.45% | 1/10/2029 | 169,543 | 0.01% |
| FMC Corp. | \$100,000 | 5.65% | 18/5/2033 | 98,895 | 0.00% |
| FMC Corp. | \$25,000 | 4.50% | 1/10/2049 | 19,128 | 0.00% |
| FMR LLC | \$25,000 | 6.45% | 15/11/2039 | 27,492 | 0.00% |
| FNB Corp. | \$50,000 | 5.72% | 11/12/2030 | 49,368 | 0.00% |
| Foothill-Eastern Transportation Corridor Agency | \$35,000 | 4.09% | 15/1/2049 | 27,822 | 0.00% |
| Ford Credit Canada Co. | CAD45,000 | 2.96% | 16/9/2026 | 30,825 | 0.00% |
| Ford Credit Canada Co. | CAD30,000 | 6.33% | 10/11/2026 | 21,719 | 0.00% |
| Ford Credit Canada Co. | CAD170,000 | 6.38% | 10/11/2028 | 126,322 | 0.00% |
| Ford Credit Canada Co. | CAD120,000 | 5.44% | 9/2/2029 | 86,479 | 0.00% |
| Ford Credit Floorplan Master Owner Trust A | \$100,000 | 4.06% | 15/11/2030 | 97,516 | 0.00% |
| Ford Foundation | \$25,000 | 2.42% | 1/6/2050 | 14,675 | 0.00% |
| Ford Foundation | \$50,000 | 2.82% | 1/6/2070 | 28,145 | 0.00% |
| Ford Motor Co. | \$75,000 | 9.63% | 22/4/2030 | 86,640 | 0.00% |
| Ford Motor Co. | \$50,000 | 7.45% | 16/7/2031 | 53,735 | 0.00% |
| Ford Motor Co. | \$123,000 | 3.25% | 12/2/2032 | 102,362 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ford Motor Co. | \$121,000 | 6.10% | 19/8/2032 | 120,441 | 0.00% |
| Ford Motor Co. | \$163,000 | 4.75% | 15/1/2043 | 128,382 | 0.00% |
| Ford Motor Co. | \$30,000 | 7.40% | 1/11/2046 | 31,637 | 0.00% |
| Ford Motor Co. | \$75,000 | 5.29% | 8/12/2046 | 64,242 | 0.00% |
| Ford Motor Credit Co. LLC | \$250,000 | 6.95% | 6/3/2026 | 254,411 | 0.01% |
| Ford Motor Credit Co. LLC | \$200,000 | 2.70% | 10/8/2026 | 192,088 | 0.01% |
| Ford Motor Credit Co. LLC | \$200,000 | 5.13% | 5/11/2026 | 199,842 | 0.01% |
| Ford Motor Credit Co. LLC | \$400,000 | 5.85% | 17/5/2027 | 404,149 | 0.01% |
| Ford Motor Credit Co. LLC | \$215,000 | 4.95% | 28/5/2027 | 213,107 | 0.01% |
| Ford Motor Credit Co. LLC | \$200,000 | 7.35% | 4/11/2027 | 209,269 | 0.01% |
| Ford Motor Credit Co. LLC | \$200,000 | 6.80% | 12/5/2028 | 206,712 | 0.01% |
| Ford Motor Credit Co. LLC | €600,000 | 4.17% | 21/11/2028 | 632,644 | 0.02% |
| Ford Motor Credit Co. LLC | \$200,000 | 5.80% | 8/3/2029 | 200,015 | 0.01% |
| Ford Motor Credit Co. LLC | \$200,000 | 5.11% | 3/5/2029 | 194,666 | 0.01% |
| Ford Motor Credit Co. LLC | \$200,000 | 5.30% | 6/9/2029 | 196,050 | 0.01% |
| Ford Motor Credit Co. LLC | \$200,000 | 7.35% | 6/3/2030 | 211,809 | 0.01% |
| Ford Motor Credit Co. LLC | \$200,000 | 4.00% | 13/11/2030 | 180,050 | 0.01% |
| Ford Motor Credit Co. LLC | \$950,000 | 6.05% | 5/11/2031 | 942,677 | 0.02% |
| Ford Motor Credit Co. LLC | \$200,000 | 7.12% | 7/11/2033 | 208,834 | 0.01% |
| Ford Motor Credit Co. LLC | \$200,000 | 6.13% | 8/3/2034 | 195,516 | 0.01% |
| Fortinet, Inc. | \$100,000 | 1.00% | 15/3/2026 | 95,634 | 0.00% |
| Fortive Corp. | \$90,000 | 3.15% | 15/6/2026 | 87,969 | 0.00% |
| Fortune Brands Innovations, Inc. | \$85,000 | 3.25% | 15/9/2029 | 78,577 | 0.00% |
| Fortune Brands Innovations, Inc. | \$50,000 | 4.00% | 25/3/2032 | 46,097 | 0.00% |
| Fortune Brands Innovations, Inc. | \$50,000 | 5.88% | 1/6/2033 | 51,235 | 0.00% |
| Fortune Brands Innovations, Inc. | \$50,000 | 4.50% | 25/3/2052 | 39,283 | 0.00% |
| Foundry JV Holdco LLC | \$200,000 | 6.15% | 25/1/2032 | 201,691 | 0.01% |
| Foundry JV Holdco LLC | \$200,000 | 5.88% | 25/1/2034 | 195,497 | 0.01% |
| Fox Corp. | \$10,000 | 3.50% | 8/4/2030 | 9,289 | 0.00% |
| Fox Corp. | \$50,000 | 6.50% | 13/10/2033 | 52,627 | 0.00% |
| Fox Corp. | \$250,000 | 5.48% | 25/1/2039 | 237,676 | 0.01% |
| Fox Corp. | \$50,000 | 5.58% | 25/1/2049 | 46,352 | 0.00% |
| Franciscan Missionaries of Our Lady Health System, Inc. | \$100,000 | 3.91% | 1/7/2049 | 76,397 | 0.00% |
| Franklin Resources, Inc. | \$175,000 | 1.60% | 30/10/2030 | 145,566 | 0.00% |
| Franklin Resources, Inc. | \$100,000 | 2.95% | 12/8/2051 | 61,889 | 0.00% |
| Freeport-McMoRan, Inc. | \$100,000 | 4.13% | 1/3/2028 | 97,185 | 0.00% |
| Freeport-McMoRan, Inc. | \$100,000 | 4.63% | 1/8/2030 | 96,902 | 0.00% |
| Freeport-McMoRan, Inc. | \$50,000 | 5.40% | 14/11/2034 | 49,430 | 0.00% |
| Freeport-McMoRan, Inc. | \$135,000 | 5.45% | 15/3/2043 | 126,076 | 0.00% |
| FS KKR Capital Corp. | \$250,000 | 3.40% | 15/1/2026 | 245,158 | 0.01% |
| FS KKR Capital Corp. | \$50,000 | 6.88% | 15/8/2029 | 51,616 | 0.00% |
| FS KKR Capital Corp. | \$50,000 | 6.13% | 15/1/2030 | 49,985 | 0.00% |
| GA Global Funding Trust | \$150,000 | 5.50% | 8/1/2029 | 151,459 | 0.01% |
| GATX Corp. | \$50,000 | 3.50% | 15/3/2028 | 47,775 | 0.00% |
| GATX Corp. | \$125,000 | 4.55% | 7/11/2028 | 122,901 | 0.00% |
| GATX Corp. | \$300,000 | 4.00% | 30/6/2030 | 283,910 | 0.01% |
| GATX Corp. | \$175,000 | 3.10% | 1/6/2051 | 110,858 | 0.00% |
| GE Capital Canada Funding Co. | CAD2,000 | 5.73% | 22/10/2037 | 1,436 | 0.00% |
| GE Capital European Funding Unlimited Co. | €10,000 | 6.03% | 1/3/2038 | 12,908 | 0.00% |
| GE Capital Funding LLC | \$200,000 | 4.55% | 15/5/2032 | 192,460 | 0.01% |
| GE HealthCare Technologies, Inc. | \$200,000 | 5.65% | 15/11/2027 | 204,988 | 0.01% |
| GE HealthCare Technologies, Inc. | \$75,000 | 4.80% | 14/8/2029 | 74,294 | 0.00% |
| GE HealthCare Technologies, Inc. | \$100,000 | 5.91% | 22/11/2032 | 103,991 | 0.00% |
| GE HealthCare Technologies, Inc. | \$100,000 | 6.38% | 22/11/2052 | 107,576 | 0.00% |
| General Dynamics Corp. | \$200,000 | 3.75% | 15/5/2028 | 194,080 | 0.01% |
| General Dynamics Corp. | \$200,000 | 4.25% | 1/4/2040 | 174,602 | 0.01% |
| General Electric Co. | €100,000 | 1.50% | 17/5/2029 | 98,006 | 0.00% |
| General Electric Co. | €40,000 | 4.13% | 19/9/2035 | 43,816 | 0.00% |
| General Electric Co. | \$150,000 | 5.88% | 14/1/2038 | 154,594 | 0.01% |
| General Electric Co. | \$35,000 | 4.35% | 1/5/2050 | 29,155 | 0.00% |
| General Mills, Inc. | \$50,000 | 4.70% | 30/1/2027 | 49,983 | 0.00% |
| General Mills, Inc. | \$125,000 | 4.20% | 17/4/2028 | 122,412 | 0.00% |
| General Mills, Inc. | \$75,000 | 5.50% | 17/10/2028 | 76,557 | 0.00% |
| General Mills, Inc. | €100,000 | 3.91% | 13/4/2029 | 107,065 | 0.00% |
| General Mills, Inc. | \$75,000 | 4.88% | 30/1/2030 | 74,529 | 0.00% |
| General Mills, Inc. | \$75,000 | 2.25% | 14/10/2031 | 62,663 | 0.00% |
| General Mills, Inc. | \$100,000 | 4.95% | 29/3/2033 | 97,526 | 0.00% |
| General Mills, Inc. | \$50,000 | 5.25% | 30/1/2035 | 49,232 | 0.00% |
| General Mills, Inc. | \$125,000 | 3.00% | 1/2/2051 | 78,952 | 0.00% |
| General Motors Co. | \$200,000 | 6.80% | 1/10/2027 | 208,829 | 0.01% |
| General Motors Co. | \$125,000 | 5.00% | 1/10/2028 | 124,373 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| General Motors Co. | \$75,000 | 5.40% | 15/10/2029 | 75,478 | 0.00% |
| General Motors Co. | \$75,000 | 5.60% | 15/10/2032 | 75,664 | 0.00% |
| General Motors Co. | \$25,000 | 5.00% | 1/4/2035 | 23,399 | 0.00% |
| General Motors Co. | \$90,000 | 6.60% | 1/4/2036 | 94,433 | 0.00% |
| General Motors Co. | \$50,000 | 5.15% | 1/4/2038 | 46,011 | 0.00% |
| General Motors Co. | \$260,000 | 6.25% | 2/10/2043 | 257,670 | 0.01% |
| General Motors Co. | \$50,000 | 5.20% | 1/4/2045 | 43,312 | 0.00% |
| General Motors Co. | \$100,000 | 6.75% | 1/4/2046 | 104,582 | 0.00% |
| General Motors Co. | \$100,000 | 5.40% | 1/4/2048 | 87,872 | 0.00% |
| General Motors Financial Co., Inc. | \$300,000 | 5.25% | 1/3/2026 | 300,879 | 0.01% |
| General Motors Financial Co., Inc. | \$300,000 | 5.40% | 6/4/2026 | 301,780 | 0.01% |
| General Motors Financial Co., Inc. | £100,000 | 5.15% | 15/8/2026 | 125,320 | 0.00% |
| General Motors Financial Co., Inc. | \$75,000 | 4.00% | 6/10/2026 | 73,936 | 0.00% |
| General Motors Financial Co., Inc. | \$90,000 | 2.35% | 26/2/2027 | 85,284 | 0.00% |
| General Motors Financial Co., Inc. | \$50,000 | 5.40% | 8/5/2027 | 50,526 | 0.00% |
| General Motors Financial Co., Inc. | \$50,000 | 5.35% | 15/7/2027 | 50,490 | 0.00% |
| General Motors Financial Co., Inc. | €200,000 | 4.50% | 22/11/2027 | 215,152 | 0.01% |
| General Motors Financial Co., Inc. | \$425,000 | 2.40% | 10/4/2028 | 390,478 | 0.01% |
| General Motors Financial Co., Inc. | \$100,000 | 5.80% | 23/6/2028 | 102,032 | 0.00% |
| General Motors Financial Co., Inc. | \$75,000 | 5.80% | 7/1/2029 | 76,512 | 0.00% |
| General Motors Financial Co., Inc. | \$100,000 | 4.30% | 6/4/2029 | 96,496 | 0.00% |
| General Motors Financial Co., Inc. | \$100,000 | 5.55% | 15/7/2029 | 101,112 | 0.00% |
| General Motors Financial Co., Inc. | \$50,000 | 4.90% | 6/10/2029 | 49,224 | 0.00% |
| General Motors Financial Co., Inc. | £400,000 | 5.50% | 12/1/2030 | 501,587 | 0.01% |
| General Motors Financial Co., Inc. | \$100,000 | 2.35% | 8/1/2031 | 83,819 | 0.00% |
| General Motors Financial Co., Inc. | \$50,000 | 2.70% | 10/6/2031 | 42,363 | 0.00% |
| General Motors Financial Co., Inc. | \$25,000 | 5.60% | 18/6/2031 | 25,097 | 0.00% |
| General Motors Financial Co., Inc. | \$75,000 | 3.10% | 12/1/2032 | 64,161 | 0.00% |
| General Motors Financial Co., Inc. | \$75,000 | 6.40% | 9/1/2033 | 77,743 | 0.00% |
| General Motors Financial Co., Inc. | \$100,000 | 5.95% | 4/4/2034 | 100,505 | 0.00% |
| General Motors Financial Co., Inc. | \$50,000 | 5.45% | 6/9/2034 | 48,537 | 0.00% |
| General Motors Financial of Canada Ltd. | CAD70,000 | 1.75% | 15/4/2026 | 47,596 | 0.00% |
| General Motors Financial of Canada Ltd. | CAD65,000 | 3.15% | 8/2/2027 | 44,794 | 0.00% |
| General Motors Financial of Canada Ltd. | CAD35,000 | 5.10% | 14/7/2028 | 25,261 | 0.00% |
| General Motors Financial of Canada Ltd. | CAD135,000 | 5.00% | 9/2/2029 | 97,212 | 0.00% |
| Genpact Luxembourg Sarl/Genpact USA, Inc. | \$25,000 | 6.00% | 4/6/2029 | 25,546 | 0.00% |
| Genuine Parts Co. | \$50,000 | 4.95% | 15/8/2029 | 49,828 | 0.00% |
| Genuine Parts Co. | \$100,000 | 1.88% | 1/11/2030 | 83,420 | 0.00% |
| George Washington University | \$350,000 | 4.30% | 15/9/2044 | 300,596 | 0.01% |
| George Washington University | \$40,000 | 4.13% | 15/9/2048 | 32,720 | 0.00% |
| Georgetown University | \$55,000 | 2.94% | 1/4/2050 | 35,616 | 0.00% |
| Georgetown University | \$50,000 | 5.12% | 1/4/2053 | 47,614 | 0.00% |
| Georgetown University | \$10,000 | 5.22% | 1/10/2118 | 8,802 | 0.00% |
| Georgia Power Co. | \$50,000 | 5.00% | 23/2/2027 | 50,394 | 0.00% |
| Georgia Power Co. | \$25,000 | 3.25% | 30/3/2027 | 24,261 | 0.00% |
| Georgia Power Co. | \$50,000 | 4.65% | 16/5/2028 | 49,795 | 0.00% |
| Georgia Power Co. | \$55,000 | 2.65% | 15/9/2029 | 49,878 | 0.00% |
| Georgia Power Co. | \$75,000 | 4.55% | 15/3/2030 | 73,781 | 0.00% |
| Georgia Power Co. | \$45,000 | 4.70% | 15/5/2032 | 43,837 | 0.00% |
| Georgia Power Co. | \$65,000 | 4.95% | 17/5/2033 | 63,714 | 0.00% |
| Georgia Power Co. | \$50,000 | 5.25% | 15/3/2034 | 49,664 | 0.00% |
| Georgia Power Co. | \$260,000 | 4.75% | 1/9/2040 | 237,239 | 0.01% |
| Georgia Power Co. | \$110,000 | 4.30% | 15/3/2042 | 93,654 | 0.00% |
| Georgia Power Co. | \$25,000 | 4.30% | 15/3/2043 | 20,932 | 0.00% |
| Georgia Power Co. | \$30,000 | 3.70% | 30/1/2050 | 21,987 | 0.00% |
| Georgia-Pacific LLC | \$100,000 | 0.95% | 15/5/2026 | 94,970 | 0.00% |
| Georgia-Pacific LLC | \$50,000 | 2.10% | 30/4/2027 | 47,175 | 0.00% |
| Georgia-Pacific LLC | \$225,000 | 2.30% | 30/4/2030 | 196,784 | 0.01% |
| Gilead Sciences, Inc. | \$60,000 | 2.95% | 1/3/2027 | 57,949 | 0.00% |
| Gilead Sciences, Inc. | \$125,000 | 1.20% | 1/10/2027 | 113,973 | 0.00% |
| Gilead Sciences, Inc. | \$50,000 | 4.80% | 15/11/2029 | 49,912 | 0.00% |
| Gilead Sciences, Inc. | \$125,000 | 1.65% | 1/10/2030 | 104,499 | 0.00% |
| Gilead Sciences, Inc. | \$50,000 | 5.25% | 15/10/2033 | 50,142 | 0.00% |
| Gilead Sciences, Inc. | \$25,000 | 5.10% | 15/6/2035 | 24,595 | 0.00% |
| Gilead Sciences, Inc. | \$750,000 | 4.60% | 1/9/2035 | 706,801 | 0.02% |
| Gilead Sciences, Inc. | \$75,000 | 4.80% | 1/4/2044 | 67,058 | 0.00% |
| Gilead Sciences, Inc. | \$75,000 | 4.50% | 1/2/2045 | 64,262 | 0.00% |
| Gilead Sciences, Inc. | \$250,000 | 4.75% | 1/3/2046 | 220,491 | 0.01% |
| Gilead Sciences, Inc. | \$135,000 | 4.15% | 1/3/2047 | 108,103 | 0.00% |
| Gilead Sciences, Inc. | \$100,000 | 5.55% | 15/10/2053 | 98,434 | 0.00% |
| Gilead Sciences, Inc. | \$25,000 | 5.50% | 15/11/2054 | 24,351 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Gilead Sciences, Inc. | \$50,000 | 5.60% | 15/11/2064 | 48,358 | 0.00% |
| Glencore Funding LLC | \$150,000 | 2.63% | 23/9/2031 | 126,457 | 0.00% |
| Glencore Funding LLC | \$75,000 | 5.70% | 8/5/2033 | 75,585 | 0.00% |
| Global Atlantic Finance Co. | \$75,000 | 4.40% | 15/10/2029 | 71,068 | 0.00% |
| Global Atlantic Finance Co. | \$75,000 | 3.13% | 15/6/2031 | 64,373 | 0.00% |
| Global Atlantic Finance Co. | \$100,000 | 7.95% | 15/6/2033 | 110,806 | 0.00% |
| Global Atlantic Finance Co. | \$60,000 | 6.75% | 15/3/2054 | 60,658 | 0.00% |
| Global Payments, Inc. | \$380,000 | 3.20% | 15/8/2029 | 348,360 | 0.01% |
| Global Payments, Inc. | \$125,000 | 2.90% | 15/5/2030 | 111,322 | 0.00% |
| Global Payments, Inc. | €315,000 | 4.88% | 17/3/2031 | 344,475 | 0.01% |
| Global Payments, Inc. | \$50,000 | 5.40% | 15/8/2032 | 49,955 | 0.00% |
| Global Payments, Inc. | \$50,000 | 5.95% | 15/8/2052 | 48,381 | 0.00% |
| GLP Capital LP/GLP Financing II, Inc. | \$250,000 | 5.38% | 15/4/2026 | 250,240 | 0.01% |
| GLP Capital LP/GLP Financing II, Inc. | \$125,000 | 5.75% | 1/6/2028 | 126,065 | 0.00% |
| GLP Capital LP/GLP Financing II, Inc. | \$60,000 | 5.30% | 15/1/2029 | 59,556 | 0.00% |
| GLP Capital LP/GLP Financing II, Inc. | \$75,000 | 3.25% | 15/1/2032 | 64,393 | 0.00% |
| GLP Capital LP/GLP Financing II, Inc. | \$50,000 | 5.63% | 15/9/2034 | 49,092 | 0.00% |
| GLP Capital LP/GLP Financing II, Inc. | \$50,000 | 6.25% | 15/9/2054 | 49,637 | 0.00% |
| Golden State Tobacco Securitization Corp. | \$125,000 | 3.12% | 1/6/2038 | 99,032 | 0.00% |
| Goldman Sachs Bank USA | \$150,000 | 5.28% | 18/3/2027 | 150,886 | 0.01% |
| Goldman Sachs Bank USA | \$150,000 | 5.41% | 21/5/2027 | 151,144 | 0.01% |
| Goldman Sachs Group, Inc. | €100,000 | 1.63% | 27/7/2026 | 101,802 | 0.00% |
| Goldman Sachs Group, Inc. | \$510,000 | 3.50% | 16/11/2026 | 498,599 | 0.01% |
| Goldman Sachs Group, Inc. | \$150,000 | 1.43% | 9/3/2027 | 143,949 | 0.00% |
| Goldman Sachs Group, Inc. | \$375,000 | 1.54% | 10/9/2027 | 354,620 | 0.01% |
| Goldman Sachs Group, Inc. | \$210,000 | 1.95% | 21/10/2027 | 199,228 | 0.01% |
| Goldman Sachs Group, Inc. | €200,000 | 0.25% | 26/1/2028 | 192,006 | 0.01% |
| Goldman Sachs Group, Inc. | \$100,000 | 2.64% | 24/2/2028 | 95,334 | 0.00% |
| Goldman Sachs Group, Inc. | \$200,000 | 3.62% | 15/3/2028 | 194,405 | 0.01% |
| Goldman Sachs Group, Inc. | €200,000 | 2.00% | 22/3/2028 | 201,577 | 0.01% |
| Goldman Sachs Group, Inc. | £100,000 | 7.25% | 10/4/2028 | 133,648 | 0.00% |
| Goldman Sachs Group, Inc. | \$100,000 | 4.48% | 23/8/2028 | 98,833 | 0.00% |
| Goldman Sachs Group, Inc. | €300,000 | 1.25% | 7/2/2029 | 289,663 | 0.01% |
| Goldman Sachs Group, Inc. | CAD100,000 | 2.01% | 28/2/2029 | 66,090 | 0.00% |
| Goldman Sachs Group, Inc. | \$335,000 | 3.81% | 23/4/2029 | 322,133 | 0.01% |
| Goldman Sachs Group, Inc. | \$475,000 | 4.22% | 1/5/2029 | 462,417 | 0.01% |
| Goldman Sachs Group, Inc. | €431,000 | 4.00% | 21/9/2029 | 465,976 | 0.01% |
| Goldman Sachs Group, Inc. | \$175,000 | 6.48% | 24/10/2029 | 183,319 | 0.01% |
| Goldman Sachs Group, Inc. | €20,000 | 0.88% | 21/1/2030 | 18,649 | 0.00% |
| Goldman Sachs Group, Inc. | \$550,000 | 3.80% | 15/3/2030 | 515,907 | 0.01% |
| Goldman Sachs Group, Inc. | \$95,000 | 5.73% | 25/4/2030 | 96,994 | 0.00% |
| Goldman Sachs Group, Inc. | \$220,000 | 4.69% | 23/10/2030 | 215,498 | 0.01% |
| Goldman Sachs Group, Inc. | \$300,000 | 1.99% | 27/1/2032 | 247,852 | 0.01% |
| Goldman Sachs Group, Inc. | \$500,000 | 2.62% | 22/4/2032 | 426,181 | 0.01% |
| Goldman Sachs Group, Inc. | \$220,000 | 2.38% | 21/7/2032 | 183,760 | 0.01% |
| Goldman Sachs Group, Inc. | \$100,000 | 2.65% | 21/10/2032 | 84,475 | 0.00% |
| Goldman Sachs Group, Inc. | \$85,000 | 6.56% | 24/10/2034 | 91,498 | 0.00% |
| Goldman Sachs Group, Inc. | \$95,000 | 5.85% | 25/4/2035 | 96,667 | 0.00% |
| Goldman Sachs Group, Inc. | \$220,000 | 5.02% | 23/10/2035 | 211,021 | 0.01% |
| Goldman Sachs Group, Inc. | \$50,000 | 6.45% | 1/5/2036 | 52,736 | 0.00% |
| Goldman Sachs Group, Inc. | \$450,000 | 6.75% | 1/10/2037 | 482,922 | 0.01% |
| Goldman Sachs Group, Inc. | \$175,000 | 4.02% | 31/10/2038 | 148,181 | 0.00% |
| Goldman Sachs Group, Inc. | \$100,000 | 4.41% | 23/4/2039 | 87,906 | 0.00% |
| Goldman Sachs Group, Inc. | \$360,000 | 3.21% | 22/4/2042 | 262,428 | 0.01% |
| Goldman Sachs Group, Inc. | \$300,000 | 2.91% | 21/7/2042 | 208,290 | 0.01% |
| Goldman Sachs Group, Inc. | \$75,000 | 3.44% | 24/2/2043 | 55,814 | 0.00% |
| Goldman Sachs Group, Inc. | \$160,000 | 4.80% | 8/7/2044 | 141,560 | 0.00% |
| Goldman Sachs Group, Inc. | \$75,000 | 5.15% | 22/5/2045 | 69,046 | 0.00% |
| Goldman Sachs Group, Inc. | \$50,000 | 4.75% | 21/10/2045 | 44,094 | 0.00% |
| Goldman Sachs Group, Inc. | \$230,000 | 5.56% | 19/11/2045 | 222,231 | 0.01% |
| Golub Capital BDC, Inc. | \$100,000 | 2.05% | 15/2/2027 | 92,841 | 0.00% |
| Golub Capital BDC, Inc. | \$50,000 | 7.05% | 5/12/2028 | 51,836 | 0.00% |
| Golub Capital BDC, Inc. | \$50,000 | 6.00% | 15/7/2029 | 49,980 | 0.00% |
| Golub Capital Private Credit Fund | \$25,000 | 5.80% | 12/9/2029 | 24,480 | 0.00% |
| Government National Mortgage Association | \$100,909 | 4.00% | 20/5/2042 | 95,629 | 0.00% |
| Government National Mortgage Association | \$128,345 | 4.00% | 20/8/2043 | 121,007 | 0.00% |
| Government National Mortgage Association | \$555,478 | 4.50% | 20/9/2043 | 537,504 | 0.01% |
| Government National Mortgage Association | \$1,165,295 | 3.50% | 20/8/2044 | 1,061,449 | 0.03% |
| Government National Mortgage Association | \$294,549 | 3.00% | 20/5/2045 | 259,610 | 0.01% |
| Government National Mortgage Association | \$730,328 | 4.00% | 20/8/2045 | 686,240 | 0.02% |
| Government National Mortgage Association | \$1,060,489 | 3.00% | 20/3/2046 | 932,350 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Government National Mortgage Association | \$647,813 | 3.50% | 20/6/2046 | 587,759 | 0.02% |
| Government National Mortgage Association | \$289,835 | 3.00% | 20/6/2046 | 255,256 | 0.01% |
| Government National Mortgage Association | \$1,246,701 | 3.50% | 20/7/2046 | 1,130,932 | 0.03% |
| Government National Mortgage Association | \$525,417 | 3.00% | 20/11/2046 | 461,931 | 0.01% |
| Government National Mortgage Association | \$1,296,098 | 4.00% | 20/6/2047 | 1,210,743 | 0.03% |
| Government National Mortgage Association | \$253,130 | 3.50% | 20/10/2047 | 228,844 | 0.01% |
| Government National Mortgage Association | \$410,037 | 3.00% | 20/2/2048 | 360,030 | 0.01% |
| Government National Mortgage Association | \$274,935 | 3.50% | 20/2/2048 | 248,556 | 0.01% |
| Government National Mortgage Association | \$550,362 | 3.50% | 20/3/2048 | 497,559 | 0.01% |
| Government National Mortgage Association | \$470,005 | 4.00% | 20/4/2048 | 437,828 | 0.01% |
| Government National Mortgage Association | \$143,547 | 4.00% | 20/6/2048 | 133,719 | 0.00% |
| Government National Mortgage Association | \$519,635 | 4.50% | 20/12/2048 | 497,950 | 0.01% |
| Government National Mortgage Association | \$454,220 | 3.50% | 20/2/2049 | 410,492 | 0.01% |
| Government National Mortgage Association | \$342,754 | 4.00% | 20/2/2049 | 319,288 | 0.01% |
| Government National Mortgage Association | \$205,623 | 4.50% | 20/2/2049 | 197,042 | 0.01% |
| Government National Mortgage Association | \$87,616 | 5.00% | 20/2/2049 | 86,004 | 0.00% |
| Government National Mortgage Association | \$475,648 | 4.00% | 20/3/2049 | 443,085 | 0.01% |
| Government National Mortgage Association | \$23,381 | 4.50% | 20/3/2049 | 22,405 | 0.00% |
| Government National Mortgage Association | \$732,926 | 3.50% | 20/4/2049 | 662,367 | 0.02% |
| Government National Mortgage Association | \$103,342 | 4.50% | 20/4/2049 | 99,029 | 0.00% |
| Government National Mortgage Association | \$25,985 | 5.00% | 20/4/2049 | 25,539 | 0.00% |
| Government National Mortgage Association | \$185,250 | 5.00% | 20/5/2049 | 182,069 | 0.01% |
| Government National Mortgage Association | \$95,516 | 4.00% | 20/5/2049 | 88,893 | 0.00% |
| Government National Mortgage Association | \$27,382 | 3.00% | 20/5/2049 | 23,998 | 0.00% |
| Government National Mortgage Association | \$270,054 | 3.50% | 20/6/2049 | 243,394 | 0.01% |
| Government National Mortgage Association | \$79,354 | 3.00% | 20/6/2049 | 69,602 | 0.00% |
| Government National Mortgage Association | \$63,712 | 4.00% | 20/6/2049 | 59,294 | 0.00% |
| Government National Mortgage Association | \$56,969 | 3.00% | 20/7/2049 | 49,848 | 0.00% |
| Government National Mortgage Association | \$110,763 | 3.50% | 20/8/2049 | 99,828 | 0.00% |
| Government National Mortgage Association | \$29,128 | 2.50% | 20/8/2049 | 24,531 | 0.00% |
| Government National Mortgage Association | \$297,707 | 3.50% | 20/9/2049 | 268,317 | 0.01% |
| Government National Mortgage Association | \$269,703 | 3.00% | 20/9/2049 | 235,687 | 0.01% |
| Government National Mortgage Association | \$337,406 | 3.00% | 20/10/2049 | 295,049 | 0.01% |
| Government National Mortgage Association | \$98,194 | 3.50% | 20/10/2049 | 88,500 | 0.00% |
| Government National Mortgage Association | \$147,017 | 3.00% | 20/12/2049 | 128,352 | 0.00% |
| Government National Mortgage Association | \$83,955 | 2.50% | 20/12/2049 | 70,496 | 0.00% |
| Government National Mortgage Association | \$113,708 | 3.00% | 20/1/2050 | 99,240 | 0.00% |
| Government National Mortgage Association | \$2,365,245 | 3.00% | 20/4/2050 | 2,062,485 | 0.05% |
| Government National Mortgage Association | \$347,479 | 3.00% | 20/5/2050 | 303,322 | 0.01% |
| Government National Mortgage Association | \$1,616,748 | 2.50% | 20/8/2050 | 1,355,568 | 0.03% |
| Government National Mortgage Association | \$590,273 | 2.00% | 20/8/2050 | 473,776 | 0.01% |
| Government National Mortgage Association | \$56,838 | 3.00% | 20/8/2050 | 49,506 | 0.00% |
| Government National Mortgage Association | \$990,375 | 2.50% | 20/9/2050 | 830,077 | 0.02% |
| Government National Mortgage Association | \$54,950 | 2.00% | 20/9/2050 | 44,096 | 0.00% |
| Government National Mortgage Association | \$986,278 | 2.00% | 20/10/2050 | 790,132 | 0.02% |
| Government National Mortgage Association | \$245,088 | 2.50% | 20/10/2050 | 205,343 | 0.01% |
| Government National Mortgage Association | \$637,707 | 2.00% | 20/11/2050 | 511,552 | 0.01% |
| Government National Mortgage Association | \$337,651 | 3.00% | 20/11/2050 | 294,013 | 0.01% |
| Government National Mortgage Association | \$1,386,557 | 2.00% | 20/12/2050 | 1,112,047 | 0.03% |
| Government National Mortgage Association | \$450,033 | 2.00% | 20/1/2051 | 360,308 | 0.01% |
| Government National Mortgage Association | \$562,013 | 2.00% | 20/2/2051 | 450,744 | 0.01% |
| Government National Mortgage Association | \$317,789 | 3.00% | 20/7/2051 | 276,274 | 0.01% |
| Government National Mortgage Association | \$246,009 | 3.50% | 20/7/2051 | 221,212 | 0.01% |
| Government National Mortgage Association | \$2,766,214 | 2.50% | 20/8/2051 | 2,313,334 | 0.06% |
| Government National Mortgage Association | \$688,494 | 3.00% | 20/8/2051 | 598,445 | 0.02% |
| Government National Mortgage Association | \$2,822,143 | 2.50% | 20/9/2051 | 2,359,670 | 0.06% |
| Government National Mortgage Association | \$1,019,824 | 3.00% | 20/9/2051 | 886,281 | 0.02% |
| Government National Mortgage Association | \$195,867 | 1.50% | 20/9/2051 | 149,582 | 0.00% |
| Government National Mortgage Association | \$3,242,516 | 2.00% | 20/10/2051 | 2,598,545 | 0.06% |
| Government National Mortgage Association | \$1,565,589 | 2.00% | 20/11/2051 | 1,254,538 | 0.03% |
| Government National Mortgage Association | \$884,837 | 2.50% | 20/11/2051 | 739,563 | 0.02% |
| Government National Mortgage Association | \$501,598 | 3.00% | 20/11/2051 | 435,760 | 0.01% |
| Government National Mortgage Association | \$1,008,125 | 2.00% | 20/12/2051 | 807,753 | 0.02% |
| Government National Mortgage Association | \$223,708 | 3.50% | 20/12/2051 | 200,775 | 0.01% |
| Government National Mortgage Association | \$2,023,994 | 2.00% | 20/1/2052 | 1,621,554 | 0.04% |
| Government National Mortgage Association | \$1,830,861 | 2.50% | 20/1/2052 | 1,529,982 | 0.04% |
| Government National Mortgage Association | \$479,308 | 3.00% | 20/1/2052 | 416,248 | 0.01% |
| Government National Mortgage Association | \$348,419 | 3.00% | 20/2/2052 | 299,121 | 0.01% |
| Government National Mortgage Association | \$254,356 | 2.00% | 20/2/2052 | 203,574 | 0.01% |
| Government National Mortgage Association | \$1,524,772 | 3.50% | 20/3/2052 | 1,366,013 | 0.03% |
| Government National Mortgage Association | \$1,373,818 | 2.00% | 20/3/2052 | 1,099,534 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Government National Mortgage Association | \$824,524 | 3.00% | 20/3/2052 | 715,535 | 0.02% |
| Government National Mortgage Association | \$610,735 | 2.50% | 20/3/2052 | 510,269 | 0.01% |
| Government National Mortgage Association | \$641,846 | 3.00% | 20/4/2052 | 557,004 | 0.01% |
| Government National Mortgage Association | \$342,990 | 2.50% | 20/4/2052 | 286,601 | 0.01% |
| Government National Mortgage Association | \$269,219 | 4.00% | 20/4/2052 | 248,545 | 0.01% |
| Government National Mortgage Association | \$1,098,440 | 3.00% | 20/5/2052 | 953,243 | 0.02% |
| Government National Mortgage Association | \$385,116 | 3.50% | 20/5/2052 | 344,959 | 0.01% |
| Government National Mortgage Association | \$47,391 | 2.00% | 20/5/2052 | 37,929 | 0.00% |
| Government National Mortgage Association | \$674,017 | 4.00% | 20/6/2052 | 622,259 | 0.02% |
| Government National Mortgage Association | \$545,375 | 4.50% | 20/6/2052 | 517,346 | 0.01% |
| Government National Mortgage Association | \$484,487 | 2.50% | 20/6/2052 | 404,811 | 0.01% |
| Government National Mortgage Association | \$316,028 | 3.50% | 20/6/2052 | 283,075 | 0.01% |
| Government National Mortgage Association | \$225,701 | 3.00% | 20/6/2052 | 195,867 | 0.01% |
| Government National Mortgage Association | \$754,247 | 2.50% | 20/7/2052 | 630,991 | 0.02% |
| Government National Mortgage Association | \$302,576 | 4.50% | 20/7/2052 | 287,025 | 0.01% |
| Government National Mortgage Association | \$736,730 | 4.00% | 20/8/2052 | 680,155 | 0.02% |
| Government National Mortgage Association | \$594,125 | 4.50% | 20/8/2052 | 563,591 | 0.01% |
| Government National Mortgage Association | \$201,214 | 5.00% | 20/8/2052 | 195,879 | 0.01% |
| Government National Mortgage Association | \$707,687 | 5.00% | 20/9/2052 | 688,986 | 0.02% |
| Government National Mortgage Association | \$584,329 | 4.50% | 20/9/2052 | 552,948 | 0.01% |
| Government National Mortgage Association | \$898,480 | 5.00% | 20/10/2052 | 874,595 | 0.02% |
| Government National Mortgage Association | \$889,643 | 4.50% | 20/10/2052 | 843,920 | 0.02% |
| Government National Mortgage Association | \$838,427 | 4.00% | 20/10/2052 | 774,044 | 0.02% |
| Government National Mortgage Association | \$698,523 | 5.50% | 20/10/2052 | 695,240 | 0.02% |
| Government National Mortgage Association | \$255,692 | 2.50% | 20/10/2052 | 213,844 | 0.01% |
| Government National Mortgage Association | \$893,849 | 3.50% | 20/11/2052 | 800,436 | 0.02% |
| Government National Mortgage Association | \$778,984 | 5.50% | 20/11/2052 | 776,082 | 0.02% |
| Government National Mortgage Association | \$613,158 | 4.50% | 20/11/2052 | 581,645 | 0.02% |
| Government National Mortgage Association | \$400,837 | 5.00% | 20/11/2052 | 390,207 | 0.01% |
| Government National Mortgage Association | \$245,655 | 4.00% | 20/11/2052 | 226,791 | 0.01% |
| Government National Mortgage Association | \$83,797 | 7.00% | 20/11/2052 | 85,956 | 0.00% |
| Government National Mortgage Association | \$763,512 | 5.00% | 20/12/2052 | 743,265 | 0.02% |
| Government National Mortgage Association | \$556,246 | 6.00% | 20/12/2052 | 562,230 | 0.01% |
| Government National Mortgage Association | \$512,921 | 4.50% | 20/12/2052 | 486,560 | 0.01% |
| Government National Mortgage Association | \$386,395 | 4.00% | 20/12/2052 | 356,724 | 0.01% |
| Government National Mortgage Association | \$256,267 | 3.50% | 20/12/2052 | 229,505 | 0.01% |
| Government National Mortgage Association | \$90,126 | 6.50% | 20/12/2052 | 91,740 | 0.00% |
| Government National Mortgage Association | \$246,083 | 4.00% | 20/1/2053 | 227,186 | 0.01% |
| Government National Mortgage Association | \$182,392 | 5.50% | 20/1/2053 | 181,468 | 0.01% |
| Government National Mortgage Association | \$144,055 | 6.00% | 20/1/2053 | 145,580 | 0.00% |
| Government National Mortgage Association | \$145,077 | 5.00% | 20/1/2053 | 141,230 | 0.00% |
| Government National Mortgage Association | \$58,926 | 6.50% | 20/1/2053 | 59,995 | 0.00% |
| Government National Mortgage Association | \$521,976 | 3.50% | 20/2/2053 | 469,475 | 0.01% |
| Government National Mortgage Association | \$311,773 | 5.00% | 20/2/2053 | 303,578 | 0.01% |
| Government National Mortgage Association | \$230,653 | 5.50% | 20/2/2053 | 229,485 | 0.01% |
| Government National Mortgage Association | \$80,742 | 6.50% | 20/2/2053 | 82,207 | 0.00% |
| Government National Mortgage Association | \$266,757 | 5.00% | 20/3/2053 | 259,423 | 0.01% |
| Government National Mortgage Association | \$183,485 | 5.50% | 20/3/2053 | 182,384 | 0.01% |
| Government National Mortgage Association | \$75,626 | 6.00% | 20/3/2053 | 76,423 | 0.00% |
| Government National Mortgage Association | \$978,097 | 5.00% | 20/4/2053 | 951,485 | 0.02% |
| Government National Mortgage Association | \$592,736 | 5.50% | 20/4/2053 | 591,643 | 0.02% |
| Government National Mortgage Association | \$528,699 | 6.00% | 20/4/2053 | 536,197 | 0.01% |
| Government National Mortgage Association | \$263,856 | 4.50% | 20/4/2053 | 249,968 | 0.01% |
| Government National Mortgage Association | \$683,354 | 5.50% | 20/5/2053 | 680,610 | 0.02% |
| Government National Mortgage Association | \$428,327 | 5.00% | 20/5/2053 | 416,316 | 0.01% |
| Government National Mortgage Association | \$294,342 | 4.50% | 20/5/2053 | 278,849 | 0.01% |
| Government National Mortgage Association | \$242,667 | 6.00% | 20/5/2053 | 245,224 | 0.01% |
| Government National Mortgage Association | \$608,099 | 5.50% | 20/6/2053 | 604,559 | 0.02% |
| Government National Mortgage Association | \$531,343 | 3.50% | 20/6/2053 | 478,245 | 0.01% |
| Government National Mortgage Association | \$477,562 | 4.50% | 20/6/2053 | 452,425 | 0.01% |
| Government National Mortgage Association | \$205,667 | 6.00% | 20/6/2053 | 209,741 | 0.01% |
| Government National Mortgage Association | \$182,635 | 5.00% | 20/6/2053 | 177,513 | 0.01% |
| Government National Mortgage Association | \$624,971 | 5.00% | 20/7/2053 | 607,445 | 0.02% |
| Government National Mortgage Association | \$519,196 | 6.00% | 20/7/2053 | 524,666 | 0.01% |
| Government National Mortgage Association | \$285,278 | 4.50% | 20/7/2053 | 270,262 | 0.01% |
| Government National Mortgage Association | \$186,443 | 5.50% | 20/7/2053 | 185,358 | 0.01% |
| Government National Mortgage Association | \$771,923 | 5.00% | 20/8/2053 | 750,277 | 0.02% |
| Government National Mortgage Association | \$561,628 | 5.50% | 20/8/2053 | 558,359 | 0.01% |
| Government National Mortgage Association | \$116,063 | 6.00% | 20/8/2053 | 117,285 | 0.00% |
| Government National Mortgage Association | \$1,232,455 | 5.50% | 20/9/2053 | 1,225,281 | 0.03% |
| Government National Mortgage Association | \$445,261 | 6.00% | 20/9/2053 | 451,909 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Government National Mortgage Association | \$280,933 | 6.50% | 20/9/2053 | 285,825 | 0.01% |
| Government National Mortgage Association | \$182,008 | 5.00% | 20/9/2053 | 176,904 | 0.01% |
| Government National Mortgage Association | \$11,015 | 7.00% | 20/9/2053 | 11,286 | 0.00% |
| Government National Mortgage Association | \$426,707 | 5.50% | 20/10/2053 | 424,223 | 0.01% |
| Government National Mortgage Association | \$191,431 | 5.00% | 20/10/2053 | 186,062 | 0.01% |
| Government National Mortgage Association | \$122,159 | 7.00% | 20/10/2053 | 125,211 | 0.00% |
| Government National Mortgage Association | \$772,107 | 6.50% | 20/11/2053 | 802,057 | 0.02% |
| Government National Mortgage Association | \$419,193 | 6.00% | 20/11/2053 | 423,610 | 0.01% |
| Government National Mortgage Association | \$325,532 | 5.50% | 20/11/2053 | 323,637 | 0.01% |
| Government National Mortgage Association | \$199,483 | 5.00% | 20/11/2053 | 193,889 | 0.01% |
| Government National Mortgage Association | \$178,636 | 7.00% | 20/11/2053 | 183,099 | 0.01% |
| Government National Mortgage Association | \$428,880 | 6.50% | 20/12/2053 | 436,347 | 0.01% |
| Government National Mortgage Association | \$240,541 | 6.00% | 20/12/2053 | 243,076 | 0.01% |
| Government National Mortgage Association | \$154,786 | 7.00% | 20/12/2053 | 158,653 | 0.01% |
| Government National Mortgage Association | \$674,708 | 6.50% | 20/1/2054 | 686,456 | 0.02% |
| Government National Mortgage Association | \$97,222 | 7.00% | 20/1/2054 | 99,650 | 0.00% |
| Government National Mortgage Association | \$745,983 | 6.50% | 20/2/2054 | 758,972 | 0.02% |
| Government National Mortgage Association | \$400,742 | 4.50% | 20/2/2054 | 379,649 | 0.01% |
| Government National Mortgage Association | \$1,493,489 | 5.50% | 20/4/2054 | 1,480,956 | 0.04% |
| Government National Mortgage Association | \$700,344 | 3.00% | 20/4/2054 | 609,658 | 0.02% |
| Government National Mortgage Association | \$372,773 | 6.00% | 20/4/2054 | 375,520 | 0.01% |
| Government National Mortgage Association | \$169,244 | 7.00% | 20/4/2054 | 173,600 | 0.01% |
| Government National Mortgage Association | \$730,039 | 5.00% | 20/5/2054 | 708,231 | 0.02% |
| Government National Mortgage Association | \$380,654 | 6.50% | 20/5/2054 | 387,211 | 0.01% |
| Government National Mortgage Association | \$227,930 | 5.50% | 20/5/2054 | 226,017 | 0.01% |
| Government National Mortgage Association | \$529,905 | 6.00% | 20/6/2054 | 533,811 | 0.01% |
| Government National Mortgage Association | \$3,154,751 | 6.00% | 20/7/2054 | 3,178,003 | 0.08% |
| Government National Mortgage Association | \$623,082 | 5.50% | 20/7/2054 | 617,853 | 0.02% |
| Government National Mortgage Association | \$78,733 | 6.50% | 20/7/2054 | 80,171 | 0.00% |
| Government National Mortgage Association | \$932,143 | 5.50% | 20/8/2054 | 924,321 | 0.02% |
| Government National Mortgage Association | \$868,451 | 4.50% | 20/8/2054 | 821,238 | 0.02% |
| Government National Mortgage Association | \$574,083 | 6.00% | 20/8/2054 | 578,315 | 0.02% |
| Government National Mortgage Association | \$346,303 | 6.50% | 20/8/2054 | 352,629 | 0.01% |
| Government National Mortgage Association | \$555,701 | 5.50% | 20/9/2054 | 551,038 | 0.01% |
| Government National Mortgage Association | \$487,016 | 5.00% | 20/9/2054 | 472,467 | 0.01% |
| Government National Mortgage Association | \$49,767 | 4.00% | 20/10/2054 | 45,828 | 0.00% |
| Government National Mortgage Association | \$1,218,019 | 5.00% | 20/11/2054 | 1,181,634 | 0.03% |
| Government National Mortgage Association | \$439,161 | 5.50% | 20/11/2054 | 435,475 | 0.01% |
| Government National Mortgage Association | \$500,000 | 3.00% | 20/11/2054 | 433,520 | 0.01% |
| Government National Mortgage Association | \$1,000,000 | 4.00% | 20/12/2054 | 920,857 | 0.02% |
| Government National Mortgage Association | \$870,000 | 5.00% | 20/12/2054 | 843,999 | 0.02% |
| Government National Mortgage Association | \$700,000 | 4.50% | 20/12/2054 | 661,960 | 0.02% |
| Government National Mortgage Association TBA | \$1,210,000 | 5.50% | 1/1/2055 | 1,199,012 | 0.03% |
| Government National Mortgage Association TBA | \$910,000 | 4.50% | 1/1/2055 | 860,314 | 0.02% |
| Government National Mortgage Association TBA | \$880,000 | 5.00% | 1/1/2055 | 853,359 | 0.02% |
| Government National Mortgage Association TBA | \$430,000 | 6.00% | 1/1/2055 | 432,654 | 0.01% |
| Government National Mortgage Association TBA | \$(260,000) | 2.00% | 1/1/2055 | (208,015) | 0.00% |
| Government National Mortgage Association TBA | \$(250,000) | 3.00% | 1/1/2055 | (216,826) | 0.00% |
| Grand Parkway Transportation Corp. | \$50,000 | 3.24% | 1/10/2052 | 34,362 | 0.00% |
| Graphic Packaging International LLC | \$25,000 | 1.51% | 15/4/2026 | 23,829 | 0.00% |
| Great River Energy | \$44,714 | 6.25% | 1/7/2038 | 45,313 | 0.00% |
| GS Mortgage Securities Trust 2015 | \$50,000 | 3.38% | 10/5/2050 | 49,722 | 0.00% |
| GS Mortgage Securities Trust 2016 | \$100,000 | 3.44% | 10/11/2049 | 97,231 | 0.00% |
| GS Mortgage Securities Trust 2017 | \$22,298 | 3.67% | 10/3/2050 | 21,462 | 0.00% |
| GS Mortgage Securities Trust 2017 | \$200,000 | 3.43% | 10/5/2050 | 191,863 | 0.01% |
| GS Mortgage Securities Trust 2017 | \$100,000 | 3.64% | 10/5/2050 | 93,605 | 0.00% |
| GS Mortgage Securities Trust 2017 | \$120,000 | 3.47% | 10/11/2050 | 114,976 | 0.00% |
| GS Mortgage Securities Trust 2017 | \$100,000 | 3.21% | 10/11/2050 | 95,942 | 0.00% |
| Guardian Life Global Funding | \$100,000 | 1.25% | 13/5/2026 | 95,635 | 0.00% |
| Guardian Life Global Funding | \$100,000 | 3.25% | 29/3/2027 | 96,890 | 0.00% |
| Guardian Life Global Funding | \$300,000 | 5.55% | 28/10/2027 | 305,985 | 0.01% |
| Guardian Life Global Funding | \$50,000 | 4.18% | 26/9/2029 | 48,564 | 0.00% |
| Guardian Life Insurance Co. of America | \$10,000 | 4.88% | 19/6/2064 | 8,499 | 0.00% |
| Guardian Life Insurance Co. of America | \$25,000 | 3.70% | 22/1/2070 | 16,557 | 0.00% |
| Guardian Life Insurance Co. of America | \$50,000 | 4.85% | 24/1/2077 | 41,474 | 0.00% |
| GXO Logistics, Inc. | \$100,000 | 1.65% | 15/7/2026 | 95,067 | 0.00% |
| GXO Logistics, Inc. | \$85,000 | 6.25% | 6/5/2029 | 87,076 | 0.00% |
| GXO Logistics, Inc. | \$50,000 | 2.65% | 15/7/2031 | 41,977 | 0.00% |
| HA Sustainable Infrastructure Capital, Inc. | \$75,000 | 6.38% | 1/7/2034 | 73,193 | 0.00% |
| Hackensack Meridian Health, Inc. | \$100,000 | 2.68% | 1/9/2041 | 68,735 | 0.00% |
| Hackensack Meridian Health, Inc. | \$50,000 | 2.88% | 1/9/2050 | 31,398 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Haleon UK Capital plc | €500,000 | 2.88% | 18/9/2028 | 518,484 | 0.01% |
| Haleon UK Capital plc | £200,000 | 2.88% | 29/10/2028 | 234,618 | 0.01% |
| Haleon US Capital LLC | \$250,000 | 3.38% | 24/3/2027 | 242,740 | 0.01% |
| Haleon US Capital LLC | \$250,000 | 3.38% | 24/3/2029 | 234,997 | 0.01% |
| Haleon US Capital LLC | \$250,000 | 3.63% | 24/3/2032 | 226,361 | 0.01% |
| Halliburton Co. | \$85,000 | 2.92% | 1/3/2030 | 76,571 | 0.00% |
| Halliburton Co. | \$70,000 | 4.85% | 15/11/2035 | 66,550 | 0.00% |
| Halliburton Co. | \$30,000 | 6.70% | 15/9/2038 | 32,699 | 0.00% |
| Halliburton Co. | \$50,000 | 7.45% | 15/9/2039 | 58,392 | 0.00% |
| Halliburton Co. | \$35,000 | 4.50% | 15/11/2041 | 30,035 | 0.00% |
| Halliburton Co. | \$175,000 | 4.75% | 1/8/2043 | 152,465 | 0.01% |
| Halliburton Co. | \$135,000 | 5.00% | 15/11/2045 | 120,925 | 0.00% |
| Hanover Insurance Group, Inc. | \$10,000 | 4.50% | 15/4/2026 | 9,940 | 0.00% |
| Harley-Davidson Financial Services, Inc. | €400,000 | 5.13% | 5/4/2026 | 423,396 | 0.01% |
| Harley-Davidson Financial Services, Inc. | \$100,000 | 3.05% | 14/2/2027 | 94,913 | 0.00% |
| Harley-Davidson Financial Services, Inc. | \$150,000 | 5.95% | 11/6/2029 | 150,167 | 0.01% |
| Harley-Davidson, Inc. | \$25,000 | 4.63% | 28/7/2045 | 20,179 | 0.00% |
| Hartford Financial Services Group, Inc. | \$15,000 | 2.80% | 19/8/2029 | 13,666 | 0.00% |
| Hartford Financial Services Group, Inc. | \$100,000 | 6.10% | 1/10/2041 | 102,130 | 0.00% |
| Hartford Financial Services Group, Inc. | \$20,000 | 4.30% | 15/4/2043 | 16,844 | 0.00% |
| Hartford Financial Services Group, Inc. | \$110,000 | 3.60% | 19/8/2049 | 80,176 | 0.00% |
| Hartford HealthCare Corp. | \$5,000 | 3.45% | 1/7/2054 | 3,471 | 0.00% |
| Hasbro, Inc. | \$75,000 | 3.55% | 19/11/2026 | 73,276 | 0.00% |
| Hasbro, Inc. | \$125,000 | 3.50% | 15/9/2027 | 120,513 | 0.00% |
| Hasbro, Inc. | \$260,000 | 3.90% | 19/11/2029 | 244,377 | 0.01% |
| Hasbro, Inc. | \$100,000 | 6.05% | 14/5/2034 | 100,368 | 0.00% |
| Hasbro, Inc. | \$35,000 | 5.10% | 15/5/2044 | 30,329 | 0.00% |
| HCA, Inc. | \$300,000 | 5.38% | 1/9/2026 | 301,200 | 0.01% |
| HCA, Inc. | \$250,000 | 4.50% | 15/2/2027 | 247,615 | 0.01% |
| HCA, Inc. | \$50,000 | 3.13% | 15/3/2027 | 48,121 | 0.00% |
| HCA, Inc. | \$150,000 | 5.63% | 1/9/2028 | 151,928 | 0.01% |
| HCA, Inc. | \$125,000 | 5.88% | 1/2/2029 | 127,519 | 0.00% |
| HCA, Inc. | \$225,000 | 4.13% | 15/6/2029 | 214,782 | 0.01% |
| HCA, Inc. | \$125,000 | 3.50% | 1/9/2030 | 113,498 | 0.00% |
| HCA, Inc. | \$150,000 | 5.45% | 1/4/2031 | 149,696 | 0.00% |
| HCA, Inc. | \$50,000 | 2.38% | 15/7/2031 | 41,501 | 0.00% |
| HCA, Inc. | \$300,000 | 3.63% | 15/3/2032 | 264,224 | 0.01% |
| HCA, Inc. | \$100,000 | 5.50% | 1/6/2033 | 98,778 | 0.00% |
| HCA, Inc. | \$25,000 | 5.60% | 1/4/2034 | 24,628 | 0.00% |
| HCA, Inc. | \$75,000 | 5.13% | 15/6/2039 | 68,382 | 0.00% |
| HCA, Inc. | \$50,000 | 4.38% | 15/3/2042 | 40,780 | 0.00% |
| HCA, Inc. | \$125,000 | 5.50% | 15/6/2047 | 113,468 | 0.00% |
| HCA, Inc. | \$105,000 | 5.25% | 15/6/2049 | 90,963 | 0.00% |
| HCA, Inc. | \$175,000 | 3.50% | 15/7/2051 | 113,295 | 0.00% |
| HCA, Inc. | \$125,000 | 4.63% | 15/3/2052 | 97,661 | 0.00% |
| HCA, Inc. | \$50,000 | 5.90% | 1/6/2053 | 47,076 | 0.00% |
| HCA, Inc. | \$250,000 | 6.00% | 1/4/2054 | 238,440 | 0.01% |
| HCA, Inc. | \$150,000 | 5.95% | 15/9/2054 | 142,617 | 0.00% |
| HCA, Inc. | \$100,000 | 6.10% | 1/4/2064 | 95,575 | 0.00% |
| HCN Canadian Holdings-1 LP | CAD5,000 | 2.95% | 15/1/2027 | 3,420 | 0.00% |
| Health & Educational Facilities Authority of the State of Missouri | \$75,000 | 3.23% | 15/5/2050 | 52,956 | 0.00% |
| Health Care Service Corp. A Mutual Legal Reserve Co. | \$60,000 | 5.20% | 15/6/2029 | 60,241 | 0.00% |
| Health Care Service Corp. A Mutual Legal Reserve Co. | \$100,000 | 2.20% | 1/6/2030 | 86,317 | 0.00% |
| Health Care Service Corp. A Mutual Legal Reserve Co. | \$60,000 | 5.45% | 15/6/2034 | 59,948 | 0.00% |
| Health Care Service Corp. A Mutual Legal Reserve Co. | \$80,000 | 5.88% | 15/6/2054 | 77,378 | 0.00% |
| Healthcare Realty Holdings LP | \$250,000 | 3.75% | 1/7/2027 | 242,733 | 0.01% |
| Healthcare Realty Holdings LP | \$5,000 | 3.10% | 15/2/2030 | 4,486 | 0.00% |
| Healthpeak OP LLC | \$250,000 | 2.13% | 1/12/2028 | 224,771 | 0.01% |
| Healthpeak OP LLC | \$100,000 | 3.50% | 15/7/2029 | 93,660 | 0.00% |
| Healthpeak OP LLC | \$100,000 | 5.25% | 15/12/2032 | 99,240 | 0.00% |
| HEICO Corp. | \$75,000 | 5.25% | 1/8/2028 | 75,701 | 0.00% |
| Helmerich & Payne, Inc. | \$50,000 | 4.65% | 1/12/2027 | 49,381 | 0.00% |
| Helmerich & Payne, Inc. | \$50,000 | 4.85% | 1/12/2029 | 48,430 | 0.00% |
| Helmerich & Payne, Inc. | \$50,000 | 5.50% | 1/12/2034 | 47,519 | 0.00% |
| Hershey Co. | \$50,000 | 4.25% | 4/5/2028 | 49,519 | 0.00% |
| Hershey Co. | \$151,000 | 2.45% | 15/11/2029 | 136,256 | 0.00% |
| Hershey Co. | \$50,000 | 4.50% | 4/5/2033 | 48,579 | 0.00% |
| Hershey Co. | \$50,000 | 3.38% | 15/8/2046 | 36,064 | 0.00% |
| Hershey Co. | \$75,000 | 2.65% | 1/6/2050 | 44,914 | 0.00% |
| Hess Corp. | \$80,000 | 7.88% | 1/10/2029 | 88,985 | 0.00% |
| Hess Corp. | \$25,000 | 6.00% | 15/1/2040 | 26,055 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hess Corp. | \$205,000 | 5.60% | 15/2/2041 | 202,173 | 0.01% |
| Hewlett Packard Enterprise Co. | \$75,000 | 4.45% | 25/9/2026 | 74,622 | 0.00% |
| Hewlett Packard Enterprise Co. | \$100,000 | 4.40% | 25/9/2027 | 98,914 | 0.00% |
| Hewlett Packard Enterprise Co. | \$50,000 | 5.25% | 1/7/2028 | 50,470 | 0.00% |
| Hewlett Packard Enterprise Co. | \$100,000 | 4.55% | 15/10/2029 | 97,463 | 0.00% |
| Hewlett Packard Enterprise Co. | \$75,000 | 4.85% | 15/10/2031 | 73,158 | 0.00% |
| Hewlett Packard Enterprise Co. | \$225,000 | 5.00% | 15/10/2034 | 216,415 | 0.01% |
| Hewlett Packard Enterprise Co. | \$50,000 | 6.35% | 15/10/2045 | 51,807 | 0.00% |
| Hewlett Packard Enterprise Co. | \$150,000 | 5.60% | 15/10/2054 | 141,386 | 0.00% |
| HF Sinclair Corp. | \$15,000 | 5.88% | 1/4/2026 | 15,112 | 0.00% |
| HF Sinclair Corp. | \$65,000 | 5.00% | 1/2/2028 | 64,222 | 0.00% |
| High Street Funding Trust I | \$100,000 | 4.11% | 15/2/2028 | 96,102 | 0.00% |
| Highland Holdings Sarl | €100,000 | 0.32% | 15/12/2026 | 98,707 | 0.00% |
| Highmark, Inc. | \$100,000 | 1.45% | 10/5/2026 | 94,896 | 0.00% |
| Highmark, Inc. | \$100,000 | 2.55% | 10/5/2031 | 80,931 | 0.00% |
| Highwoods Realty LP | \$25,000 | 3.05% | 15/2/2030 | 22,060 | 0.00% |
| Highwoods Realty LP | \$100,000 | 2.60% | 1/2/2031 | 83,330 | 0.00% |
| Highwoods Realty LP | \$100,000 | 7.65% | 1/2/2034 | 111,050 | 0.00% |
| Home Depot, Inc. | \$50,000 | 3.00% | 1/4/2026 | 49,118 | 0.00% |
| Home Depot, Inc. | \$150,000 | 5.15% | 25/6/2026 | 151,500 | 0.01% |
| Home Depot, Inc. | \$75,000 | 2.13% | 15/9/2026 | 72,166 | 0.00% |
| Home Depot, Inc. | \$50,000 | 4.95% | 30/9/2026 | 50,454 | 0.00% |
| Home Depot, Inc. | \$100,000 | 2.88% | 15/4/2027 | 96,655 | 0.00% |
| Home Depot, Inc. | \$100,000 | 4.88% | 25/6/2027 | 100,939 | 0.00% |
| Home Depot, Inc. | \$50,000 | 4.90% | 15/4/2029 | 50,449 | 0.00% |
| Home Depot, Inc. | \$50,000 | 2.95% | 15/6/2029 | 46,481 | 0.00% |
| Home Depot, Inc. | \$150,000 | 4.75% | 25/6/2029 | 150,275 | 0.01% |
| Home Depot, Inc. | \$175,000 | 2.70% | 15/4/2030 | 157,559 | 0.01% |
| Home Depot, Inc. | \$75,000 | 4.85% | 25/6/2031 | 74,946 | 0.00% |
| Home Depot, Inc. | \$100,000 | 1.88% | 15/9/2031 | 82,639 | 0.00% |
| Home Depot, Inc. | \$400,000 | 3.25% | 15/4/2032 | 356,911 | 0.01% |
| Home Depot, Inc. | \$75,000 | 4.50% | 15/9/2032 | 72,974 | 0.00% |
| Home Depot, Inc. | \$75,000 | 4.95% | 25/6/2034 | 73,939 | 0.00% |
| Home Depot, Inc. | \$375,000 | 5.88% | 16/12/2036 | 395,238 | 0.01% |
| Home Depot, Inc. | \$100,000 | 3.30% | 15/4/2040 | 77,852 | 0.00% |
| Home Depot, Inc. | \$75,000 | 5.40% | 15/9/2040 | 74,801 | 0.00% |
| Home Depot, Inc. | \$125,000 | 5.95% | 1/4/2041 | 131,186 | 0.00% |
| Home Depot, Inc. | \$350,000 | 4.20% | 1/4/2043 | 295,447 | 0.01% |
| Home Depot, Inc. | \$100,000 | 4.40% | 15/3/2045 | 85,439 | 0.00% |
| Home Depot, Inc. | \$150,000 | 4.25% | 1/4/2046 | 124,814 | 0.00% |
| Home Depot, Inc. | \$25,000 | 3.90% | 15/6/2047 | 19,562 | 0.00% |
| Home Depot, Inc. | \$25,000 | 4.50% | 6/12/2048 | 21,343 | 0.00% |
| Home Depot, Inc. | \$25,000 | 3.13% | 15/12/2049 | 16,745 | 0.00% |
| Home Depot, Inc. | \$150,000 | 3.35% | 15/4/2050 | 104,805 | 0.00% |
| Home Depot, Inc. | \$300,000 | 2.38% | 15/3/2051 | 169,264 | 0.01% |
| Home Depot, Inc. | \$115,000 | 2.75% | 15/9/2051 | 70,115 | 0.00% |
| Home Depot, Inc. | \$175,000 | 3.63% | 15/4/2052 | 126,882 | 0.00% |
| Home Depot, Inc. | \$150,000 | 5.30% | 25/6/2054 | 143,879 | 0.00% |
| Home Depot, Inc. | \$50,000 | 3.50% | 15/9/2056 | 34,768 | 0.00% |
| Home Depot, Inc. | \$25,000 | 5.40% | 25/6/2064 | 23,946 | 0.00% |
| Honeywell International, Inc. | \$50,000 | 2.50% | 1/11/2026 | 48,294 | 0.00% |
| Honeywell International, Inc. | \$525,000 | 1.10% | 1/3/2027 | 488,714 | 0.01% |
| Honeywell International, Inc. | \$45,000 | 4.65% | 30/7/2027 | 45,161 | 0.00% |
| Honeywell International, Inc. | \$50,000 | 4.95% | 15/2/2028 | 50,567 | 0.00% |
| Honeywell International, Inc. | €200,000 | 2.25% | 22/2/2028 | 204,213 | 0.01% |
| Honeywell International, Inc. | \$50,000 | 4.25% | 15/1/2029 | 49,307 | 0.00% |
| Honeywell International, Inc. | \$300,000 | 4.88% | 1/9/2029 | 301,849 | 0.01% |
| Honeywell International, Inc. | \$130,000 | 4.70% | 1/2/2030 | 129,374 | 0.00% |
| Honeywell International, Inc. | €1,100,000 | 3.38% | 1/3/2030 | 1,154,673 | 0.03% |
| Honeywell International, Inc. | \$175,000 | 1.95% | 1/6/2030 | 150,814 | 0.01% |
| Honeywell International, Inc. | \$150,000 | 4.95% | 1/9/2031 | 150,007 | 0.00% |
| Honeywell International, Inc. | \$50,000 | 4.75% | 1/2/2032 | 49,155 | 0.00% |
| Honeywell International, Inc. | \$75,000 | 5.00% | 15/2/2033 | 74,597 | 0.00% |
| Honeywell International, Inc. | \$100,000 | 4.50% | 15/1/2034 | 95,390 | 0.00% |
| Honeywell International, Inc. | \$255,000 | 5.00% | 1/3/2035 | 249,755 | 0.01% |
| Honeywell International, Inc. | \$25,000 | 5.70% | 15/3/2037 | 25,679 | 0.00% |
| Honeywell International, Inc. | \$190,000 | 3.81% | 21/11/2047 | 145,780 | 0.00% |
| Honeywell International, Inc. | \$100,000 | 2.80% | 1/6/2050 | 62,927 | 0.00% |
| Honeywell International, Inc. | \$175,000 | 5.25% | 1/3/2054 | 164,232 | 0.01% |
| Honeywell International, Inc. | \$60,000 | 5.35% | 1/3/2064 | 56,143 | 0.00% |
| Horizon Mutual Holdings, Inc. | \$50,000 | 6.20% | 15/11/2034 | 48,876 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hormel Foods Corp. | \$50,000 | 4.80% | 30/3/2027 | 50,240 | 0.00% |
| Hormel Foods Corp. | \$100,000 | 3.05% | 3/6/2051 | 64,952 | 0.00% |
| Host Hotels & Resorts LP | \$105,000 | 3.38% | 15/12/2029 | 96,081 | 0.00% |
| Host Hotels & Resorts LP | \$135,000 | 3.50% | 15/9/2030 | 122,240 | 0.00% |
| Host Hotels & Resorts LP | \$50,000 | 5.70% | 1/7/2034 | 49,948 | 0.00% |
| Host Hotels & Resorts LP | \$55,000 | 5.50% | 15/4/2035 | 53,853 | 0.00% |
| Howard University | \$50,000 | 5.21% | 1/10/2052 | 43,373 | 0.00% |
| Howmet Aerospace, Inc. | \$50,000 | 3.00% | 15/1/2029 | 46,436 | 0.00% |
| Howmet Aerospace, Inc. | \$50,000 | 4.85% | 15/10/2031 | 49,085 | 0.00% |
| HP, Inc. | \$50,000 | 1.45% | 17/6/2026 | 47,694 | 0.00% |
| HP, Inc. | \$50,000 | 4.75% | 15/1/2028 | 49,923 | 0.00% |
| HP, Inc. | \$50,000 | 3.40% | 17/6/2030 | 45,829 | 0.00% |
| HP, Inc. | \$200,000 | 4.20% | 15/4/2032 | 187,245 | 0.01% |
| HP, Inc. | \$305,000 | 6.00% | 15/9/2041 | 308,262 | 0.01% |
| HPS Corporate Lending Fund | \$50,000 | 6.25% | 30/9/2029 | 50,753 | 0.00% |
| Hubbell, Inc. | \$100,000 | 2.30% | 15/3/2031 | 84,925 | 0.00% |
| Humana, Inc. | \$100,000 | 1.35% | 3/2/2027 | 92,948 | 0.00% |
| Humana, Inc. | \$150,000 | 5.75% | 1/3/2028 | 152,774 | 0.01% |
| Humana, Inc. | \$100,000 | 3.70% | 23/3/2029 | 94,351 | 0.00% |
| Humana, Inc. | \$225,000 | 3.13% | 15/8/2029 | 205,554 | 0.01% |
| Humana, Inc. | \$90,000 | 5.38% | 15/4/2031 | 89,257 | 0.00% |
| Humana, Inc. | \$150,000 | 5.88% | 1/3/2033 | 150,484 | 0.01% |
| Humana, Inc. | \$100,000 | 4.95% | 1/10/2044 | 84,694 | 0.00% |
| Humana, Inc. | \$150,000 | 5.50% | 15/3/2053 | 133,893 | 0.00% |
| Huntington Bancshares, Inc. | \$75,000 | 4.44% | 4/8/2028 | 74,174 | 0.00% |
| Huntington Bancshares, Inc. | \$510,000 | 6.21% | 21/8/2029 | 526,291 | 0.01% |
| Huntington Bancshares, Inc. | \$100,000 | 5.27% | 15/1/2031 | 100,007 | 0.00% |
| Huntington Bancshares, Inc. | \$100,000 | 5.71% | 2/2/2035 | 99,891 | 0.00% |
| Huntington Bancshares, Inc. | \$50,000 | 6.14% | 18/11/2039 | 50,178 | 0.00% |
| Huntington Ingalls Industries, Inc. | \$25,000 | 3.48% | 1/12/2027 | 24,007 | 0.00% |
| Huntington Ingalls Industries, Inc. | \$100,000 | 2.04% | 16/8/2028 | 89,830 | 0.00% |
| Huntington Ingalls Industries, Inc. | \$50,000 | 5.35% | 15/1/2030 | 50,085 | 0.00% |
| Huntington Ingalls Industries, Inc. | \$925,000 | 5.75% | 15/1/2035 | 921,744 | 0.02% |
| Huntington National Bank | \$1,300,000 | 4.55% | 17/5/2028 | 1,289,022 | 0.03% |
| Huntsman International LLC | \$100,000 | 2.95% | 15/6/2031 | 83,274 | 0.00% |
| Hyatt Hotels Corp. | \$60,000 | 4.85% | 15/3/2026 | 59,956 | 0.00% |
| Hyatt Hotels Corp. | \$25,000 | 5.75% | 30/1/2027 | 25,385 | 0.00% |
| Hyatt Hotels Corp. | \$75,000 | 5.25% | 30/6/2029 | 75,069 | 0.00% |
| Hyatt Hotels Corp. | \$100,000 | 5.38% | 15/12/2031 | 99,538 | 0.00% |
| Hyatt Hotels Corp. | \$50,000 | 5.50% | 30/6/2034 | 49,565 | 0.00% |
| Hyundai Capital America | \$125,000 | 5.50% | 30/3/2026 | 125,802 | 0.00% |
| Hyundai Capital America | \$100,000 | 5.65% | 26/6/2026 | 101,004 | 0.00% |
| Hyundai Capital America | \$205,000 | 3.50% | 2/11/2026 | 199,867 | 0.01% |
| Hyundai Capital America | \$200,000 | 4.30% | 24/9/2027 | 196,723 | 0.01% |
| Hyundai Capital America | \$50,000 | 4.88% | 1/11/2027 | 49,847 | 0.00% |
| Hyundai Capital America | \$200,000 | 4.55% | 26/9/2029 | 194,089 | 0.01% |
| Hyundai Capital America | \$200,000 | 4.75% | 26/9/2031 | 192,099 | 0.01% |
| IBM International Capital Pte Ltd. | \$100,000 | 4.90% | 5/2/2034 | 97,152 | 0.00% |
| IBM International Capital Pte Ltd. | \$100,000 | 5.25% | 5/2/2044 | 94,481 | 0.00% |
| IBM International Capital Pte Ltd. | \$100,000 | 5.30% | 5/2/2054 | 92,221 | 0.00% |
| Idaho Power Co. | \$25,000 | 4.20% | 1/3/2048 | 19,785 | 0.00% |
| Idaho Power Co. | \$60,000 | 5.50% | 15/3/2053 | 57,674 | 0.00% |
| IDEX Corp. | \$50,000 | 4.95% | 1/9/2029 | 49,789 | 0.00% |
| Illinois State Toll Highway Authority | \$25,000 | 6.18% | 1/1/2034 | 26,021 | 0.00% |
| Illinois Tool Works, Inc. | \$75,000 | 2.65% | 15/11/2026 | 72,830 | 0.00% |
| Illinois Tool Works, Inc. | €100,000 | 0.63% | 5/12/2027 | 97,922 | 0.00% |
| Illinois Tool Works, Inc. | \$175,000 | 3.90% | 1/9/2042 | 142,793 | 0.00% |
| Illumina, Inc. | \$50,000 | 4.65% | 9/9/2026 | 49,856 | 0.00% |
| Illumina, Inc. | \$50,000 | 5.75% | 13/12/2027 | 51,308 | 0.00% |
| Illumina, Inc. | \$100,000 | 2.55% | 23/3/2031 | 84,908 | 0.00% |
| Indiana Michigan Power Co. | \$125,000 | 4.55% | 15/3/2046 | 105,518 | 0.00% |
| Indiana Michigan Power Co. | \$75,000 | 5.63% | 1/4/2053 | 73,134 | 0.00% |
| Indiana University Health, Inc. Obligated Group | \$50,000 | 2.85% | 1/11/2051 | 31,344 | 0.00% |
| Indianapolis Power & Light Co. | \$75,000 | 5.70% | 1/4/2054 | 73,607 | 0.00% |
| Ingersoll Rand, Inc. | \$50,000 | 5.20% | 15/6/2027 | 50,571 | 0.00% |
| Ingersoll Rand, Inc. | \$50,000 | 5.40% | 14/8/2028 | 50,818 | 0.00% |
| Ingersoll Rand, Inc. | \$60,000 | 5.18% | 15/6/2029 | 60,533 | 0.00% |
| Ingersoll Rand, Inc. | \$50,000 | 5.31% | 15/6/2031 | 50,530 | 0.00% |
| Ingersoll Rand, Inc. | \$75,000 | 5.70% | 14/8/2033 | 76,701 | 0.00% |
| Ingersoll Rand, Inc. | \$60,000 | 5.45% | 15/6/2034 | 60,313 | 0.00% |
| Ingersoll Rand, Inc. | \$50,000 | 5.70% | 15/6/2054 | 49,065 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Inova Health System Foundation | \$50,000 | 4.07% | 15/5/2052 | 39,672 | 0.00% |
| Integris Baptist Medical Center, Inc. | \$50,000 | 3.88% | 15/8/2050 | 36,079 | 0.00% |
| Intel Corp. | \$375,000 | 3.75% | 5/8/2027 | 363,715 | 0.01% |
| Intel Corp. | \$500,000 | 4.88% | 10/2/2028 | 497,288 | 0.01% |
| Intel Corp. | \$100,000 | 1.60% | 12/8/2028 | 88,373 | 0.00% |
| Intel Corp. | \$50,000 | 4.00% | 5/8/2029 | 47,622 | 0.00% |
| Intel Corp. | \$300,000 | 2.45% | 15/11/2029 | 263,152 | 0.01% |
| Intel Corp. | \$50,000 | 2.00% | 12/8/2031 | 40,270 | 0.00% |
| Intel Corp. | \$150,000 | 4.15% | 5/8/2032 | 136,501 | 0.00% |
| Intel Corp. | \$200,000 | 5.20% | 10/2/2033 | 193,217 | 0.01% |
| Intel Corp. | \$300,000 | 5.15% | 21/2/2034 | 287,840 | 0.01% |
| Intel Corp. | \$200,000 | 4.60% | 25/3/2040 | 166,370 | 0.01% |
| Intel Corp. | \$50,000 | 2.80% | 12/8/2041 | 31,872 | 0.00% |
| Intel Corp. | \$75,000 | 5.63% | 10/2/2043 | 68,553 | 0.00% |
| Intel Corp. | \$125,000 | 3.73% | 8/12/2047 | 82,726 | 0.00% |
| Intel Corp. | \$300,000 | 3.25% | 15/11/2049 | 179,679 | 0.01% |
| Intel Corp. | \$100,000 | 4.75% | 25/3/2050 | 77,330 | 0.00% |
| Intel Corp. | \$50,000 | 3.05% | 12/8/2051 | 28,446 | 0.00% |
| Intel Corp. | \$250,000 | 5.70% | 10/2/2053 | 221,374 | 0.01% |
| Intel Corp. | \$100,000 | 3.20% | 12/8/2061 | 54,166 | 0.00% |
| Intel Corp. | \$245,000 | 5.05% | 5/8/2062 | 191,195 | 0.01% |
| Intel Corp. | \$200,000 | 5.90% | 10/2/2063 | 179,699 | 0.01% |
| Intercontinental Exchange, Inc. | \$100,000 | 4.00% | 15/9/2027 | 98,525 | 0.00% |
| Intercontinental Exchange, Inc. | \$100,000 | 3.75% | 21/9/2028 | 96,279 | 0.00% |
| Intercontinental Exchange, Inc. | \$100,000 | 4.35% | 15/6/2029 | 97,889 | 0.00% |
| Intercontinental Exchange, Inc. | \$100,000 | 4.60% | 15/3/2033 | 95,961 | 0.00% |
| Intercontinental Exchange, Inc. | \$175,000 | 2.65% | 15/9/2040 | 122,185 | 0.00% |
| Intercontinental Exchange, Inc. | \$15,000 | 4.25% | 21/9/2048 | 12,114 | 0.00% |
| Intercontinental Exchange, Inc. | \$200,000 | 3.00% | 15/6/2050 | 127,281 | 0.00% |
| Intercontinental Exchange, Inc. | \$100,000 | 4.95% | 15/6/2052 | 89,408 | 0.00% |
| Intercontinental Exchange, Inc. | \$175,000 | 3.00% | 15/9/2060 | 102,198 | 0.00% |
| Intercontinental Exchange, Inc. | \$50,000 | 5.20% | 15/6/2062 | 45,505 | 0.00% |
| International Business Machines Corp. | \$300,000 | 4.50% | 6/2/2026 | 299,674 | 0.01% |
| International Business Machines Corp. | \$200,000 | 1.70% | 15/5/2027 | 186,745 | 0.01% |
| International Business Machines Corp. | \$100,000 | 4.50% | 6/2/2028 | 99,370 | 0.00% |
| International Business Machines Corp. | \$200,000 | 1.95% | 15/5/2030 | 171,696 | 0.01% |
| International Business Machines Corp. | €200,000 | 3.63% | 6/2/2031 | 213,068 | 0.01% |
| International Business Machines Corp. | €200,000 | 0.65% | 11/2/2032 | 175,126 | 0.01% |
| International Business Machines Corp. | \$500,000 | 4.75% | 6/2/2033 | 490,017 | 0.01% |
| International Business Machines Corp. | \$150,000 | 4.15% | 15/5/2039 | 128,922 | 0.00% |
| International Business Machines Corp. | \$200,000 | 2.85% | 15/5/2040 | 142,589 | 0.00% |
| International Business Machines Corp. | €122,000 | 4.00% | 6/2/2043 | 129,488 | 0.00% |
| International Business Machines Corp. | \$200,000 | 4.25% | 15/5/2049 | 160,770 | 0.01% |
| International Business Machines Corp. | \$100,000 | 2.95% | 15/5/2050 | 62,959 | 0.00% |
| International Business Machines Corp. | \$200,000 | 4.90% | 27/7/2052 | 177,612 | 0.01% |
| International Flavors & Fragrances, Inc. | \$100,000 | 1.83% | 15/10/2027 | 91,814 | 0.00% |
| International Flavors & Fragrances, Inc. | \$50,000 | 3.27% | 15/11/2040 | 35,626 | 0.00% |
| International Flavors & Fragrances, Inc. | \$50,000 | 5.00% | 26/9/2048 | 42,857 | 0.00% |
| International Flavors & Fragrances, Inc. | \$110,000 | 3.47% | 1/12/2050 | 72,183 | 0.00% |
| International Paper Co. | \$65,000 | 5.00% | 15/9/2035 | 63,509 | 0.00% |
| International Paper Co. | \$10,000 | 6.00% | 15/11/2041 | 10,193 | 0.00% |
| International Paper Co. | \$35,000 | 4.80% | 15/6/2044 | 30,795 | 0.00% |
| International Paper Co. | \$200,000 | 4.35% | 15/8/2048 | 161,327 | 0.01% |
| Interpublic Group of Cos, Inc. | \$100,000 | 2.40% | 1/3/2031 | 85,121 | 0.00% |
| Interpublic Group of Cos, Inc. | \$75,000 | 5.40% | 1/10/2048 | 70,601 | 0.00% |
| Interstate Power & Light Co. | \$75,000 | 4.10% | 26/9/2028 | 72,811 | 0.00% |
| Interstate Power & Light Co. | \$190,000 | 2.30% | 1/6/2030 | 164,223 | 0.01% |
| Interstate Power & Light Co. | \$25,000 | 4.95% | 30/9/2034 | 24,069 | 0.00% |
| Interstate Power & Light Co. | \$10,000 | 3.50% | 30/9/2049 | 6,994 | 0.00% |
| Intuit, Inc. | \$550,000 | 1.65% | 15/7/2030 | 463,630 | 0.01% |
| Intuit, Inc. | \$100,000 | 5.50% | 15/9/2053 | 98,088 | 0.00% |
| Invesco Finance plc | \$50,000 | 3.75% | 15/1/2026 | 49,467 | 0.00% |
| Invesco Finance plc | \$96,000 | 5.38% | 30/11/2043 | 90,167 | 0.00% |
| Invitation Homes Operating Partnership LP | \$50,000 | 2.30% | 15/11/2028 | 45,122 | 0.00% |
| Invitation Homes Operating Partnership LP | \$100,000 | 2.00% | 15/8/2031 | 81,207 | 0.00% |
| Invitation Homes Operating Partnership LP | \$50,000 | 2.70% | 15/1/2034 | 39,879 | 0.00% |
| IPALCO Enterprises, Inc. | \$30,000 | 4.25% | 1/5/2030 | 28,256 | 0.00% |
| IPALCO Enterprises, Inc. | \$50,000 | 5.75% | 1/4/2034 | 50,015 | 0.00% |
| IQVIA, Inc. | \$100,000 | 6.25% | 1/2/2029 | 103,297 | 0.00% |
| Israel Government AID Bond | \$25,000 | 5.50% | 18/9/2033 | 26,045 | 0.00% |
| ITC Holdings Corp. | \$150,000 | 2.95% | 14/5/2030 | 134,058 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| ITC Holdings Corp. | \$50,000 | 5.65% | 9/5/2034 | 50,316 | 0.00% |
| ITC Holdings Corp. | \$25,000 | 5.30% | 1/7/2043 | 22,906 | 0.00% |
| Jackson Financial, Inc. | \$150,000 | 5.17% | 8/6/2027 | 150,726 | 0.01% |
| Jackson Financial, Inc. | \$175,000 | 3.13% | 23/11/2031 | 149,253 | 0.00% |
| Jackson National Life Global Funding | \$150,000 | 5.55% | 2/7/2027 | 151,888 | 0.01% |
| Jacobs Engineering Group, Inc. | \$50,000 | 6.35% | 18/8/2028 | 52,015 | 0.00% |
| Jacobs Engineering Group, Inc. | \$50,000 | 5.90% | 1/3/2033 | 50,654 | 0.00% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$175,000 | 2.50% | 15/1/2027 | 166,199 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$200,000 | 5.13% | 1/2/2028 | 199,000 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$150,000 | 5.50% | 15/1/2030 | 149,825 | 0.00% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$200,000 | 3.63% | 15/1/2032 | 176,275 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$150,000 | 3.00% | 15/5/2032 | 124,989 | 0.00% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$164,000 | 5.75% | 1/4/2033 | 163,439 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$80,000 | 4.38% | 2/2/2052 | 59,865 | 0.00% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$200,000 | 6.50% | 1/12/2052 | 202,196 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | \$75,000 | 7.25% | 15/11/2053 | 82,644 | 0.00% |
| Jefferies Financial Group, Inc. | €100,000 | 3.88% | 16/4/2026 | 104,531 | 0.00% |
| Jefferies Financial Group, Inc. | \$50,000 | 4.85% | 15/1/2027 | 50,072 | 0.00% |
| Jefferies Financial Group, Inc. | \$50,000 | 5.88% | 21/7/2028 | 51,118 | 0.00% |
| Jefferies Financial Group, Inc. | €250,000 | 4.00% | 16/4/2029 | 267,095 | 0.01% |
| Jefferies Financial Group, Inc. | \$50,000 | 2.63% | 15/10/2031 | 42,152 | 0.00% |
| Jefferies Financial Group, Inc. | \$110,000 | 6.20% | 14/4/2034 | 113,331 | 0.00% |
| Jefferies Financial Group, Inc. | \$115,000 | 6.50% | 20/1/2043 | 122,122 | 0.00% |
| Jersey Central Power & Light Co. | \$45,000 | 2.75% | 1/3/2032 | 38,226 | 0.00% |
| Jersey Central Power & Light Co. | \$25,000 | 5.10% | 15/1/2035 | 24,401 | 0.00% |
| JetBlue 2019-1 Class AA Pass Through Trust | \$19,208 | 2.75% | 15/5/2032 | 16,608 | 0.00% |
| JM Smucker Co. | \$25,000 | 3.38% | 15/12/2027 | 24,220 | 0.00% |
| JM Smucker Co. | \$50,000 | 5.90% | 15/11/2028 | 51,802 | 0.00% |
| JM Smucker Co. | \$25,000 | 2.38% | 15/3/2030 | 22,073 | 0.00% |
| JM Smucker Co. | \$75,000 | 6.20% | 15/11/2033 | 79,162 | 0.00% |
| JM Smucker Co. | \$50,000 | 4.25% | 15/3/2035 | 45,304 | 0.00% |
| JM Smucker Co. | \$100,000 | 6.50% | 15/11/2043 | 106,606 | 0.00% |
| JM Smucker Co. | \$100,000 | 6.50% | 15/11/2053 | 107,401 | 0.00% |
| JobsOhio Beverage System | \$25,000 | 4.53% | 1/1/2035 | 24,178 | 0.00% |
| JobsOhio Beverage System | \$25,000 | 2.83% | 1/1/2038 | 19,650 | 0.00% |
| John Deere Capital Corp. | \$50,000 | 4.80% | 9/1/2026 | 50,153 | 0.00% |
| John Deere Capital Corp. | \$275,000 | 0.70% | 15/1/2026 | 264,420 | 0.01% |
| John Deere Capital Corp. | \$50,000 | 5.05% | 3/3/2026 | 50,364 | 0.00% |
| John Deere Capital Corp. | \$100,000 | 4.95% | 6/3/2026 | 100,506 | 0.00% |
| John Deere Capital Corp. | \$440,000 | 4.75% | 8/6/2026 | 441,865 | 0.01% |
| John Deere Capital Corp. | \$50,000 | 5.15% | 8/9/2026 | 50,638 | 0.00% |
| John Deere Capital Corp. | \$100,000 | 4.85% | 5/3/2027 | 100,643 | 0.00% |
| John Deere Capital Corp. | \$43,000 | 4.90% | 11/6/2027 | 43,319 | 0.00% |
| John Deere Capital Corp. | \$75,000 | 4.15% | 15/9/2027 | 74,264 | 0.00% |
| John Deere Capital Corp. | \$50,000 | 4.75% | 20/1/2028 | 50,251 | 0.00% |
| John Deere Capital Corp. | \$50,000 | 4.90% | 3/3/2028 | 50,390 | 0.00% |
| John Deere Capital Corp. | \$250,000 | 1.50% | 6/3/2028 | 227,038 | 0.01% |
| John Deere Capital Corp. | \$100,000 | 4.95% | 14/7/2028 | 100,949 | 0.00% |
| John Deere Capital Corp. | \$75,000 | 3.45% | 7/3/2029 | 71,422 | 0.00% |
| John Deere Capital Corp. | \$36,000 | 4.85% | 11/6/2029 | 36,125 | 0.00% |
| John Deere Capital Corp. | \$25,000 | 2.80% | 18/7/2029 | 23,042 | 0.00% |
| John Deere Capital Corp. | \$25,000 | 2.45% | 9/1/2030 | 22,472 | 0.00% |
| John Deere Capital Corp. | \$50,000 | 4.70% | 10/6/2030 | 49,840 | 0.00% |
| John Deere Capital Corp. | \$100,000 | 4.90% | 7/3/2031 | 99,879 | 0.00% |
| John Deere Capital Corp. | \$125,000 | 3.90% | 7/6/2032 | 116,041 | 0.00% |
| John Deere Capital Corp. | €500,000 | 3.45% | 16/7/2032 | 530,706 | 0.01% |
| John Deere Capital Corp. | \$125,000 | 4.35% | 15/9/2032 | 119,825 | 0.00% |
| John Deere Capital Corp. | \$125,000 | 5.15% | 8/9/2033 | 125,306 | 0.00% |
| John Deere Capital Corp. | \$60,000 | 5.05% | 12/6/2034 | 59,684 | 0.00% |
| John Deere Financial, Inc. | CAD20,000 | 2.58% | 16/10/2026 | 13,730 | 0.00% |
| John Deere Financial, Inc. | CAD195,000 | 1.34% | 8/9/2027 | 129,075 | 0.00% |
| Johns Hopkins Health System Corp. | \$75,000 | 3.84% | 15/5/2046 | 59,222 | 0.00% |
| Johns Hopkins University | \$100,000 | 4.71% | 1/7/2032 | 98,230 | 0.00% |
| Johns Hopkins University | \$10,000 | 4.08% | 1/7/2053 | 8,105 | 0.00% |
| Johnson & Johnson | \$576,000 | 2.45% | 1/3/2026 | 563,386 | 0.01% |
| Johnson & Johnson | \$50,000 | 2.95% | 3/3/2027 | 48,503 | 0.00% |
| Johnson & Johnson | \$125,000 | 2.90% | 15/1/2028 | 119,541 | 0.00% |
| Johnson & Johnson | \$130,000 | 4.38% | 5/12/2033 | 126,163 | 0.00% |
| Johnson & Johnson | \$350,000 | 3.63% | 3/3/2037 | 302,998 | 0.01% |
| Johnson & Johnson | \$50,000 | 3.40% | 15/1/2038 | 41,721 | 0.00% |
| Johnson & Johnson | \$175,000 | 2.10% | 1/9/2040 | 116,575 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Johnson & Johnson | \$50,000 | 4.50% | 5/12/2043 | 45,683 | 0.00% |
| Johnson & Johnson | \$150,000 | 3.70% | 1/3/2046 | 118,228 | 0.00% |
| Johnson & Johnson | \$200,000 | 3.75% | 3/3/2047 | 157,312 | 0.01% |
| Johnson & Johnson | \$15,000 | 3.50% | 15/1/2048 | 11,273 | 0.00% |
| Johnson & Johnson | \$100,000 | 2.25% | 1/9/2050 | 57,251 | 0.00% |
| Johnson & Johnson | \$50,000 | 5.25% | 1/6/2054 | 48,928 | 0.00% |
| Johnson & Johnson | \$200,000 | 2.45% | 1/9/2060 | 108,796 | 0.00% |
| Johnson Controls International plc | \$35,000 | 3.90% | 14/2/2026 | 34,673 | 0.00% |
| Johnson Controls International plc | €500,000 | 4.25% | 23/5/2035 | 551,898 | 0.01% |
| Johnson Controls International plc | \$25,000 | 4.63% | 2/7/2044 | 21,515 | 0.00% |
| Johnson Controls International plc | \$5,000 | 5.13% | 14/9/2045 | 4,472 | 0.00% |
| Johnson Controls International plc | \$25,000 | 4.95% | 2/7/2064 | 21,142 | 0.00% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | €100,000 | 3.00% | 15/9/2028 | 103,790 | 0.00% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | \$150,000 | 2.00% | 16/9/2031 | 123,823 | 0.00% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | \$25,000 | 4.90% | 1/12/2032 | 24,372 | 0.00% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | €200,000 | 3.13% | 11/12/2033 | 202,792 | 0.01% |
| Johnsonville Aeroderivative Combustion Turbine Generation LLC | \$50,000 | 5.08% | 1/10/2054 | 48,110 | 0.00% |
| Jones Lang LaSalle, Inc. | \$100,000 | 6.88% | 1/12/2028 | 105,958 | 0.00% |
| JP Morgan Chase Commercial Mortgage Securities Trust 2016 | \$50,000 | 3.40% | 15/8/2049 | 43,999 | 0.00% |
| JP Morgan Chase Commercial Mortgage Securities Trust 2016 | \$25,000 | 3.65% | 15/12/2049 | 24,343 | 0.00% |
| JPMCC Commercial Mortgage Securities Trust 2017 | \$25,000 | 3.72% | 15/3/2050 | 24,301 | 0.00% |
| JPMCC Commercial Mortgage Securities Trust 2017 | \$250,000 | 3.49% | 15/7/2050 | 236,674 | 0.01% |
| JPMCC Commercial Mortgage Securities Trust 2017 | \$100,000 | 3.45% | 15/9/2050 | 95,837 | 0.00% |
| JPMDB Commercial Mortgage Securities Trust 2016 | \$25,000 | 3.14% | 15/6/2049 | 24,242 | 0.00% |
| JPMDB Commercial Mortgage Securities Trust 2017 | \$50,000 | 3.69% | 15/3/2050 | 48,131 | 0.00% |
| JPMDB Commercial Mortgage Securities Trust 2018 | \$150,000 | 4.21% | 15/6/2051 | 146,232 | 0.00% |
| JPMDB Commercial Mortgage Securities Trust 2018 | \$100,000 | 4.42% | 15/6/2051 | 96,035 | 0.00% |
| JPMorgan Chase & Co. | \$521,000 | 3.20% | 15/6/2026 | 511,116 | 0.01% |
| JPMorgan Chase & Co. | \$100,000 | 2.95% | 1/10/2026 | 97,434 | 0.00% |
| JPMorgan Chase & Co. | \$325,000 | 4.13% | 15/12/2026 | 321,660 | 0.01% |
| JPMorgan Chase & Co. | \$350,000 | 3.96% | 29/1/2027 | 346,965 | 0.01% |
| JPMorgan Chase & Co. | €300,000 | 1.09% | 11/3/2027 | 304,209 | 0.01% |
| JPMorgan Chase & Co. | \$200,000 | 1.58% | 22/4/2027 | 192,052 | 0.01% |
| JPMorgan Chase & Co. | \$75,000 | 8.00% | 29/4/2027 | 80,386 | 0.00% |
| JPMorgan Chase & Co. | \$100,000 | 6.07% | 22/10/2027 | 102,348 | 0.00% |
| JPMorgan Chase & Co. | \$150,000 | 3.63% | 1/12/2027 | 145,759 | 0.00% |
| JPMorgan Chase & Co. | \$150,000 | 5.04% | 23/1/2028 | 150,490 | 0.01% |
| JPMorgan Chase & Co. | €200,000 | 0.39% | 24/2/2028 | 196,162 | 0.01% |
| JPMorgan Chase & Co. | CAD100,000 | 1.90% | 5/3/2028 | 67,207 | 0.00% |
| JPMorgan Chase & Co. | \$150,000 | 5.57% | 22/4/2028 | 152,595 | 0.01% |
| JPMorgan Chase & Co. | \$400,000 | 4.32% | 26/4/2028 | 395,157 | 0.01% |
| JPMorgan Chase & Co. | €500,000 | 2.88% | 24/5/2028 | 519,876 | 0.01% |
| JPMorgan Chase & Co. | \$400,000 | 2.18% | 1/6/2028 | 375,463 | 0.01% |
| JPMorgan Chase & Co. | \$75,000 | 4.98% | 22/7/2028 | 75,203 | 0.00% |
| JPMorgan Chase & Co. | \$400,000 | 4.85% | 25/7/2028 | 399,840 | 0.01% |
| JPMorgan Chase & Co. | \$70,000 | 4.51% | 22/10/2028 | 69,381 | 0.00% |
| JPMorgan Chase & Co. | \$125,000 | 3.51% | 23/1/2029 | 119,964 | 0.00% |
| JPMorgan Chase & Co. | \$300,000 | 2.07% | 1/6/2029 | 272,439 | 0.01% |
| JPMorgan Chase & Co. | \$200,000 | 5.30% | 24/7/2029 | 201,849 | 0.01% |
| JPMorgan Chase & Co. | \$100,000 | 4.45% | 5/12/2029 | 97,916 | 0.00% |
| JPMorgan Chase & Co. | \$150,000 | 5.01% | 23/1/2030 | 149,805 | 0.00% |
| JPMorgan Chase & Co. | €350,000 | 1.96% | 23/3/2030 | 346,865 | 0.01% |
| JPMorgan Chase & Co. | \$150,000 | 5.58% | 22/4/2030 | 152,828 | 0.01% |
| JPMorgan Chase & Co. | \$275,000 | 3.70% | 6/5/2030 | 260,377 | 0.01% |
| JPMorgan Chase & Co. | \$175,000 | 4.57% | 14/6/2030 | 171,469 | 0.01% |
| JPMorgan Chase & Co. | \$125,000 | 5.00% | 22/7/2030 | 124,521 | 0.00% |
| JPMorgan Chase & Co. | \$375,000 | 2.74% | 15/10/2030 | 337,534 | 0.01% |
| JPMorgan Chase & Co. | \$145,000 | 4.60% | 22/10/2030 | 142,272 | 0.00% |
| JPMorgan Chase & Co. | \$325,000 | 4.49% | 24/3/2031 | 316,496 | 0.01% |
| JPMorgan Chase & Co. | \$400,000 | 2.96% | 13/5/2031 | 357,459 | 0.01% |
| JPMorgan Chase & Co. | \$200,000 | 1.76% | 19/11/2031 | 166,200 | 0.01% |
| JPMorgan Chase & Co. | \$300,000 | 1.95% | 4/2/2032 | 248,937 | 0.01% |
| JPMorgan Chase & Co. | \$300,000 | 2.58% | 22/4/2032 | 257,502 | 0.01% |
| JPMorgan Chase & Co. | \$200,000 | 2.55% | 8/11/2032 | 168,740 | 0.01% |
| JPMorgan Chase & Co. | \$800,000 | 2.96% | 25/1/2033 | 691,626 | 0.02% |
| JPMorgan Chase & Co. | \$400,000 | 4.59% | 26/4/2033 | 382,939 | 0.01% |
| JPMorgan Chase & Co. | \$50,000 | 4.91% | 25/7/2033 | 48,913 | 0.00% |
| JPMorgan Chase & Co. | \$200,000 | 5.72% | 14/9/2033 | 203,662 | 0.01% |
| JPMorgan Chase & Co. | €338,000 | 3.76% | 21/3/2034 | 357,676 | 0.01% |
| JPMorgan Chase & Co. | \$390,000 | 5.35% | 1/6/2034 | 389,903 | 0.01% |
| JPMorgan Chase & Co. | \$150,000 | 6.25% | 23/10/2034 | 158,663 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| JPMorgan Chase & Co. | \$220,000 | 5.34% | 23/1/2035 | 218,775 | 0.01% |
| JPMorgan Chase & Co. | \$150,000 | 5.77% | 22/4/2035 | 153,540 | 0.01% |
| JPMorgan Chase & Co. | \$75,000 | 5.29% | 22/7/2035 | 74,229 | 0.00% |
| JPMorgan Chase & Co. | \$230,000 | 4.95% | 22/10/2035 | 221,777 | 0.01% |
| JPMorgan Chase & Co. | \$175,000 | 3.88% | 24/7/2038 | 148,579 | 0.00% |
| JPMorgan Chase & Co. | \$100,000 | 5.60% | 15/7/2041 | 100,946 | 0.00% |
| JPMorgan Chase & Co. | \$200,000 | 5.40% | 6/1/2042 | 197,112 | 0.01% |
| JPMorgan Chase & Co. | \$1,300,000 | 3.16% | 22/4/2042 | 952,096 | 0.02% |
| JPMorgan Chase & Co. | \$100,000 | 5.63% | 16/8/2043 | 99,329 | 0.00% |
| JPMorgan Chase & Co. | \$185,000 | 4.95% | 1/6/2045 | 167,955 | 0.01% |
| JPMorgan Chase & Co. | \$200,000 | 5.53% | 29/11/2045 | 195,299 | 0.01% |
| JPMorgan Chase & Co. | \$250,000 | 4.26% | 22/2/2048 | 205,957 | 0.01% |
| JPMorgan Chase & Co. | \$150,000 | 4.03% | 24/7/2048 | 118,085 | 0.00% |
| JPMorgan Chase & Co. | \$200,000 | 3.96% | 15/11/2048 | 156,307 | 0.01% |
| JPMorgan Chase & Co. | \$75,000 | 3.90% | 23/1/2049 | 57,719 | 0.00% |
| JPMorgan Chase & Co. | \$200,000 | 3.11% | 22/4/2051 | 131,899 | 0.00% |
| Juniper Networks, Inc. | \$165,000 | 3.75% | 15/8/2029 | 156,700 | 0.01% |
| Juniper Networks, Inc. | \$50,000 | 5.95% | 15/3/2041 | 49,243 | 0.00% |
| Kaiser Foundation Hospitals | \$195,000 | 3.15% | 1/5/2027 | 188,783 | 0.01% |
| Kaiser Foundation Hospitals | \$125,000 | 2.81% | 1/6/2041 | 88,490 | 0.00% |
| Kaiser Foundation Hospitals | \$50,000 | 4.88% | 1/4/2042 | 46,265 | 0.00% |
| Kaiser Foundation Hospitals | \$155,000 | 4.15% | 1/5/2047 | 126,525 | 0.00% |
| Kaiser Foundation Hospitals | \$75,000 | 3.27% | 1/11/2049 | 51,965 | 0.00% |
| Kaiser Foundation Hospitals | \$100,000 | 3.00% | 1/6/2051 | 65,025 | 0.00% |
| Kellanova | €229,000 | 3.75% | 16/5/2034 | 242,381 | 0.01% |
| Kellanova | \$115,000 | 4.50% | 1/4/2046 | 96,739 | 0.00% |
| Kellanova | \$50,000 | 5.75% | 16/5/2054 | 49,890 | 0.00% |
| Kemper Corp. | \$75,000 | 2.40% | 30/9/2030 | 63,569 | 0.00% |
| Kennametal, Inc. | \$50,000 | 4.63% | 15/6/2028 | 49,317 | 0.00% |
| Kentucky Utilities Co. | \$45,000 | 5.13% | 1/11/2040 | 42,593 | 0.00% |
| Kentucky Utilities Co. | \$25,000 | 4.38% | 1/10/2045 | 20,715 | 0.00% |
| Kentucky Utilities Co. | \$80,000 | 3.30% | 1/6/2050 | 53,882 | 0.00% |
| Kenvue, Inc. | \$50,000 | 5.35% | 22/3/2026 | 50,476 | 0.00% |
| Kenvue, Inc. | \$150,000 | 5.05% | 22/3/2028 | 151,779 | 0.01% |
| Kenvue, Inc. | \$75,000 | 5.00% | 22/3/2030 | 75,504 | 0.00% |
| Kenvue, Inc. | \$300,000 | 4.90% | 22/3/2033 | 294,925 | 0.01% |
| Kenvue, Inc. | \$75,000 | 5.10% | 22/3/2043 | 71,766 | 0.00% |
| Kenvue, Inc. | \$150,000 | 5.05% | 22/3/2053 | 139,096 | 0.00% |
| Kenvue, Inc. | \$50,000 | 5.20% | 22/3/2063 | 46,080 | 0.00% |
| Keurig Dr Pepper, Inc. | \$50,000 | 5.10% | 15/3/2027 | 50,455 | 0.00% |
| Keurig Dr Pepper, Inc. | \$50,000 | 3.43% | 15/6/2027 | 48,528 | 0.00% |
| Keurig Dr Pepper, Inc. | \$50,000 | 5.05% | 15/3/2029 | 50,131 | 0.00% |
| Keurig Dr Pepper, Inc. | \$225,000 | 3.95% | 15/4/2029 | 215,835 | 0.01% |
| Keurig Dr Pepper, Inc. | \$175,000 | 3.20% | 1/5/2030 | 159,978 | 0.01% |
| Keurig Dr Pepper, Inc. | \$50,000 | 5.20% | 15/3/2031 | 50,454 | 0.00% |
| Keurig Dr Pepper, Inc. | \$175,000 | 4.05% | 15/4/2032 | 163,675 | 0.01% |
| Keurig Dr Pepper, Inc. | \$50,000 | 5.30% | 15/3/2034 | 49,933 | 0.00% |
| Keurig Dr Pepper, Inc. | \$50,000 | 3.80% | 1/5/2050 | 36,740 | 0.00% |
| Keurig Dr Pepper, Inc. | \$100,000 | 3.35% | 15/3/2051 | 67,010 | 0.00% |
| Keurig Dr Pepper, Inc. | \$50,000 | 4.50% | 15/4/2052 | 41,177 | 0.00% |
| KeyBank NA | \$250,000 | 4.39% | 14/12/2027 | 245,849 | 0.01% |
| KeyBank NA | \$150,000 | 3.90% | 13/4/2029 | 140,684 | 0.00% |
| KeyCorp | \$70,000 | 2.25% | 6/4/2027 | 66,042 | 0.00% |
| KeyCorp | \$200,000 | 2.55% | 1/10/2029 | 177,612 | 0.01% |
| KeyCorp | \$50,000 | 4.79% | 1/6/2033 | 47,217 | 0.00% |
| KeyCorp | \$70,000 | 6.40% | 6/3/2035 | 72,895 | 0.00% |
| Keysight Technologies, Inc. | \$25,000 | 3.00% | 30/10/2029 | 22,801 | 0.00% |
| Keysight Technologies, Inc. | \$25,000 | 4.95% | 15/10/2034 | 24,053 | 0.00% |
| KeySpan Gas East Corp. | \$25,000 | 2.74% | 15/8/2026 | 24,109 | 0.00% |
| KeySpan Gas East Corp. | \$55,000 | 5.82% | 1/4/2041 | 52,826 | 0.00% |
| KeySpan Gas East Corp. | \$25,000 | 3.59% | 18/1/2052 | 16,524 | 0.00% |
| Kilroy Realty LP | \$75,000 | 3.05% | 15/2/2030 | 65,738 | 0.00% |
| Kilroy Realty LP | \$100,000 | 2.65% | 15/11/2033 | 76,479 | 0.00% |
| Kimberly-Clark Corp. | \$250,000 | 1.05% | 15/9/2027 | 228,482 | 0.01% |
| Kimberly-Clark Corp. | \$50,000 | 6.63% | 1/8/2037 | 56,383 | 0.00% |
| Kimberly-Clark Corp. | \$50,000 | 5.30% | 1/3/2041 | 48,911 | 0.00% |
| Kimberly-Clark Corp. | \$70,000 | 2.88% | 7/2/2050 | 45,294 | 0.00% |
| Kimco Realty OP LLC | \$25,000 | 2.80% | 1/10/2026 | 24,205 | 0.00% |
| Kimco Realty OP LLC | \$100,000 | 1.90% | 1/3/2028 | 91,363 | 0.00% |
| Kimco Realty OP LLC | \$200,000 | 4.60% | 1/2/2033 | 190,488 | 0.01% |
| Kimco Realty OP LLC | \$110,000 | 4.85% | 1/3/2035 | 104,630 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Kimco Realty OP LLC | \$125,000 | 4.45% | 1/9/2047 | 102,853 | 0.00% |
| Kinder Morgan Energy Partners LP | \$30,000 | 7.30% | 15/8/2033 | 33,364 | 0.00% |
| Kinder Morgan Energy Partners LP | \$25,000 | 6.50% | 1/9/2039 | 26,092 | 0.00% |
| Kinder Morgan Energy Partners LP | \$25,000 | 5.00% | 15/8/2042 | 21,762 | 0.00% |
| Kinder Morgan Energy Partners LP | \$40,000 | 5.00% | 1/3/2043 | 34,875 | 0.00% |
| Kinder Morgan Energy Partners LP | \$25,000 | 5.50% | 1/3/2044 | 23,163 | 0.00% |
| Kinder Morgan, Inc. | \$75,000 | 4.30% | 1/3/2028 | 73,633 | 0.00% |
| Kinder Morgan, Inc. | \$40,000 | 5.10% | 1/8/2029 | 40,017 | 0.00% |
| Kinder Morgan, Inc. | \$45,000 | 4.80% | 1/2/2033 | 42,816 | 0.00% |
| Kinder Morgan, Inc. | \$105,000 | 5.20% | 1/6/2033 | 102,587 | 0.00% |
| Kinder Morgan, Inc. | \$25,000 | 5.30% | 1/12/2034 | 24,408 | 0.00% |
| Kinder Morgan, Inc. | \$110,000 | 5.55% | 1/6/2045 | 102,820 | 0.00% |
| Kinder Morgan, Inc. | \$65,000 | 3.60% | 15/2/2051 | 43,995 | 0.00% |
| Kirby Corp. | \$25,000 | 4.20% | 1/3/2028 | 24,198 | 0.00% |
| Kite Realty Group LP | \$50,000 | 4.95% | 15/12/2031 | 48,580 | 0.00% |
| Kite Realty Group LP | \$50,000 | 5.50% | 1/3/2034 | 49,668 | 0.00% |
| KKR Group Finance Co. II LLC | \$125,000 | 5.50% | 1/2/2043 | 119,502 | 0.00% |
| KKR Group Finance Co. III LLC | \$35,000 | 5.13% | 1/6/2044 | 31,961 | 0.00% |
| KKR Group Finance Co. VI LLC | \$125,000 | 3.75% | 1/7/2029 | 118,221 | 0.00% |
| KKR Group Finance Co. VIII LLC | \$100,000 | 3.50% | 25/8/2050 | 68,963 | 0.00% |
| KKR Group Finance Co. X LLC | \$50,000 | 3.25% | 15/12/2051 | 32,693 | 0.00% |
| KKR Group Finance Co. XI LLC | ¥100,000,000 | 1.56% | 30/5/2029 | 634,387 | 0.02% |
| KLA Corp. | \$400,000 | 4.10% | 15/3/2029 | 389,891 | 0.01% |
| KLA Corp. | \$100,000 | 4.70% | 1/2/2034 | 97,065 | 0.00% |
| KLA Corp. | \$25,000 | 3.30% | 1/3/2050 | 17,291 | 0.00% |
| KLA Corp. | \$50,000 | 4.95% | 15/7/2052 | 45,379 | 0.00% |
| KLA Corp. | \$50,000 | 5.25% | 15/7/2062 | 46,772 | 0.00% |
| Kraft Heinz Foods Co. | £400,000 | 4.13% | 1/7/2027 | 492,963 | 0.01% |
| Kraft Heinz Foods Co. | \$150,000 | 4.63% | 30/1/2029 | 148,556 | 0.00% |
| Kraft Heinz Foods Co. | \$50,000 | 4.25% | 1/3/2031 | 47,763 | 0.00% |
| Kraft Heinz Foods Co. | \$90,000 | 5.00% | 15/7/2035 | 87,173 | 0.00% |
| Kraft Heinz Foods Co. | \$70,000 | 6.88% | 26/1/2039 | 77,199 | 0.00% |
| Kraft Heinz Foods Co. | \$50,000 | 4.63% | 1/10/2039 | 44,660 | 0.00% |
| Kraft Heinz Foods Co. | \$100,000 | 5.00% | 4/6/2042 | 89,957 | 0.00% |
| Kraft Heinz Foods Co. | \$150,000 | 5.20% | 15/7/2045 | 135,885 | 0.00% |
| Kraft Heinz Foods Co. | \$190,000 | 4.38% | 1/6/2046 | 153,618 | 0.01% |
| Kraft Heinz Foods Co. | \$100,000 | 4.88% | 1/10/2049 | 85,685 | 0.00% |
| Kroger Co. | \$75,000 | 3.50% | 1/2/2026 | 74,047 | 0.00% |
| Kroger Co. | \$25,000 | 3.70% | 1/8/2027 | 24,395 | 0.00% |
| Kroger Co. | \$100,000 | 1.70% | 15/1/2031 | 82,384 | 0.00% |
| Kroger Co. | \$225,000 | 5.00% | 15/9/2034 | 218,056 | 0.01% |
| Kroger Co. | \$50,000 | 3.88% | 15/10/2046 | 37,442 | 0.00% |
| Kroger Co. | \$75,000 | 4.45% | 1/2/2047 | 61,720 | 0.00% |
| Kroger Co. | \$50,000 | 4.65% | 15/1/2048 | 41,951 | 0.00% |
| Kroger Co. | \$100,000 | 5.40% | 15/1/2049 | 93,844 | 0.00% |
| Kroger Co. | \$125,000 | 3.95% | 15/1/2050 | 93,834 | 0.00% |
| Kroger Co. | \$175,000 | 5.50% | 15/9/2054 | 164,667 | 0.01% |
| Kroger Co. | \$125,000 | 5.65% | 15/9/2064 | 117,666 | 0.00% |
| Kyndryl Holdings, Inc. | \$200,000 | 3.15% | 15/10/2031 | 173,467 | 0.01% |
| Kyndryl Holdings, Inc. | \$100,000 | 6.35% | 20/2/2034 | 104,095 | 0.00% |
| L3Harris Technologies, Inc. | \$100,000 | 5.40% | 15/1/2027 | 101,200 | 0.00% |
| L3Harris Technologies, Inc. | \$230,000 | 4.40% | 15/6/2028 | 226,034 | 0.01% |
| L3Harris Technologies, Inc. | \$475,000 | 5.05% | 1/6/2029 | 475,098 | 0.01% |
| L3Harris Technologies, Inc. | \$175,000 | 5.40% | 31/7/2033 | 174,567 | 0.01% |
| L3Harris Technologies, Inc. | \$75,000 | 6.15% | 15/12/2040 | 77,836 | 0.00% |
| L3Harris Technologies, Inc. | \$50,000 | 5.05% | 27/4/2045 | 45,781 | 0.00% |
| Laboratory Corp. of America Holdings | \$25,000 | 3.60% | 1/9/2027 | 24,318 | 0.00% |
| Laboratory Corp. of America Holdings | \$50,000 | 2.95% | 1/12/2029 | 45,352 | 0.00% |
| Laboratory Corp. of America Holdings | \$25,000 | 4.35% | 1/4/2030 | 24,107 | 0.00% |
| Laboratory Corp. of America Holdings | \$50,000 | 4.55% | 1/4/2032 | 47,821 | 0.00% |
| Laboratory Corp. of America Holdings | \$50,000 | 4.80% | 1/10/2034 | 47,371 | 0.00% |
| Laboratory Corp. of America Holdings | \$85,000 | 4.70% | 1/2/2045 | 73,018 | 0.00% |
| Lam Research Corp. | \$387,000 | 1.90% | 15/6/2030 | 331,444 | 0.01% |
| Lam Research Corp. | \$300,000 | 2.88% | 15/6/2050 | 189,548 | 0.01% |
| Las Vegas Sands Corp. | \$50,000 | 5.90% | 1/6/2027 | 50,725 | 0.00% |
| Las Vegas Sands Corp. | \$50,000 | 6.00% | 15/8/2029 | 50,613 | 0.00% |
| Las Vegas Sands Corp. | \$50,000 | 6.20% | 15/8/2034 | 50,285 | 0.00% |
| Lazard Group LLC | \$25,000 | 4.50% | 19/9/2028 | 24,470 | 0.00% |
| Lazard Group LLC | \$50,000 | 6.00% | 15/3/2031 | 51,342 | 0.00% |
| LBJ Infrastructure Group LLC | \$50,000 | 3.80% | 31/12/2057 | 33,885 | 0.00% |
| LC19 Commercial Mortgage Trust 2015 | \$150,000 | 3.53% | 10/2/2048 | 149,026 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Lear Corp. | \$180,000 | 5.25% | 15/5/2049 | 154,709 | 0.01% |
| Lear Corp. | \$30,000 | 3.55% | 15/1/2052 | 19,757 | 0.00% |
| Legg Mason, Inc. | \$35,000 | 5.63% | 15/1/2044 | 34,196 | 0.00% |
| Leggett & Platt, Inc. | \$35,000 | 4.40% | 15/3/2029 | 32,768 | 0.00% |
| Leggett & Platt, Inc. | \$50,000 | 3.50% | 15/11/2051 | 30,349 | 0.00% |
| Leidos, Inc. | \$225,000 | 4.38% | 15/5/2030 | 215,167 | 0.01% |
| Leland Stanford Junior University | \$150,000 | 3.65% | 1/5/2048 | 116,161 | 0.00% |
| Leland Stanford Junior University | \$150,000 | 2.41% | 1/6/2050 | 89,108 | 0.00% |
| Lennar Corp. | \$200,000 | 4.75% | 29/11/2027 | 199,414 | 0.01% |
| Lennox International, Inc. | \$50,000 | 5.50% | 15/9/2028 | 50,810 | 0.00% |
| Liberty Mutual Group, Inc. | \$40,000 | 4.57% | 1/2/2029 | 39,198 | 0.00% |
| Liberty Mutual Group, Inc. | \$125,000 | 3.95% | 15/10/2050 | 90,998 | 0.00% |
| Liberty Mutual Group, Inc. | \$100,000 | 5.50% | 15/6/2052 | 92,246 | 0.00% |
| Liberty Mutual Group, Inc. | \$55,000 | 3.95% | 15/5/2060 | 36,881 | 0.00% |
| Lincoln National Corp. | \$10,000 | 6.30% | 9/10/2037 | 10,406 | 0.00% |
| Linde Finance BV | €200,000 | 0.55% | 19/5/2032 | 172,492 | 0.01% |
| Linde plc | €400,000 | 3.20% | 14/2/2031 | 419,711 | 0.01% |
| Linde plc | €200,000 | 1.63% | 31/3/2035 | 177,751 | 0.01% |
| Linde, Inc. | \$100,000 | 2.00% | 10/8/2050 | 52,134 | 0.00% |
| LKQ Corp. | \$65,000 | 6.25% | 15/6/2033 | 67,037 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 3.55% | 15/1/2026 | 49,503 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 5.10% | 15/11/2027 | 50,796 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 4.45% | 15/5/2028 | 49,639 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 4.50% | 15/2/2029 | 49,451 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 4.70% | 15/12/2031 | 49,238 | 0.00% |
| Lockheed Martin Corp. | \$125,000 | 3.90% | 15/6/2032 | 116,156 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 5.25% | 15/1/2033 | 50,552 | 0.00% |
| Lockheed Martin Corp. | \$25,000 | 3.60% | 1/3/2035 | 21,944 | 0.00% |
| Lockheed Martin Corp. | \$10,000 | 4.50% | 15/5/2036 | 9,387 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 6.15% | 1/9/2036 | 53,974 | 0.00% |
| Lockheed Martin Corp. | \$25,000 | 5.72% | 1/6/2040 | 25,696 | 0.00% |
| Lockheed Martin Corp. | \$140,000 | 4.07% | 15/12/2042 | 116,563 | 0.00% |
| Lockheed Martin Corp. | \$250,000 | 3.80% | 1/3/2045 | 197,268 | 0.01% |
| Lockheed Martin Corp. | \$100,000 | 4.70% | 15/5/2046 | 89,254 | 0.00% |
| Lockheed Martin Corp. | \$100,000 | 4.15% | 15/6/2053 | 79,945 | 0.00% |
| Lockheed Martin Corp. | \$170,000 | 5.70% | 15/11/2054 | 173,247 | 0.01% |
| Lockheed Martin Corp. | \$50,000 | 5.20% | 15/2/2055 | 47,192 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 4.30% | 15/6/2062 | 39,660 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 5.90% | 15/11/2063 | 52,020 | 0.00% |
| Lockheed Martin Corp. | \$50,000 | 5.20% | 15/2/2064 | 46,323 | 0.00% |
| Loews Corp. | \$55,000 | 3.75% | 1/4/2026 | 54,428 | 0.00% |
| Los Angeles Community College District | \$10,000 | 6.75% | 1/8/2049 | 11,052 | 0.00% |
| Los Angeles County Public Works Financing Authority | \$15,000 | 7.62% | 1/8/2040 | 17,160 | 0.00% |
| Los Angeles Department of Water & Power | \$25,000 | 6.57% | 1/7/2045 | 27,071 | 0.00% |
| Los Angeles Department of Water & Power | \$25,000 | 6.60% | 1/7/2050 | 27,756 | 0.00% |
| Louisiana Local Government Environmental Facilities & Community Development Auth | \$37,999 | 5.08% | 1/6/2031 | 38,229 | 0.00% |
| Louisiana Local Government Environmental Facilities & Community Development Auth | \$100,000 | 4.15% | 1/2/2033 | 96,984 | 0.00% |
| Louisiana Local Government Environmental Facilities & Community Development Auth | \$100,000 | 4.28% | 1/2/2036 | 94,324 | 0.00% |
| Louisiana Local Government Environmental Facilities & Community Development Auth | \$50,000 | 5.20% | 1/12/2039 | 49,721 | 0.00% |
| Louisville Gas & Electric Co. | \$25,000 | 5.45% | 15/4/2033 | 25,271 | 0.00% |
| Louisville Gas & Electric Co. | \$25,000 | 4.25% | 1/4/2049 | 19,867 | 0.00% |
| Lowe's Cos, Inc. | \$100,000 | 2.50% | 15/4/2026 | 97,523 | 0.00% |
| Lowe's Cos, Inc. | \$50,000 | 3.35% | 1/4/2027 | 48,591 | 0.00% |
| Lowe's Cos, Inc. | \$625,000 | 1.30% | 15/4/2028 | 558,815 | 0.01% |
| Lowe's Cos, Inc. | \$50,000 | 1.70% | 15/9/2028 | 44,723 | 0.00% |
| Lowe's Cos, Inc. | \$25,000 | 2.63% | 1/4/2031 | 21,712 | 0.00% |
| Lowe's Cos, Inc. | \$150,000 | 3.75% | 1/4/2032 | 137,286 | 0.00% |
| Lowe's Cos, Inc. | \$200,000 | 5.00% | 15/4/2033 | 196,950 | 0.01% |
| Lowe's Cos, Inc. | \$50,000 | 2.80% | 15/9/2041 | 34,252 | 0.00% |
| Lowe's Cos, Inc. | \$100,000 | 4.65% | 15/4/2042 | 87,502 | 0.00% |
| Lowe's Cos, Inc. | \$275,000 | 3.70% | 15/4/2046 | 203,093 | 0.01% |
| Lowe's Cos, Inc. | \$25,000 | 4.05% | 3/5/2047 | 19,376 | 0.00% |
| Lowe's Cos, Inc. | \$125,000 | 4.55% | 5/4/2049 | 103,150 | 0.00% |
| Lowe's Cos, Inc. | \$175,000 | 3.00% | 15/10/2050 | 108,950 | 0.00% |
| Lowe's Cos, Inc. | \$100,000 | 3.50% | 1/4/2051 | 68,212 | 0.00% |
| Lowe's Cos, Inc. | \$50,000 | 4.25% | 1/4/2052 | 38,997 | 0.00% |
| Lowe's Cos, Inc. | \$125,000 | 5.63% | 15/4/2053 | 120,316 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Lowe's Cos, Inc. | \$50,000 | 5.75% | 1/7/2053 | 48,978 | 0.00% |
| Lowe's Cos, Inc. | \$75,000 | 4.45% | 1/4/2062 | 57,992 | 0.00% |
| Lowe's Cos, Inc. | \$75,000 | 5.80% | 15/9/2062 | 72,606 | 0.00% |
| LPL Holdings, Inc. | \$50,000 | 5.70% | 20/5/2027 | 50,609 | 0.00% |
| LPL Holdings, Inc. | \$50,000 | 6.75% | 17/11/2028 | 52,536 | 0.00% |
| LPL Holdings, Inc. | \$50,000 | 6.00% | 20/5/2034 | 50,926 | 0.00% |
| LXP Industrial Trust | \$95,000 | 2.38% | 1/10/2031 | 77,182 | 0.00% |
| LYB International Finance BV | \$50,000 | 4.88% | 15/3/2044 | 42,850 | 0.00% |
| LYB International Finance III LLC | \$120,000 | 5.50% | 1/3/2034 | 117,831 | 0.00% |
| LYB International Finance III LLC | \$100,000 | 3.38% | 1/10/2040 | 73,086 | 0.00% |
| LYB International Finance III LLC | \$275,000 | 4.20% | 15/10/2049 | 207,230 | 0.01% |
| LYB International Finance III LLC | \$85,000 | 4.20% | 1/5/2050 | 63,430 | 0.00% |
| LyondellBasell Industries NV | \$75,000 | 4.63% | 26/2/2055 | 59,027 | 0.00% |
| M&T Bank Corp. | \$50,000 | 4.83% | 16/1/2029 | 49,790 | 0.00% |
| M&T Bank Corp. | \$50,000 | 7.41% | 30/10/2029 | 53,560 | 0.00% |
| M&T Bank Corp. | \$35,000 | 6.08% | 13/3/2032 | 35,832 | 0.00% |
| M&T Bank Corp. | \$150,000 | 5.05% | 27/1/2034 | 143,537 | 0.00% |
| M&T Bank Corp. | \$30,000 | 5.39% | 16/1/2036 | 29,089 | 0.00% |
| ManpowerGroup, Inc. | €200,000 | 3.50% | 30/6/2027 | 209,459 | 0.01% |
| Manufacturers & Traders Trust Co. | \$450,000 | 4.70% | 27/1/2028 | 445,218 | 0.01% |
| Marathon Petroleum Corp. | \$135,000 | 5.13% | 15/12/2026 | 135,937 | 0.00% |
| Marathon Petroleum Corp. | \$100,000 | 3.80% | 1/4/2028 | 96,569 | 0.00% |
| Marathon Petroleum Corp. | \$30,000 | 6.50% | 1/3/2041 | 31,107 | 0.00% |
| Marathon Petroleum Corp. | \$100,000 | 4.75% | 15/9/2044 | 82,976 | 0.00% |
| Marathon Petroleum Corp. | \$35,000 | 4.50% | 1/4/2048 | 27,342 | 0.00% |
| Marathon Petroleum Corp. | \$75,000 | 5.00% | 15/9/2054 | 61,893 | 0.00% |
| Markel Group, Inc. | \$100,000 | 3.35% | 17/9/2029 | 92,987 | 0.00% |
| Markel Group, Inc. | \$100,000 | 4.30% | 1/11/2047 | 78,075 | 0.00% |
| Markel Group, Inc. | \$10,000 | 5.00% | 20/5/2049 | 8,690 | 0.00% |
| Markel Group, Inc. | \$100,000 | 4.15% | 17/9/2050 | 75,793 | 0.00% |
| Markel Group, Inc. | \$50,000 | 6.00% | 16/5/2054 | 49,665 | 0.00% |
| Marriott International, Inc. | \$32,000 | 3.13% | 15/6/2026 | 31,282 | 0.00% |
| Marriott International, Inc. | \$35,000 | 4.65% | 1/12/2028 | 34,752 | 0.00% |
| Marriott International, Inc. | \$30,000 | 4.90% | 15/4/2029 | 29,955 | 0.00% |
| Marriott International, Inc. | \$50,000 | 4.88% | 15/5/2029 | 49,804 | 0.00% |
| Marriott International, Inc. | \$50,000 | 4.80% | 15/3/2030 | 49,626 | 0.00% |
| Marriott International, Inc. | \$100,000 | 4.63% | 15/6/2030 | 98,169 | 0.00% |
| Marriott International, Inc. | \$250,000 | 2.85% | 15/4/2031 | 218,406 | 0.01% |
| Marriott International, Inc. | \$50,000 | 3.50% | 15/10/2032 | 44,107 | 0.00% |
| Marriott International, Inc. | \$100,000 | 2.75% | 15/10/2033 | 82,200 | 0.00% |
| Marriott International, Inc. | \$75,000 | 5.30% | 15/5/2034 | 74,429 | 0.00% |
| Marriott International, Inc. | \$75,000 | 5.35% | 15/3/2035 | 73,975 | 0.00% |
| Mars, Inc. | \$150,000 | 3.20% | 1/4/2030 | 138,267 | 0.00% |
| Mars, Inc. | \$50,000 | 4.65% | 20/4/2031 | 48,742 | 0.00% |
| Mars, Inc. | \$100,000 | 1.63% | 16/7/2032 | 79,097 | 0.00% |
| Mars, Inc. | \$100,000 | 4.75% | 20/4/2033 | 96,429 | 0.00% |
| Mars, Inc. | \$25,000 | 3.88% | 1/4/2039 | 20,940 | 0.00% |
| Mars, Inc. | \$175,000 | 2.38% | 16/7/2040 | 115,200 | 0.00% |
| Mars, Inc. | \$100,000 | 3.95% | 1/4/2049 | 76,776 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$400,000 | 3.75% | 14/3/2026 | 396,264 | 0.01% |
| Marsh & McLennan Cos, Inc. | \$60,000 | 4.55% | 8/11/2027 | 59,949 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$65,000 | 4.65% | 15/3/2030 | 64,212 | 0.00% |
| Marsh & McLennan Cos, Inc. | €100,000 | 1.98% | 21/3/2030 | 98,335 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$100,000 | 2.25% | 15/11/2030 | 86,217 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$80,000 | 4.85% | 15/11/2031 | 78,921 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$160,000 | 5.00% | 15/3/2035 | 156,061 | 0.01% |
| Marsh & McLennan Cos, Inc. | \$100,000 | 4.75% | 15/3/2039 | 92,693 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$35,000 | 4.20% | 1/3/2048 | 28,399 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$125,000 | 4.90% | 15/3/2049 | 112,020 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$75,000 | 2.90% | 15/12/2051 | 46,572 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$50,000 | 6.25% | 1/11/2052 | 53,439 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$5,000 | 5.70% | 15/9/2053 | 5,003 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$150,000 | 5.45% | 15/3/2054 | 144,736 | 0.00% |
| Marsh & McLennan Cos, Inc. | \$105,000 | 5.40% | 15/3/2055 | 100,833 | 0.00% |
| Martin Marietta Materials, Inc. | \$35,000 | 2.50% | 15/3/2030 | 30,987 | 0.00% |
| Martin Marietta Materials, Inc. | \$150,000 | 2.40% | 15/7/2031 | 127,599 | 0.00% |
| Martin Marietta Materials, Inc. | \$25,000 | 5.15% | 1/12/2034 | 24,578 | 0.00% |
| Martin Marietta Materials, Inc. | \$25,000 | 4.25% | 15/12/2047 | 20,105 | 0.00% |
| Martin Marietta Materials, Inc. | \$46,000 | 3.20% | 15/7/2051 | 29,845 | 0.00% |
| Martin Marietta Materials, Inc. | \$25,000 | 5.50% | 1/12/2054 | 23,612 | 0.00% |
| Marvell Technology, Inc. | \$300,000 | 2.45% | 15/4/2028 | 276,790 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Maryland Economic Development Corp. | \$49,000 | 5.43% | 31/5/2056 | 46,993 | 0.00% |
| Maryland Economic Development Corp. | \$25,000 | 5.94% | 31/5/2057 | 24,933 | 0.00% |
| Masco Corp. | \$25,000 | 3.50% | 15/11/2027 | 24,098 | 0.00% |
| Masco Corp. | \$150,000 | 1.50% | 15/2/2028 | 135,168 | 0.00% |
| Masco Corp. | \$30,000 | 2.00% | 1/10/2030 | 25,231 | 0.00% |
| Masco Corp. | \$50,000 | 3.13% | 15/2/2051 | 31,502 | 0.00% |
| Mass General Brigham, Inc. | \$20,000 | 3.19% | 1/7/2049 | 13,717 | 0.00% |
| Mass General Brigham, Inc. | \$50,000 | 3.34% | 1/7/2060 | 32,701 | 0.00% |
| Massachusetts Electric Co. | \$55,000 | 5.90% | 15/11/2039 | 54,571 | 0.00% |
| Massachusetts Electric Co. | \$90,000 | 4.00% | 15/8/2046 | 68,892 | 0.00% |
| Massachusetts Electric Co. | \$75,000 | 5.87% | 26/2/2054 | 74,694 | 0.00% |
| Massachusetts Institute of Technology | \$100,000 | 3.96% | 1/7/2038 | 88,638 | 0.00% |
| Massachusetts Institute of Technology | \$15,000 | 2.99% | 1/7/2050 | 10,122 | 0.00% |
| Massachusetts Institute of Technology | \$100,000 | 3.07% | 1/4/2052 | 67,844 | 0.00% |
| Massachusetts Institute of Technology | \$50,000 | 5.60% | 1/7/2111 | 50,307 | 0.00% |
| Massachusetts Institute of Technology | \$60,000 | 3.89% | 1/7/2116 | 42,146 | 0.00% |
| Massachusetts Mutual Life Insurance Co. | \$100,000 | 3.20% | 1/12/2061 | 59,224 | 0.00% |
| Massachusetts Mutual Life Insurance Co. | \$10,000 | 4.50% | 15/4/2065 | 7,423 | 0.00% |
| Massachusetts Mutual Life Insurance Co. | \$100,000 | 5.08% | 15/2/2069 | 86,790 | 0.00% |
| Massachusetts Mutual Life Insurance Co. | \$40,000 | 3.73% | 15/10/2070 | 25,862 | 0.00% |
| Massachusetts School Building Authority | \$90,000 | 3.40% | 15/10/2040 | 73,476 | 0.00% |
| Massachusetts School Building Authority | \$30,000 | 2.95% | 15/5/2043 | 22,334 | 0.00% |
| MassMutual Global Funding II | \$300,000 | 5.05% | 14/6/2028 | 302,342 | 0.01% |
| MassMutual Global Funding II | £765,000 | 4.63% | 5/10/2029 | 947,823 | 0.02% |
| MassMutual Global Funding II | \$300,000 | 2.15% | 9/3/2031 | 253,740 | 0.01% |
| MasTec, Inc. | \$50,000 | 4.50% | 15/8/2028 | 48,429 | 0.00% |
| MasTec, Inc. | \$50,000 | 5.90% | 15/6/2029 | 50,849 | 0.00% |
| Mastercard, Inc. | \$100,000 | 2.95% | 21/11/2026 | 97,323 | 0.00% |
| Mastercard, Inc. | \$48,000 | 4.10% | 15/1/2028 | 47,487 | 0.00% |
| Mastercard, Inc. | \$100,000 | 4.88% | 9/3/2028 | 101,179 | 0.00% |
| Mastercard, Inc. | €100,000 | 1.00% | 22/2/2029 | 96,868 | 0.00% |
| Mastercard, Inc. | \$100,000 | 1.90% | 15/3/2031 | 84,570 | 0.00% |
| Mastercard, Inc. | \$200,000 | 2.00% | 18/11/2031 | 166,097 | 0.01% |
| Mastercard, Inc. | \$97,000 | 4.35% | 15/1/2032 | 93,768 | 0.00% |
| Mastercard, Inc. | \$70,000 | 4.88% | 9/5/2034 | 68,935 | 0.00% |
| Mastercard, Inc. | \$80,000 | 4.55% | 15/1/2035 | 76,688 | 0.00% |
| Mastercard, Inc. | \$75,000 | 3.95% | 26/2/2048 | 60,102 | 0.00% |
| Mastercard, Inc. | \$60,000 | 3.65% | 1/6/2049 | 45,362 | 0.00% |
| Mastercard, Inc. | \$150,000 | 3.85% | 26/3/2050 | 116,293 | 0.00% |
| Mastercard, Inc. | \$125,000 | 2.95% | 15/3/2051 | 80,502 | 0.00% |
| Mattel, Inc. | \$50,000 | 5.45% | 1/11/2041 | 44,805 | 0.00% |
| Mayo Clinic | \$100,000 | 3.20% | 15/11/2061 | 64,709 | 0.00% |
| McCormick & Co., Inc. | \$25,000 | 3.40% | 15/8/2027 | 24,214 | 0.00% |
| McCormick & Co., Inc. | \$100,000 | 2.50% | 15/4/2030 | 88,349 | 0.00% |
| McCormick & Co., Inc. | \$50,000 | 4.95% | 15/4/2033 | 48,790 | 0.00% |
| McCormick & Co., Inc. | \$50,000 | 4.70% | 15/10/2034 | 47,071 | 0.00% |
| McDonald's Corp. | \$85,000 | 3.70% | 30/1/2026 | 84,345 | 0.00% |
| McDonald's Corp. | €100,000 | 0.90% | 15/6/2026 | 101,038 | 0.00% |
| McDonald's Corp. | \$325,000 | 3.50% | 1/7/2027 | 316,678 | 0.01% |
| McDonald's Corp. | \$25,000 | 3.80% | 1/4/2028 | 24,333 | 0.00% |
| McDonald's Corp. | €115,000 | 0.25% | 4/10/2028 | 108,342 | 0.00% |
| McDonald's Corp. | \$150,000 | 5.00% | 17/5/2029 | 150,969 | 0.01% |
| McDonald's Corp. | \$75,000 | 2.63% | 1/9/2029 | 68,307 | 0.00% |
| McDonald's Corp. | \$100,000 | 3.60% | 1/7/2030 | 93,740 | 0.00% |
| McDonald's Corp. | €300,000 | 3.88% | 20/2/2031 | 324,128 | 0.01% |
| McDonald's Corp. | CAD95,000 | 4.86% | 21/5/2031 | 68,959 | 0.00% |
| McDonald's Corp. | \$150,000 | 5.20% | 17/5/2034 | 151,500 | 0.01% |
| McDonald's Corp. | €200,000 | 4.13% | 28/11/2035 | 216,203 | 0.01% |
| McDonald's Corp. | \$75,000 | 4.70% | 9/12/2035 | 71,573 | 0.00% |
| McDonald's Corp. | \$25,000 | 5.70% | 1/2/2039 | 25,407 | 0.00% |
| McDonald's Corp. | \$15,000 | 3.63% | 1/5/2043 | 11,488 | 0.00% |
| McDonald's Corp. | \$125,000 | 4.88% | 9/12/2045 | 112,118 | 0.00% |
| McDonald's Corp. | \$175,000 | 4.45% | 1/3/2047 | 147,187 | 0.00% |
| McDonald's Corp. | \$25,000 | 4.45% | 1/9/2048 | 20,866 | 0.00% |
| McDonald's Corp. | \$145,000 | 3.63% | 1/9/2049 | 104,504 | 0.00% |
| McDonald's Corp. | \$200,000 | 4.20% | 1/4/2050 | 158,429 | 0.01% |
| McDonald's Corp. | \$55,000 | 5.15% | 9/9/2052 | 50,308 | 0.00% |
| McKesson Corp. | \$150,000 | 4.25% | 15/9/2029 | 146,643 | 0.00% |
| MDC Holdings, Inc. | \$50,000 | 2.50% | 15/1/2031 | 43,280 | 0.00% |
| MDC Holdings, Inc. | \$50,000 | 3.97% | 6/8/2061 | 37,737 | 0.00% |
| MedStar Health, Inc. | \$10,000 | 3.63% | 15/8/2049 | 7,206 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Medtronic Global Holdings SCA | €600,000 | 1.13% | 7/3/2027 | 600,808 | 0.02% |
| Medtronic Global Holdings SCA | \$50,000 | 4.25% | 30/3/2028 | 49,382 | 0.00% |
| Medtronic Global Holdings SCA | €100,000 | 1.00% | 2/7/2031 | 91,449 | 0.00% |
| Medtronic Global Holdings SCA | €100,000 | 3.13% | 15/10/2031 | 103,869 | 0.00% |
| Medtronic Global Holdings SCA | €100,000 | 0.75% | 15/10/2032 | 86,845 | 0.00% |
| Medtronic Global Holdings SCA | \$65,000 | 4.50% | 30/3/2033 | 62,128 | 0.00% |
| Medtronic Global Holdings SCA | €104,000 | 3.38% | 15/10/2034 | 108,049 | 0.00% |
| Medtronic Global Holdings SCA | €100,000 | 1.50% | 2/7/2039 | 79,413 | 0.00% |
| Medtronic Global Holdings SCA | €100,000 | 1.63% | 15/10/2050 | 67,736 | 0.00% |
| Medtronic, Inc. | \$118,000 | 4.38% | 15/3/2035 | 110,652 | 0.00% |
| Medtronic, Inc. | \$100,000 | 4.00% | 1/4/2043 | 82,825 | 0.00% |
| Medtronic, Inc. | \$68,000 | 4.63% | 15/3/2045 | 60,477 | 0.00% |
| Medtronic, Inc. | €163,000 | 4.15% | 15/10/2053 | 175,884 | 0.01% |
| Memorial Health Services | \$55,000 | 3.45% | 1/11/2049 | 39,127 | 0.00% |
| Memorial Sloan-Kettering Cancer Center | \$100,000 | 2.96% | 1/1/2050 | 65,386 | 0.00% |
| Memorial Sloan-Kettering Cancer Center | \$30,000 | 4.20% | 1/7/2055 | 24,142 | 0.00% |
| Merck & Co., Inc. | \$200,000 | 0.75% | 24/2/2026 | 191,762 | 0.01% |
| Merck & Co., Inc. | \$100,000 | 1.70% | 10/6/2027 | 93,759 | 0.00% |
| Merck & Co., Inc. | \$50,000 | 4.05% | 17/5/2028 | 49,259 | 0.00% |
| Merck & Co., Inc. | \$50,000 | 1.90% | 10/12/2028 | 45,103 | 0.00% |
| Merck & Co., Inc. | \$50,000 | 3.40% | 7/3/2029 | 47,538 | 0.00% |
| Merck & Co., Inc. | \$100,000 | 4.30% | 17/5/2030 | 98,046 | 0.00% |
| Merck & Co., Inc. | \$125,000 | 2.15% | 10/12/2031 | 104,443 | 0.00% |
| Merck & Co., Inc. | \$75,000 | 4.50% | 17/5/2033 | 72,276 | 0.00% |
| Merck & Co., Inc. | \$75,000 | 3.90% | 7/3/2039 | 63,465 | 0.00% |
| Merck & Co., Inc. | \$350,000 | 2.35% | 24/6/2040 | 236,270 | 0.01% |
| Merck & Co., Inc. | \$60,000 | 3.60% | 15/9/2042 | 46,617 | 0.00% |
| Merck & Co., Inc. | \$100,000 | 4.15% | 18/5/2043 | 83,672 | 0.00% |
| Merck & Co., Inc. | \$50,000 | 4.90% | 17/5/2044 | 46,129 | 0.00% |
| Merck & Co., Inc. | \$200,000 | 3.70% | 10/2/2045 | 154,601 | 0.01% |
| Merck & Co., Inc. | \$50,000 | 4.00% | 7/3/2049 | 39,294 | 0.00% |
| Merck & Co., Inc. | \$350,000 | 2.75% | 10/12/2051 | 211,488 | 0.01% |
| Merck & Co., Inc. | \$65,000 | 5.00% | 17/5/2053 | 59,229 | 0.00% |
| Merck & Co., Inc. | \$125,000 | 2.90% | 10/12/2061 | 71,661 | 0.00% |
| Merck & Co., Inc. | \$50,000 | 5.15% | 17/5/2063 | 45,659 | 0.00% |
| Mercury General Corp. | \$10,000 | 4.40% | 15/3/2027 | 9,805 | 0.00% |
| Met Tower Global Funding | \$150,000 | 5.25% | 12/4/2029 | 151,894 | 0.01% |
| Meta Platforms, Inc. | \$390,000 | 3.50% | 15/8/2027 | 381,041 | 0.01% |
| Meta Platforms, Inc. | \$250,000 | 4.60% | 15/5/2028 | 250,242 | 0.01% |
| Meta Platforms, Inc. | \$49,000 | 4.30% | 15/8/2029 | 48,358 | 0.00% |
| Meta Platforms, Inc. | \$20,000 | 4.55% | 15/8/2031 | 19,665 | 0.00% |
| Meta Platforms, Inc. | \$315,000 | 3.85% | 15/8/2032 | 292,807 | 0.01% |
| Meta Platforms, Inc. | \$300,000 | 4.75% | 15/8/2034 | 292,136 | 0.01% |
| Meta Platforms, Inc. | \$165,000 | 4.45% | 15/8/2052 | 138,923 | 0.00% |
| Meta Platforms, Inc. | \$200,000 | 5.60% | 15/5/2053 | 199,917 | 0.01% |
| Meta Platforms, Inc. | \$250,000 | 5.40% | 15/8/2054 | 242,356 | 0.01% |
| Meta Platforms, Inc. | \$90,000 | 4.65% | 15/8/2062 | 76,314 | 0.00% |
| Meta Platforms, Inc. | \$100,000 | 5.75% | 15/5/2063 | 100,811 | 0.00% |
| Meta Platforms, Inc. | \$300,000 | 5.55% | 15/8/2064 | 293,266 | 0.01% |
| MetLife Capital Trust IV | \$100,000 | 7.88% | 15/12/2037 | 109,611 | 0.00% |
| MetLife, Inc. | \$150,000 | 5.38% | 15/7/2033 | 151,662 | 0.01% |
| MetLife, Inc. | \$170,000 | 5.30% | 15/12/2034 | 169,561 | 0.01% |
| MetLife, Inc. | \$150,000 | 6.40% | 15/12/2036 | 152,799 | 0.01% |
| MetLife, Inc. | \$20,000 | 10.75% | 1/8/2039 | 26,640 | 0.00% |
| MetLife, Inc. | \$85,000 | 4.13% | 13/8/2042 | 70,711 | 0.00% |
| MetLife, Inc. | \$115,000 | 4.88% | 13/11/2043 | 104,363 | 0.00% |
| MetLife, Inc. | \$50,000 | 4.72% | 15/12/2044 | 44,228 | 0.00% |
| MetLife, Inc. | \$225,000 | 4.05% | 1/3/2045 | 180,473 | 0.01% |
| MetLife, Inc. | \$50,000 | 4.60% | 13/5/2046 | 43,486 | 0.00% |
| MetLife, Inc. | \$125,000 | 5.00% | 15/7/2052 | 113,066 | 0.00% |
| MetLife, Inc. | \$100,000 | 5.25% | 15/1/2054 | 93,742 | 0.00% |
| Metropolitan Life Global Funding I | \$150,000 | 5.05% | 11/6/2027 | 151,392 | 0.01% |
| Metropolitan Life Global Funding I | €200,000 | 0.63% | 8/12/2027 | 222,056 | 0.01% |
| Metropolitan Life Global Funding I | CAD70,000 | 1.95% | 20/3/2028 | 46,368 | 0.00% |
| Metropolitan Life Global Funding I | CAD265,000 | 2.45% | 12/1/2029 | 176,529 | 0.01% |
| Metropolitan Life Global Funding I | \$150,000 | 4.30% | 25/8/2029 | 145,906 | 0.00% |
| Metropolitan Life Global Funding I | £250,000 | 1.63% | 21/9/2029 | 271,463 | 0.01% |
| Metropolitan Life Global Funding I | €100,000 | 5.00% | 10/1/2030 | 125,768 | 0.00% |
| Metropolitan Life Global Funding I | CAD125,000 | 3.39% | 9/4/2030 | 85,566 | 0.00% |
| Metropolitan Life Global Funding I | €100,000 | 3.75% | 5/12/2030 | 107,571 | 0.00% |
| Metropolitan Life Global Funding I | \$300,000 | 5.15% | 28/3/2033 | 296,684 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Metropolitan Life Global Funding I | \$300,000 | 5.05% | 8/1/2034 | 294,093 | 0.01% |
| Metropolitan Life Global Funding I | €104,000 | 3.63% | 26/3/2034 | 110,358 | 0.00% |
| Metropolitan Transportation Authority | \$40,000 | 6.67% | 15/11/2039 | 42,466 | 0.00% |
| Metropolitan Transportation Authority Dedicated Tax Fund | \$45,000 | 7.34% | 15/11/2039 | 52,358 | 0.00% |
| Metropolitan Washington Airports Authority Dulles Toll Road Revenue | \$25,000 | 7.46% | 1/10/2046 | 29,601 | 0.00% |
| Metropolitan Water Reclamation District of Greater Chicago | \$10,000 | 5.72% | 1/12/2038 | 10,098 | 0.00% |
| Michigan Finance Authority | \$25,000 | 3.08% | 1/12/2034 | 21,695 | 0.00% |
| Michigan Finance Authority | \$25,000 | 3.38% | 1/12/2040 | 20,125 | 0.00% |
| Michigan State University | \$50,000 | 4.17% | 15/8/2122 | 36,640 | 0.00% |
| Michigan Strategic Fund | \$25,000 | 3.23% | 1/9/2047 | 17,951 | 0.00% |
| Microchip Technology, Inc. | \$75,000 | 4.90% | 15/3/2028 | 74,744 | 0.00% |
| Microchip Technology, Inc. | \$80,000 | 5.05% | 15/3/2029 | 79,809 | 0.00% |
| Microchip Technology, Inc. | \$50,000 | 5.05% | 15/2/2030 | 49,679 | 0.00% |
| Micron Technology, Inc. | \$5,000 | 4.19% | 15/2/2027 | 4,930 | 0.00% |
| Micron Technology, Inc. | \$50,000 | 2.70% | 15/4/2032 | 41,891 | 0.00% |
| Micron Technology, Inc. | \$250,000 | 3.37% | 1/11/2041 | 182,261 | 0.01% |
| Micron Technology, Inc. | \$50,000 | 3.48% | 1/11/2051 | 33,643 | 0.00% |
| Microsoft Corp. | \$1,350,000 | 2.40% | 8/8/2026 | 1,310,166 | 0.03% |
| Microsoft Corp. | \$100,000 | 1.35% | 15/9/2030 | 84,681 | 0.00% |
| Microsoft Corp. | \$200,000 | 3.50% | 12/2/2035 | 181,073 | 0.01% |
| Microsoft Corp. | \$150,000 | 4.20% | 3/11/2035 | 143,196 | 0.00% |
| Microsoft Corp. | \$400,000 | 3.75% | 12/2/2045 | 332,962 | 0.01% |
| Microsoft Corp. | \$400,000 | 3.70% | 8/8/2046 | 319,381 | 0.01% |
| Microsoft Corp. | \$625,000 | 2.53% | 1/6/2050 | 384,371 | 0.01% |
| Microsoft Corp. | \$100,000 | 2.50% | 15/9/2050 | 60,613 | 0.00% |
| Microsoft Corp. | \$363,000 | 2.92% | 17/3/2052 | 240,472 | 0.01% |
| Microsoft Corp. | \$299,000 | 2.68% | 1/6/2060 | 174,808 | 0.01% |
| Microsoft Corp. | \$81,000 | 3.04% | 17/3/2062 | 51,857 | 0.00% |
| Mid-America Apartments LP | \$100,000 | 1.10% | 15/9/2026 | 94,200 | 0.00% |
| Mid-America Apartments LP | \$125,000 | 4.20% | 15/6/2028 | 122,270 | 0.00% |
| Mid-America Apartments LP | \$50,000 | 2.75% | 15/3/2030 | 44,743 | 0.00% |
| Mid-America Apartments LP | \$50,000 | 5.30% | 15/2/2032 | 50,245 | 0.00% |
| Mid-America Apartments LP | \$50,000 | 4.95% | 1/3/2035 | 48,199 | 0.00% |
| Mid-America Apartments LP | \$100,000 | 2.88% | 15/9/2051 | 61,563 | 0.00% |
| MidAmerican Energy Co. | \$125,000 | 4.80% | 15/9/2043 | 112,277 | 0.00% |
| MidAmerican Energy Co. | \$70,000 | 4.40% | 15/10/2044 | 59,765 | 0.00% |
| MidAmerican Energy Co. | \$150,000 | 3.95% | 1/8/2047 | 116,784 | 0.00% |
| MidAmerican Energy Co. | \$45,000 | 3.65% | 1/8/2048 | 33,367 | 0.00% |
| MidAmerican Energy Co. | \$50,000 | 4.25% | 15/7/2049 | 40,632 | 0.00% |
| MidAmerican Energy Co. | \$150,000 | 5.85% | 15/9/2054 | 152,649 | 0.01% |
| Mid-Atlantic Interstate Transmission LLC | \$50,000 | 4.10% | 15/5/2028 | 48,542 | 0.00% |
| Midwest Connector Capital Co. LLC | \$50,000 | 4.63% | 1/4/2029 | 48,991 | 0.00% |
| Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd. | \$512,500 | 6.50% | 20/6/2027 | 515,856 | 0.01% |
| Mississippi Power Co. | \$50,000 | 4.25% | 15/3/2042 | 41,645 | 0.00% |
| Mohawk Capital Finance SA | €100,000 | 1.75% | 12/6/2027 | 101,219 | 0.00% |
| Mohawk Industries, Inc. | \$50,000 | 5.85% | 18/9/2028 | 51,409 | 0.00% |
| Molson Coors Beverage Co. | \$165,000 | 3.00% | 15/7/2026 | 160,909 | 0.01% |
| Molson Coors Beverage Co. | \$100,000 | 5.00% | 1/5/2042 | 91,614 | 0.00% |
| Molson Coors Beverage Co. | \$175,000 | 4.20% | 15/7/2046 | 139,880 | 0.00% |
| Molson Coors International LP | CAD25,000 | 3.44% | 15/7/2026 | 17,358 | 0.00% |
| Mondelez International Holdings Netherlands BV | €100,000 | 0.00% | 22/9/2026 | 99,053 | 0.00% |
| Mondelez International Holdings Netherlands BV | €100,000 | 0.25% | 9/9/2029 | 91,503 | 0.00% |
| Mondelez International Holdings Netherlands BV | €100,000 | 1.25% | 9/9/2041 | 71,231 | 0.00% |
| Mondelez International, Inc. | \$100,000 | 2.63% | 17/3/2027 | 95,666 | 0.00% |
| Mondelez International, Inc. | \$125,000 | 4.13% | 7/5/2028 | 122,544 | 0.00% |
| Mondelez International, Inc. | \$100,000 | 2.75% | 13/4/2030 | 89,495 | 0.00% |
| Mondelez International, Inc. | CAD95,000 | 4.63% | 3/7/2031 | 67,841 | 0.00% |
| Mondelez International, Inc. | \$50,000 | 1.88% | 15/10/2032 | 40,157 | 0.00% |
| Mondelez International, Inc. | \$75,000 | 4.75% | 28/8/2034 | 71,725 | 0.00% |
| Mondelez International, Inc. | \$75,000 | 2.63% | 4/9/2050 | 43,846 | 0.00% |
| Monongahela Power Co. | \$15,000 | 5.85% | 15/2/2034 | 15,339 | 0.00% |
| Monongahela Power Co. | \$40,000 | 5.40% | 15/12/2043 | 37,785 | 0.00% |
| Moody's Corp. | \$250,000 | 2.75% | 19/8/2041 | 172,379 | 0.01% |
| Moody's Corp. | \$50,000 | 3.25% | 20/5/2050 | 33,216 | 0.00% |
| Morgan Stanley | \$200,000 | 5.00% | 24/11/2025 | 200,328 | 0.01% |
| Morgan Stanley | \$125,000 | 3.88% | 27/1/2026 | 124,025 | 0.00% |
| Morgan Stanley | \$100,000 | 3.13% | 27/7/2026 | 97,696 | 0.00% |
| Morgan Stanley | \$200,000 | 6.25% | 9/8/2026 | 204,821 | 0.01% |
| Morgan Stanley | \$80,000 | 5.05% | 28/1/2027 | 80,247 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Morgan Stanley | £200,000 | 2.63% | 9/3/2027 | 238,613 | 0.01% |
| Morgan Stanley | \$200,000 | 3.95% | 23/4/2027 | 195,914 | 0.01% |
| Morgan Stanley | \$250,000 | 1.59% | 4/5/2027 | 239,665 | 0.01% |
| Morgan Stanley | CAD100,000 | 1.78% | 4/8/2027 | 67,694 | 0.00% |
| Morgan Stanley | €1,100,000 | 0.41% | 29/10/2027 | 1,089,818 | 0.03% |
| Morgan Stanley | \$600,000 | 2.48% | 21/1/2028 | 571,446 | 0.01% |
| Morgan Stanley | \$255,000 | 3.59% | 22/7/2028 | 245,935 | 0.01% |
| Morgan Stanley | \$400,000 | 3.77% | 24/1/2029 | 385,743 | 0.01% |
| Morgan Stanley | \$80,000 | 5.12% | 1/2/2029 | 80,173 | 0.00% |
| Morgan Stanley | \$200,000 | 5.16% | 20/4/2029 | 200,570 | 0.01% |
| Morgan Stanley | \$140,000 | 5.45% | 20/7/2029 | 141,563 | 0.00% |
| Morgan Stanley | \$140,000 | 6.41% | 1/11/2029 | 146,250 | 0.00% |
| Morgan Stanley | \$150,000 | 5.17% | 16/1/2030 | 150,097 | 0.00% |
| Morgan Stanley | \$445,000 | 4.43% | 23/1/2030 | 433,542 | 0.01% |
| Morgan Stanley | \$95,000 | 5.66% | 18/4/2030 | 96,753 | 0.00% |
| Morgan Stanley | \$150,000 | 5.04% | 19/7/2030 | 149,381 | 0.00% |
| Morgan Stanley | \$200,000 | 4.65% | 18/10/2030 | 195,752 | 0.01% |
| Morgan Stanley | \$375,000 | 2.70% | 22/1/2031 | 333,007 | 0.01% |
| Morgan Stanley | €200,000 | 0.50% | 7/2/2031 | 180,291 | 0.01% |
| Morgan Stanley | \$100,000 | 1.79% | 13/2/2032 | 81,626 | 0.00% |
| Morgan Stanley | €100,000 | 2.95% | 7/5/2032 | 101,147 | 0.00% |
| Morgan Stanley | \$175,000 | 2.24% | 21/7/2032 | 144,940 | 0.00% |
| Morgan Stanley | \$250,000 | 2.51% | 20/10/2032 | 209,321 | 0.01% |
| Morgan Stanley | \$200,000 | 2.94% | 21/1/2033 | 171,299 | 0.01% |
| Morgan Stanley | \$100,000 | 4.89% | 20/7/2033 | 96,830 | 0.00% |
| Morgan Stanley | £600,000 | 5.79% | 18/11/2033 | 778,471 | 0.02% |
| Morgan Stanley | €300,000 | 5.15% | 25/1/2034 | 346,390 | 0.01% |
| Morgan Stanley | \$450,000 | 5.25% | 21/4/2034 | 443,148 | 0.01% |
| Morgan Stanley | \$300,000 | 5.42% | 21/7/2034 | 298,178 | 0.01% |
| Morgan Stanley | \$140,000 | 6.63% | 1/11/2034 | 150,342 | 0.01% |
| Morgan Stanley | \$1,300,000 | 5.47% | 18/1/2035 | 1,293,316 | 0.03% |
| Morgan Stanley | €547,000 | 3.96% | 21/3/2035 | 579,493 | 0.02% |
| Morgan Stanley | \$295,000 | 5.83% | 19/4/2035 | 300,628 | 0.01% |
| Morgan Stanley | \$1,235,000 | 5.32% | 19/7/2035 | 1,216,284 | 0.03% |
| Morgan Stanley | \$450,000 | 2.48% | 16/9/2036 | 366,007 | 0.01% |
| Morgan Stanley | \$100,000 | 5.95% | 19/1/2038 | 100,152 | 0.00% |
| Morgan Stanley | \$275,000 | 3.97% | 22/7/2038 | 233,790 | 0.01% |
| Morgan Stanley | \$50,000 | 4.46% | 22/4/2039 | 44,800 | 0.00% |
| Morgan Stanley | \$200,000 | 3.22% | 22/4/2042 | 148,205 | 0.00% |
| Morgan Stanley | \$125,000 | 6.38% | 24/7/2042 | 135,155 | 0.00% |
| Morgan Stanley | \$225,000 | 4.30% | 27/1/2045 | 185,699 | 0.01% |
| Morgan Stanley | \$150,000 | 4.38% | 22/1/2047 | 125,286 | 0.00% |
| Morgan Stanley | \$100,000 | 5.60% | 24/3/2051 | 98,581 | 0.00% |
| Morgan Stanley | \$250,000 | 2.80% | 25/1/2052 | 152,896 | 0.01% |
| Morgan Stanley Bank NA | \$250,000 | 5.88% | 30/10/2026 | 255,427 | 0.01% |
| Morgan Stanley Bank NA | \$200,000 | 4.45% | 15/10/2027 | 198,639 | 0.01% |
| Morgan Stanley Bank NA | \$250,000 | 4.95% | 14/1/2028 | 250,271 | 0.01% |
| Morgan Stanley Bank NA | \$250,000 | 5.50% | 26/5/2028 | 253,287 | 0.01% |
| Morgan Stanley Bank NA | \$250,000 | 4.97% | 14/7/2028 | 250,714 | 0.01% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015 | \$35,000 | 3.73% | 15/5/2048 | 34,764 | 0.00% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2016 | \$67,746 | 3.27% | 15/1/2049 | 66,746 | 0.00% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2016 | \$200,000 | 3.33% | 15/5/2049 | 196,300 | 0.01% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2016 | \$375,000 | 3.72% | 15/12/2049 | 364,653 | 0.01% |
| Morgan Stanley Bank of America Merrill Lynch Trust 2017 | \$200,000 | 3.60% | 15/5/2050 | 194,222 | 0.01% |
| Morgan Stanley Capital I Trust 2017 | \$625,000 | 3.59% | 15/12/2050 | 598,602 | 0.02% |
| Morgan Stanley Capital I Trust 2018 | \$25,000 | 4.31% | 15/12/2051 | 24,189 | 0.00% |
| Mosaic Co. | \$150,000 | 4.05% | 15/11/2027 | 146,898 | 0.00% |
| Mosaic Co. | \$25,000 | 5.45% | 15/11/2033 | 24,730 | 0.00% |
| Mosaic Co. | \$60,000 | 5.63% | 15/11/2043 | 56,747 | 0.00% |
| Motorola Solutions, Inc. | \$30,000 | 5.00% | 15/4/2029 | 29,951 | 0.00% |
| Motorola Solutions, Inc. | \$300,000 | 2.30% | 15/11/2030 | 256,831 | 0.01% |
| Motorola Solutions, Inc. | \$100,000 | 2.75% | 24/5/2031 | 86,614 | 0.00% |
| Motorola Solutions, Inc. | \$50,000 | 5.40% | 15/4/2034 | 50,012 | 0.00% |
| Mount Nittany Medical Center Obligated Group | \$25,000 | 3.80% | 15/11/2052 | 18,481 | 0.00% |
| Mount Sinai Hospital | \$10,000 | 3.74% | 1/7/2049 | 6,586 | 0.00% |
| Mount Sinai Hospital | \$75,000 | 3.39% | 1/7/2050 | 45,000 | 0.00% |
| MPLX LP | \$90,000 | 1.75% | 1/3/2026 | 86,924 | 0.00% |
| MPLX LP | \$50,000 | 4.13% | 1/3/2027 | 49,266 | 0.00% |
| MPLX LP | \$50,000 | 4.25% | 1/12/2027 | 49,241 | 0.00% |
| MPLX LP | \$140,000 | 4.00% | 15/3/2028 | 135,768 | 0.00% |
| MPLX LP | \$95,000 | 5.00% | 1/3/2033 | 91,324 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| MPLX LP | \$110,000 | 5.50% | 1/6/2034 | 108,496 | 0.00% |
| MPLX LP | \$280,000 | 4.50% | 15/4/2038 | 244,107 | 0.01% |
| MSCI, Inc. | \$250,000 | 3.25% | 15/8/2033 | 211,359 | 0.01% |
| MSD Netherlands Capital BV | €600,000 | 3.25% | 30/5/2032 | 628,453 | 0.02% |
| MSD Netherlands Capital BV | €300,000 | 3.50% | 30/5/2037 | 313,026 | 0.01% |
| Municipal Electric Authority of Georgia | \$73,000 | 6.64% | 1/4/2057 | 78,106 | 0.00% |
| Municipal Electric Authority of Georgia | \$24,000 | 7.06% | 1/4/2057 | 26,498 | 0.00% |
| Mutual of Omaha Cos Global Funding | \$200,000 | 5.80% | 27/7/2026 | 202,381 | 0.01% |
| Mutual of Omaha Cos Global Funding | \$50,000 | 5.35% | 9/4/2027 | 50,499 | 0.00% |
| Mutual of Omaha Cos Global Funding | \$50,000 | 4.75% | 15/10/2029 | 49,088 | 0.00% |
| Mylan, Inc. | \$50,000 | 4.55% | 15/4/2028 | 48,997 | 0.00% |
| Narragansett Electric Co. | \$100,000 | 3.40% | 9/4/2030 | 92,119 | 0.00% |
| Narragansett Electric Co. | \$50,000 | 5.35% | 1/5/2034 | 49,685 | 0.00% |
| Nasdaq, Inc. | \$100,000 | 5.35% | 28/6/2028 | 101,402 | 0.00% |
| Nasdaq, Inc. | €200,000 | 4.50% | 15/2/2032 | 220,951 | 0.01% |
| Nasdaq, Inc. | €100,000 | 0.90% | 30/7/2033 | 83,811 | 0.00% |
| Nasdaq, Inc. | \$60,000 | 5.55% | 15/2/2034 | 60,583 | 0.00% |
| Nasdaq, Inc. | \$200,000 | 2.50% | 21/12/2040 | 134,154 | 0.00% |
| Nasdaq, Inc. | \$60,000 | 5.95% | 15/8/2053 | 60,483 | 0.00% |
| Nasdaq, Inc. | \$60,000 | 6.10% | 28/6/2063 | 60,818 | 0.00% |
| National Fuel Gas Co. | \$25,000 | 5.50% | 15/1/2026 | 25,103 | 0.00% |
| National Grid North America, Inc. | €200,000 | 0.41% | 20/1/2026 | 202,225 | 0.01% |
| National Grid North America, Inc. | €100,000 | 1.05% | 20/1/2031 | 90,717 | 0.00% |
| National Grid North America, Inc. | €167,000 | 4.06% | 3/9/2036 | 177,672 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | \$100,000 | 1.00% | 15/6/2026 | 94,937 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$50,000 | 4.80% | 5/2/2027 | 50,125 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$50,000 | 5.10% | 6/5/2027 | 50,396 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$50,000 | 4.12% | 16/9/2027 | 49,330 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$50,000 | 4.85% | 7/2/2029 | 50,009 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$75,000 | 5.15% | 15/6/2029 | 75,918 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$10,000 | 2.40% | 15/3/2030 | 8,823 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$50,000 | 5.00% | 7/2/2031 | 50,232 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$40,000 | 4.02% | 1/11/2032 | 37,002 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$45,000 | 5.80% | 15/1/2033 | 46,584 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$50,000 | 5.00% | 15/8/2034 | 48,874 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$20,000 | 4.40% | 1/11/2048 | 16,348 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | \$190,000 | 4.30% | 15/3/2049 | 153,889 | 0.01% |
| Nationwide Children's Hospital, Inc. | \$25,000 | 4.56% | 1/11/2052 | 21,978 | 0.00% |
| Nationwide Financial Services, Inc. | \$25,000 | 5.30% | 18/11/2044 | 22,942 | 0.00% |
| Nationwide Financial Services, Inc. | \$70,000 | 3.90% | 30/11/2049 | 51,477 | 0.00% |
| Nationwide Mutual Insurance Co. | \$50,000 | 9.38% | 15/8/2039 | 63,776 | 0.00% |
| Nationwide Mutual Insurance Co. | \$200,000 | 4.35% | 30/4/2050 | 150,014 | 0.00% |
| Nature Conservancy | \$50,000 | 3.96% | 1/3/2052 | 40,142 | 0.00% |
| NBCUniversal Media LLC | \$300,000 | 4.45% | 15/1/2043 | 255,459 | 0.01% |
| Nestle Capital Corp. | AUD250,000 | 4.60% | 4/4/2029 | 155,294 | 0.01% |
| Nestle Capital Corp. | \$150,000 | 5.10% | 12/3/2054 | 141,138 | 0.00% |
| Nestle Finance International Ltd. | €600,000 | 1.13% | 1/4/2026 | 610,822 | 0.02% |
| Nestle Finance International Ltd. | €850,000 | 0.00% | 14/6/2026 | 849,575 | 0.02% |
| Nestle Finance International Ltd. | €300,000 | 3.50% | 13/12/2027 | 319,000 | 0.01% |
| Nestle Finance International Ltd. | €200,000 | 3.25% | 15/1/2031 | 212,570 | 0.01% |
| Nestle Finance International Ltd. | €100,000 | 3.38% | 15/11/2034 | 106,674 | 0.00% |
| Nestle Finance International Ltd. | €200,000 | 0.88% | 14/6/2041 | 145,321 | 0.00% |
| Nestle Holdings, Inc. | \$700,000 | 0.63% | 15/1/2026 | 672,578 | 0.02% |
| Nestle Holdings, Inc. | \$150,000 | 5.25% | 13/3/2026 | 151,323 | 0.01% |
| Nestle Holdings, Inc. | \$150,000 | 1.15% | 14/1/2027 | 140,102 | 0.00% |
| Nestle Holdings, Inc. | \$150,000 | 5.00% | 14/3/2028 | 151,183 | 0.01% |
| Nestle Holdings, Inc. | CAD260,000 | 2.19% | 26/1/2029 | 172,451 | 0.01% |
| Nestle Holdings, Inc. | \$250,000 | 1.25% | 15/9/2030 | 205,531 | 0.01% |
| Nestle Holdings, Inc. | \$150,000 | 4.85% | 14/3/2033 | 147,937 | 0.00% |
| Nestle Holdings, Inc. | \$150,000 | 3.90% | 24/9/2038 | 129,296 | 0.00% |
| Nestle Holdings, Inc. | \$150,000 | 2.50% | 14/9/2041 | 101,551 | 0.00% |
| Nestle Holdings, Inc. | \$25,000 | 4.00% | 24/9/2048 | 19,916 | 0.00% |
| Nestle Holdings, Inc. | \$150,000 | 2.63% | 14/9/2051 | 90,108 | 0.00% |
| Netflix, Inc. | €600,000 | 3.88% | 15/11/2029 | 646,205 | 0.02% |
| Netflix, Inc. | \$500,000 | 5.38% | 15/11/2029 | 509,466 | 0.01% |
| Netflix, Inc. | €100,000 | 3.63% | 15/6/2030 | 106,604 | 0.00% |
| Netflix, Inc. | \$100,000 | 5.40% | 15/8/2054 | 97,544 | 0.00% |
| Neuberger Berman Group LLC/Neuberger Berman Finance Corp. | \$25,000 | 4.50% | 15/3/2027 | 24,542 | 0.00% |
| Nevada Power Co. | \$10,000 | 2.40% | 1/5/2030 | 8,795 | 0.00% |
| Nevada Power Co. | \$100,000 | 6.75% | 1/7/2037 | 109,583 | 0.00% |
| Nevada Power Co. | \$10,000 | 3.13% | 1/8/2050 | 6,387 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Nevada Power Co. | \$50,000 | 6.00% | 15/3/2054 | 51,107 | 0.00% |
| New Hampshire Business Finance Authority | \$50,000 | 3.30% | 1/4/2032 | 41,204 | 0.00% |
| New Jersey Economic Development Authority | \$50,000 | 7.43% | 15/2/2029 | 52,867 | 0.00% |
| New Jersey Turnpike Authority | \$245,000 | 7.41% | 1/1/2040 | 282,642 | 0.01% |
| New Mountain Finance Corp. | \$25,000 | 6.88% | 1/2/2029 | 25,193 | 0.00% |
| New York & Presbyterian Hospital | \$125,000 | 3.95% | 1/8/2119 | 85,116 | 0.00% |
| New York City Municipal Water Finance Authority | \$30,000 | 5.75% | 15/6/2041 | 29,801 | 0.00% |
| New York City Municipal Water Finance Authority | \$320,000 | 6.01% | 15/6/2042 | 326,803 | 0.01% |
| New York City Municipal Water Finance Authority | \$60,000 | 5.44% | 15/6/2043 | 57,319 | 0.00% |
| New York City Municipal Water Finance Authority | \$10,000 | 5.88% | 15/6/2044 | 10,034 | 0.00% |
| New York Life Global Funding | \$50,000 | 5.45% | 18/9/2026 | 50,745 | 0.00% |
| New York Life Global Funding | €100,000 | 0.25% | 23/1/2027 | 98,750 | 0.00% |
| New York Life Global Funding | £100,000 | 1.50% | 15/7/2027 | 115,534 | 0.00% |
| New York Life Global Funding | \$50,000 | 3.90% | 1/10/2027 | 49,128 | 0.00% |
| New York Life Global Funding | \$170,000 | 4.85% | 9/1/2028 | 170,415 | 0.01% |
| New York Life Global Funding | \$50,000 | 3.00% | 10/1/2028 | 47,501 | 0.00% |
| New York Life Global Funding | CAD55,000 | 2.00% | 17/4/2028 | 36,526 | 0.00% |
| New York Life Global Funding | AUD400,000 | 5.35% | 19/9/2028 | 252,739 | 0.01% |
| New York Life Global Funding | €200,000 | 0.25% | 4/10/2028 | 189,217 | 0.01% |
| New York Life Global Funding | \$50,000 | 4.70% | 29/1/2029 | 49,829 | 0.00% |
| New York Life Global Funding | \$50,000 | 5.00% | 6/6/2029 | 50,278 | 0.00% |
| New York Life Global Funding | \$50,000 | 4.60% | 5/12/2029 | 49,497 | 0.00% |
| New York Life Global Funding | €300,000 | 3.45% | 30/1/2031 | 318,324 | 0.01% |
| New York Life Global Funding | £166,000 | 4.88% | 30/4/2031 | 206,987 | 0.01% |
| New York Life Global Funding | \$700,000 | 4.55% | 28/1/2033 | 670,154 | 0.02% |
| New York Life Insurance Co. | \$160,000 | 3.75% | 15/5/2050 | 116,903 | 0.00% |
| New York Life Insurance Co. | \$125,000 | 4.45% | 15/5/2069 | 97,030 | 0.00% |
| New York State Dormitory Authority | \$25,000 | 5.60% | 15/3/2040 | 24,847 | 0.00% |
| New York State Electric & Gas Corp. | \$70,000 | 5.85% | 15/8/2033 | 71,567 | 0.00% |
| New York State Electric & Gas Corp. | \$50,000 | 5.30% | 15/8/2034 | 49,232 | 0.00% |
| New York State Electric & Gas Corp. | \$20,000 | 3.30% | 15/9/2049 | 13,017 | 0.00% |
| New York State Thruway Authority | \$30,000 | 2.90% | 1/1/2035 | 25,672 | 0.00% |
| Newmont Corp. | \$55,000 | 2.80% | 1/10/2029 | 50,189 | 0.00% |
| Newmont Corp. | \$25,000 | 5.88% | 1/4/2035 | 25,692 | 0.00% |
| Newmont Corp. | \$50,000 | 6.25% | 1/10/2039 | 52,592 | 0.00% |
| Newmont Corp. | \$300,000 | 4.88% | 15/3/2042 | 273,596 | 0.01% |
| Newmont Corp. | \$25,000 | 5.45% | 9/6/2044 | 24,059 | 0.00% |
| Newmont Corp./Newcrest Finance Pty Ltd. | \$150,000 | 3.25% | 13/5/2030 | 137,767 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$60,000 | 1.88% | 15/1/2027 | 56,681 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$410,000 | 3.55% | 1/5/2027 | 399,529 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | \$80,000 | 4.90% | 28/2/2028 | 80,068 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$100,000 | 1.90% | 15/6/2028 | 90,547 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$65,000 | 4.90% | 15/3/2029 | 64,825 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$35,000 | 3.50% | 1/4/2029 | 33,024 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$65,000 | 2.75% | 1/11/2029 | 58,895 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$40,000 | 5.00% | 28/2/2030 | 40,061 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$130,000 | 2.25% | 1/6/2030 | 112,486 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$65,000 | 2.44% | 15/1/2032 | 54,256 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$65,000 | 5.00% | 15/7/2032 | 64,016 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$65,000 | 5.05% | 28/2/2033 | 63,776 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$80,000 | 5.25% | 15/3/2034 | 79,151 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$35,000 | 3.00% | 15/1/2052 | 21,862 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$85,000 | 5.25% | 28/2/2053 | 78,192 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$80,000 | 5.55% | 15/3/2054 | 76,663 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | \$175,000 | 6.75% | 15/6/2054 | 179,415 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | \$30,000 | 5.65% | 1/5/2079 | 29,286 | 0.00% |
| NGPL PipeCo LLC | \$145,000 | 3.25% | 15/7/2031 | 124,908 | 0.00% |
| Niagara Mohawk Power Corp. | \$35,000 | 3.03% | 27/6/2050 | 21,861 | 0.00% |
| Niagara Mohawk Power Corp. | \$105,000 | 5.78% | 16/9/2052 | 102,976 | 0.00% |
| Niagara Mohawk Power Corp. | \$50,000 | 5.66% | 17/1/2054 | 48,507 | 0.00% |
| NIKE, Inc. | \$50,000 | 2.38% | 1/11/2026 | 48,199 | 0.00% |
| NIKE, Inc. | \$150,000 | 2.75% | 27/3/2027 | 144,538 | 0.00% |
| NIKE, Inc. | \$200,000 | 3.25% | 27/3/2040 | 154,408 | 0.01% |
| NIKE, Inc. | \$100,000 | 3.88% | 1/11/2045 | 78,950 | 0.00% |
| NIKE, Inc. | \$50,000 | 3.38% | 1/11/2046 | 36,146 | 0.00% |
| NiSource, Inc. | \$15,000 | 3.49% | 15/5/2027 | 14,590 | 0.00% |
| NiSource, Inc. | \$75,000 | 5.25% | 30/3/2028 | 75,620 | 0.00% |
| NiSource, Inc. | \$50,000 | 5.20% | 1/7/2029 | 50,361 | 0.00% |
| NiSource, Inc. | \$10,000 | 2.95% | 1/9/2029 | 9,150 | 0.00% |
| NiSource, Inc. | \$200,000 | 3.60% | 1/5/2030 | 186,488 | 0.01% |
| NiSource, Inc. | \$225,000 | 1.70% | 15/2/2031 | 184,068 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| NiSource, Inc. | \$50,000 | 5.35% | 1/4/2034 | 49,613 | 0.00% |
| NiSource, Inc. | \$50,000 | 5.95% | 15/6/2041 | 50,579 | 0.00% |
| NiSource, Inc. | \$25,000 | 4.80% | 15/2/2044 | 22,056 | 0.00% |
| NiSource, Inc. | \$50,000 | 4.38% | 15/5/2047 | 40,842 | 0.00% |
| NiSource, Inc. | \$90,000 | 3.95% | 30/3/2048 | 68,548 | 0.00% |
| NiSource, Inc. | \$75,000 | 6.95% | 30/11/2054 | 76,351 | 0.00% |
| NiSource, Inc. | \$50,000 | 6.38% | 31/3/2055 | 49,814 | 0.00% |
| Nissan Motor Acceptance Co. LLC | \$75,000 | 5.30% | 13/9/2027 | 74,244 | 0.00% |
| Nissan Motor Acceptance Co. LLC | \$200,000 | 2.45% | 15/9/2028 | 177,273 | 0.01% |
| Nissan Motor Acceptance Co. LLC | \$25,000 | 7.05% | 15/9/2028 | 25,901 | 0.00% |
| Nissan Motor Acceptance Co. LLC | \$50,000 | 5.55% | 13/9/2029 | 49,381 | 0.00% |
| NNN, Inc. | \$50,000 | 4.30% | 15/10/2028 | 48,799 | 0.00% |
| NNN, Inc. | \$50,000 | 5.60% | 15/10/2033 | 50,399 | 0.00% |
| NNN, Inc. | \$50,000 | 5.50% | 15/6/2034 | 49,860 | 0.00% |
| NNN, Inc. | \$100,000 | 3.50% | 15/4/2051 | 67,763 | 0.00% |
| Nordson Corp. | \$50,000 | 4.50% | 15/12/2029 | 48,784 | 0.00% |
| Nordson Corp. | \$50,000 | 5.80% | 15/9/2033 | 51,511 | 0.00% |
| Norfolk Southern Corp. | \$175,000 | 3.15% | 1/6/2027 | 169,268 | 0.01% |
| Norfolk Southern Corp. | \$405,000 | 2.55% | 1/11/2029 | 365,097 | 0.01% |
| Norfolk Southern Corp. | \$150,000 | 2.30% | 15/5/2031 | 128,345 | 0.00% |
| Norfolk Southern Corp. | \$300,000 | 3.00% | 15/3/2032 | 261,849 | 0.01% |
| Norfolk Southern Corp. | \$600,000 | 5.55% | 15/3/2034 | 612,129 | 0.02% |
| Norfolk Southern Corp. | \$175,000 | 4.45% | 15/6/2045 | 148,314 | 0.00% |
| Norfolk Southern Corp. | \$75,000 | 3.94% | 1/11/2047 | 57,673 | 0.00% |
| Norfolk Southern Corp. | \$125,000 | 3.40% | 1/11/2049 | 86,551 | 0.00% |
| Norfolk Southern Corp. | \$50,000 | 3.05% | 15/5/2050 | 32,353 | 0.00% |
| Norfolk Southern Corp. | \$100,000 | 2.90% | 25/8/2051 | 61,606 | 0.00% |
| Norfolk Southern Corp. | \$25,000 | 4.05% | 15/8/2052 | 19,219 | 0.00% |
| Norfolk Southern Corp. | \$275,000 | 3.70% | 15/3/2053 | 197,106 | 0.01% |
| Norfolk Southern Corp. | \$250,000 | 4.55% | 1/6/2053 | 209,707 | 0.01% |
| Norfolk Southern Corp. | \$100,000 | 5.95% | 15/3/2064 | 102,685 | 0.00% |
| Norfolk Southern Corp. | \$50,000 | 4.10% | 15/5/2121 | 34,569 | 0.00% |
| North Texas Tollway Authority | \$40,000 | 6.72% | 1/1/2049 | 44,675 | 0.00% |
| Northern Natural Gas Co. | \$115,000 | 3.40% | 16/10/2051 | 76,069 | 0.00% |
| Northern States Power Co. | \$25,000 | 2.25% | 1/4/2031 | 21,248 | 0.00% |
| Northern States Power Co. | \$245,000 | 3.40% | 15/8/2042 | 185,904 | 0.01% |
| Northern States Power Co. | \$25,000 | 4.00% | 15/8/2045 | 19,780 | 0.00% |
| Northern States Power Co. | \$15,000 | 2.90% | 1/3/2050 | 9,595 | 0.00% |
| Northern States Power Co. | \$25,000 | 2.60% | 1/6/2051 | 14,938 | 0.00% |
| Northern States Power Co. | \$25,000 | 3.20% | 1/4/2052 | 16,780 | 0.00% |
| Northern States Power Co. | \$30,000 | 4.50% | 1/6/2052 | 25,304 | 0.00% |
| Northern States Power Co. | \$50,000 | 5.10% | 15/5/2053 | 46,258 | 0.00% |
| Northern States Power Co. | \$100,000 | 5.40% | 15/3/2054 | 96,542 | 0.00% |
| Northern States Power Co. | \$50,000 | 5.65% | 15/6/2054 | 49,987 | 0.00% |
| Northern Trust Corp. | \$50,000 | 4.00% | 10/5/2027 | 49,330 | 0.00% |
| Northern Trust Corp. | \$100,000 | 6.13% | 2/11/2032 | 105,445 | 0.00% |
| Northrop Grumman Corp. | \$350,000 | 3.25% | 15/1/2028 | 334,454 | 0.01% |
| Northrop Grumman Corp. | \$150,000 | 4.70% | 15/3/2033 | 145,455 | 0.00% |
| Northrop Grumman Corp. | \$200,000 | 5.15% | 1/5/2040 | 191,200 | 0.01% |
| Northrop Grumman Corp. | \$25,000 | 5.05% | 15/11/2040 | 23,472 | 0.00% |
| Northrop Grumman Corp. | \$50,000 | 3.85% | 15/4/2045 | 39,099 | 0.00% |
| Northrop Grumman Corp. | \$175,000 | 4.03% | 15/10/2047 | 137,801 | 0.00% |
| Northrop Grumman Corp. | \$75,000 | 5.25% | 1/5/2050 | 70,250 | 0.00% |
| Northrop Grumman Corp. | \$50,000 | 4.95% | 15/3/2053 | 44,699 | 0.00% |
| Northwell Healthcare, Inc. | \$50,000 | 3.98% | 1/11/2046 | 38,007 | 0.00% |
| Northwell Healthcare, Inc. | \$25,000 | 3.81% | 1/11/2049 | 18,536 | 0.00% |
| NorthWestern Corp. | \$25,000 | 4.18% | 15/11/2044 | 19,973 | 0.00% |
| Northwestern Mutual Global Funding | \$50,000 | 5.07% | 25/3/2027 | 50,449 | 0.00% |
| Northwestern Mutual Global Funding | \$50,000 | 4.11% | 12/9/2027 | 49,317 | 0.00% |
| Northwestern Mutual Global Funding | \$100,000 | 4.35% | 15/9/2027 | 99,238 | 0.00% |
| Northwestern Mutual Global Funding | \$160,000 | 4.90% | 12/6/2028 | 159,941 | 0.01% |
| Northwestern Mutual Global Funding | \$50,000 | 4.71% | 10/1/2029 | 49,591 | 0.00% |
| Northwestern Mutual Global Funding | \$50,000 | 5.16% | 28/5/2031 | 50,097 | 0.00% |
| Northwestern Mutual Life Insurance Co. | \$100,000 | 6.06% | 30/3/2040 | 102,576 | 0.00% |
| Northwestern Mutual Life Insurance Co. | \$30,000 | 3.85% | 30/9/2047 | 22,585 | 0.00% |
| Northwestern Mutual Life Insurance Co. | \$99,000 | 3.45% | 30/3/2051 | 67,736 | 0.00% |
| Northwestern Mutual Life Insurance Co. | \$81,000 | 3.63% | 30/9/2059 | 54,432 | 0.00% |
| Northwestern University | \$100,000 | 4.64% | 1/12/2044 | 91,564 | 0.00% |
| NOV, Inc. | \$30,000 | 3.60% | 1/12/2029 | 27,994 | 0.00% |
| NOV, Inc. | \$75,000 | 3.95% | 1/12/2042 | 55,759 | 0.00% |
| Novant Health, Inc. | \$100,000 | 3.32% | 1/11/2061 | 63,894 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| NRG Energy, Inc. | \$55,000 | 2.45% | 2/12/2027 | 51,065 | 0.00% |
| NRG Energy, Inc. | \$30,000 | 4.45% | 15/6/2029 | 28,642 | 0.00% |
| NRG Energy, Inc. | \$50,000 | 7.00% | 15/3/2033 | 53,844 | 0.00% |
| NSTAR Electric Co. | \$50,000 | 5.40% | 1/6/2034 | 50,309 | 0.00% |
| NSTAR Electric Co. | \$10,000 | 5.50% | 15/3/2040 | 9,810 | 0.00% |
| NSTAR Electric Co. | \$35,000 | 3.10% | 1/6/2051 | 22,856 | 0.00% |
| NSTAR Electric Co. | \$110,000 | 4.55% | 1/6/2052 | 92,223 | 0.00% |
| Nucor Corp. | \$50,000 | 4.30% | 23/5/2027 | 49,601 | 0.00% |
| Nucor Corp. | \$75,000 | 2.70% | 1/6/2030 | 66,963 | 0.00% |
| Nucor Corp. | \$100,000 | 3.13% | 1/4/2032 | 87,659 | 0.00% |
| Nucor Corp. | \$100,000 | 3.85% | 1/4/2052 | 74,216 | 0.00% |
| Nuveen LLC | \$50,000 | 4.00% | 1/11/2028 | 48,457 | 0.00% |
| Nuveen LLC | \$50,000 | 5.55% | 15/1/2030 | 50,899 | 0.00% |
| Nuveen LLC | \$100,000 | 5.85% | 15/4/2034 | 100,997 | 0.00% |
| NVIDIA Corp. | \$300,000 | 3.20% | 16/9/2026 | 294,153 | 0.01% |
| NVIDIA Corp. | \$100,000 | 3.50% | 1/4/2040 | 82,724 | 0.00% |
| NVIDIA Corp. | \$225,000 | 3.50% | 1/4/2050 | 166,979 | 0.01% |
| NVR, Inc. | \$600,000 | 3.00% | 15/5/2030 | 541,032 | 0.01% |
| NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery | \$75,000 | 2.67% | 1/10/2050 | 45,266 | 0.00% |
| NYU Langone Hospitals | \$25,000 | 5.75% | 1/7/2043 | 25,405 | 0.00% |
| NYU Langone Hospitals | \$75,000 | 3.38% | 1/7/2055 | 50,311 | 0.00% |
| Oaktree Specialty Lending Corp. | \$20,000 | 7.10% | 15/2/2029 | 20,602 | 0.00% |
| Occidental Petroleum Corp. | \$55,000 | 5.55% | 15/3/2026 | 55,268 | 0.00% |
| Occidental Petroleum Corp. | \$30,000 | 8.50% | 15/7/2027 | 32,011 | 0.00% |
| Occidental Petroleum Corp. | \$25,000 | 5.20% | 1/8/2029 | 24,811 | 0.00% |
| Occidental Petroleum Corp. | \$170,000 | 6.63% | 1/9/2030 | 178,009 | 0.01% |
| Occidental Petroleum Corp. | \$65,000 | 6.13% | 1/1/2031 | 66,514 | 0.00% |
| Occidental Petroleum Corp. | \$50,000 | 7.50% | 1/5/2031 | 54,610 | 0.00% |
| Occidental Petroleum Corp. | \$100,000 | 5.38% | 1/1/2032 | 97,988 | 0.00% |
| Occidental Petroleum Corp. | \$15,000 | 5.55% | 1/10/2034 | 14,563 | 0.00% |
| Occidental Petroleum Corp. | \$200,000 | 6.45% | 15/9/2036 | 204,810 | 0.01% |
| Occidental Petroleum Corp. | \$70,000 | 6.20% | 15/3/2040 | 68,990 | 0.00% |
| Occidental Petroleum Corp. | \$150,000 | 6.60% | 15/3/2046 | 151,745 | 0.01% |
| Occidental Petroleum Corp. | \$120,000 | 6.05% | 1/10/2054 | 112,996 | 0.00% |
| OGE Energy Corp. | \$50,000 | 5.45% | 15/5/2029 | 50,750 | 0.00% |
| Oglethorpe Power Corp. | \$55,000 | 5.95% | 1/11/2039 | 55,511 | 0.00% |
| Oglethorpe Power Corp. | \$20,000 | 5.05% | 1/10/2048 | 17,609 | 0.00% |
| Oglethorpe Power Corp. | \$175,000 | 3.75% | 1/8/2050 | 124,368 | 0.00% |
| Oglethorpe Power Corp. | \$50,000 | 5.80% | 1/6/2054 | 49,047 | 0.00% |
| Ohio Edison Co. | \$50,000 | 5.50% | 15/1/2033 | 50,032 | 0.00% |
| Ohio Power Co. | \$75,000 | 5.65% | 1/6/2034 | 75,503 | 0.00% |
| Ohio Power Co. | \$5,000 | 4.15% | 1/4/2048 | 3,831 | 0.00% |
| Ohio Power Co. | \$40,000 | 4.00% | 1/6/2049 | 30,043 | 0.00% |
| Ohio Power Co. | \$110,000 | 2.90% | 1/10/2051 | 66,139 | 0.00% |
| Ohio State University | \$25,000 | 4.91% | 1/6/2040 | 23,451 | 0.00% |
| Ohio State University | \$50,000 | 4.80% | 1/6/2111 | 42,641 | 0.00% |
| Ohio Turnpike & Infrastructure Commission | \$5,000 | 3.22% | 15/2/2048 | 3,608 | 0.00% |
| OhioHealth Corp. | \$75,000 | 2.83% | 15/11/2041 | 52,786 | 0.00% |
| Oklahoma Development Finance Authority | \$150,000 | 4.71% | 1/5/2052 | 136,899 | 0.00% |
| Oklahoma Gas & Electric Co. | \$50,000 | 3.25% | 1/4/2030 | 45,836 | 0.00% |
| Oklahoma Gas & Electric Co. | \$35,000 | 4.15% | 1/4/2047 | 27,621 | 0.00% |
| Oklahoma Gas & Electric Co. | \$35,000 | 5.60% | 1/4/2053 | 34,090 | 0.00% |
| Old Republic International Corp. | \$50,000 | 5.75% | 28/3/2034 | 50,116 | 0.00% |
| Old Republic International Corp. | \$50,000 | 3.85% | 11/6/2051 | 35,154 | 0.00% |
| Omega Healthcare Investors, Inc. | \$100,000 | 3.63% | 1/10/2029 | 92,286 | 0.00% |
| Omega Healthcare Investors, Inc. | \$325,000 | 3.38% | 1/2/2031 | 288,368 | 0.01% |
| Omnicom Capital Holdings plc | £100,000 | 2.25% | 22/11/2033 | 98,038 | 0.00% |
| Omnicom Finance Holdings plc | €200,000 | 0.80% | 8/7/2027 | 197,451 | 0.01% |
| Omnicom Finance Holdings plc | €370,000 | 3.70% | 6/3/2032 | 391,356 | 0.01% |
| Omnicom Group, Inc. | \$10,000 | 2.45% | 30/4/2030 | 8,782 | 0.00% |
| Omnicom Group, Inc. | \$100,000 | 2.60% | 1/8/2031 | 85,404 | 0.00% |
| Omnicom Group, Inc. | \$50,000 | 5.30% | 1/11/2034 | 49,265 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$50,000 | 4.65% | 1/11/2029 | 49,502 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$100,000 | 2.75% | 15/5/2030 | 89,791 | 0.00% |
| Oncor Electric Delivery Co. LLC | €100,000 | 3.50% | 15/5/2031 | 105,236 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$300,000 | 4.55% | 15/9/2032 | 288,444 | 0.01% |
| Oncor Electric Delivery Co. LLC | \$75,000 | 5.65% | 15/11/2033 | 76,947 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$30,000 | 5.25% | 30/9/2040 | 29,018 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$19,000 | 5.30% | 1/6/2042 | 18,184 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$40,000 | 3.75% | 1/4/2045 | 30,706 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Oncor Electric Delivery Co. LLC | \$10,000 | 3.80% | 1/6/2049 | 7,554 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$60,000 | 3.10% | 15/9/2049 | 39,330 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$100,000 | 2.70% | 15/11/2051 | 59,002 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$30,000 | 4.60% | 1/6/2052 | 25,092 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$60,000 | 4.95% | 15/9/2052 | 53,618 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$31,000 | 5.35% | 1/10/2052 | 29,314 | 0.00% |
| Oncor Electric Delivery Co. LLC | \$50,000 | 5.55% | 15/6/2054 | 48,680 | 0.00% |
| ONE Gas, Inc. | \$50,000 | 5.10% | 1/4/2029 | 50,350 | 0.00% |
| ONE Gas, Inc. | \$160,000 | 4.25% | 1/9/2032 | 151,242 | 0.01% |
| ONEOK Partners LP | \$30,000 | 6.85% | 15/10/2037 | 32,236 | 0.00% |
| ONEOK Partners LP | \$110,000 | 6.13% | 1/2/2041 | 109,327 | 0.00% |
| ONEOK Partners LP | \$25,000 | 6.20% | 15/9/2043 | 24,910 | 0.00% |
| ONEOK, Inc. | \$200,000 | 5.85% | 15/1/2026 | 201,823 | 0.01% |
| ONEOK, Inc. | \$100,000 | 4.25% | 24/9/2027 | 98,563 | 0.00% |
| ONEOK, Inc. | \$230,000 | 3.40% | 1/9/2029 | 213,856 | 0.01% |
| ONEOK, Inc. | \$30,000 | 3.25% | 1/6/2030 | 27,238 | 0.00% |
| ONEOK, Inc. | \$50,000 | 4.75% | 15/10/2031 | 48,356 | 0.00% |
| ONEOK, Inc. | \$105,000 | 6.10% | 15/11/2032 | 108,745 | 0.00% |
| ONEOK, Inc. | \$105,000 | 6.05% | 1/9/2033 | 108,095 | 0.00% |
| ONEOK, Inc. | \$150,000 | 5.05% | 1/11/2034 | 143,569 | 0.00% |
| ONEOK, Inc. | \$35,000 | 5.15% | 15/10/2043 | 31,242 | 0.00% |
| ONEOK, Inc. | \$55,000 | 4.25% | 15/9/2046 | 42,253 | 0.00% |
| ONEOK, Inc. | \$35,000 | 4.95% | 13/7/2047 | 29,602 | 0.00% |
| ONEOK, Inc. | \$30,000 | 4.20% | 3/10/2047 | 22,659 | 0.00% |
| ONEOK, Inc. | \$30,000 | 4.85% | 1/2/2049 | 24,869 | 0.00% |
| ONEOK, Inc. | \$50,000 | 3.95% | 1/3/2050 | 36,102 | 0.00% |
| ONEOK, Inc. | \$25,000 | 4.50% | 15/3/2050 | 19,691 | 0.00% |
| ONEOK, Inc. | \$100,000 | 7.15% | 15/1/2051 | 108,407 | 0.00% |
| ONEOK, Inc. | \$120,000 | 6.63% | 1/9/2053 | 126,394 | 0.00% |
| ONEOK, Inc. | \$200,000 | 5.70% | 1/11/2054 | 188,452 | 0.01% |
| ONEOK, Inc. | \$75,000 | 5.85% | 1/11/2064 | 70,252 | 0.00% |
| Oracle Corp. | \$450,000 | 1.65% | 25/3/2026 | 433,853 | 0.01% |
| Oracle Corp. | \$600,000 | 2.65% | 15/7/2026 | 582,102 | 0.02% |
| Oracle Corp. | \$35,000 | 2.80% | 1/4/2027 | 33,601 | 0.00% |
| Oracle Corp. | \$50,000 | 3.25% | 15/11/2027 | 48,065 | 0.00% |
| Oracle Corp. | \$700,000 | 2.30% | 25/3/2028 | 647,267 | 0.02% |
| Oracle Corp. | \$325,000 | 4.20% | 27/9/2029 | 313,837 | 0.01% |
| Oracle Corp. | \$50,000 | 6.15% | 9/11/2029 | 52,421 | 0.00% |
| Oracle Corp. | \$55,000 | 2.95% | 1/4/2030 | 49,657 | 0.00% |
| Oracle Corp. | \$225,000 | 2.88% | 25/3/2031 | 197,713 | 0.01% |
| Oracle Corp. | \$200,000 | 6.25% | 9/11/2032 | 211,862 | 0.01% |
| Oracle Corp. | \$150,000 | 4.90% | 6/2/2033 | 146,106 | 0.00% |
| Oracle Corp. | \$100,000 | 4.30% | 8/7/2034 | 91,977 | 0.00% |
| Oracle Corp. | \$317,000 | 4.70% | 27/9/2034 | 300,553 | 0.01% |
| Oracle Corp. | \$350,000 | 3.90% | 15/5/2035 | 306,127 | 0.01% |
| Oracle Corp. | \$100,000 | 3.80% | 15/11/2037 | 83,526 | 0.00% |
| Oracle Corp. | \$175,000 | 3.60% | 1/4/2040 | 136,617 | 0.00% |
| Oracle Corp. | \$75,000 | 5.38% | 15/7/2040 | 71,980 | 0.00% |
| Oracle Corp. | \$325,000 | 3.65% | 25/3/2041 | 252,442 | 0.01% |
| Oracle Corp. | \$50,000 | 4.50% | 8/7/2044 | 42,107 | 0.00% |
| Oracle Corp. | \$150,000 | 4.13% | 15/5/2045 | 118,218 | 0.00% |
| Oracle Corp. | \$175,000 | 4.00% | 15/7/2046 | 134,507 | 0.00% |
| Oracle Corp. | \$75,000 | 4.00% | 15/11/2047 | 57,168 | 0.00% |
| Oracle Corp. | \$275,000 | 3.60% | 1/4/2050 | 192,307 | 0.01% |
| Oracle Corp. | \$375,000 | 3.95% | 25/3/2051 | 277,391 | 0.01% |
| Oracle Corp. | \$400,000 | 5.55% | 6/2/2053 | 378,495 | 0.01% |
| Oracle Corp. | \$400,000 | 5.38% | 27/9/2054 | 369,097 | 0.01% |
| Oracle Corp. | \$250,000 | 4.38% | 15/5/2055 | 195,322 | 0.01% |
| Oracle Corp. | \$260,000 | 3.85% | 1/4/2060 | 178,228 | 0.01% |
| Oracle Corp. | \$100,000 | 4.10% | 25/3/2061 | 71,603 | 0.00% |
| Oracle Corp. | \$50,000 | 5.50% | 27/9/2064 | 45,808 | 0.00% |
| O'Reilly Automotive, Inc. | \$75,000 | 5.75% | 20/11/2026 | 76,297 | 0.00% |
| O'Reilly Automotive, Inc. | \$50,000 | 4.35% | 1/6/2028 | 49,113 | 0.00% |
| O'Reilly Automotive, Inc. | \$100,000 | 1.75% | 15/3/2031 | 81,973 | 0.00% |
| O'Reilly Automotive, Inc. | \$25,000 | 4.70% | 15/6/2032 | 24,164 | 0.00% |
| O'Reilly Automotive, Inc. | \$100,000 | 5.00% | 19/8/2034 | 96,988 | 0.00% |
| Oshkosh Corp. | \$25,000 | 4.60% | 15/5/2028 | 24,677 | 0.00% |
| Oshkosh Corp. | \$10,000 | 3.10% | 1/3/2030 | 9,161 | 0.00% |
| Otis Worldwide Corp. | \$25,000 | 5.13% | 19/11/2031 | 25,019 | 0.00% |
| Otis Worldwide Corp. | \$125,000 | 3.11% | 15/2/2040 | 93,411 | 0.00% |
| Otis Worldwide Corp. | \$50,000 | 3.36% | 15/2/2050 | 34,317 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ovintiv, Inc. | \$50,000 | 5.38% | 1/1/2026 | 50,155 | 0.00% |
| Ovintiv, Inc. | \$60,000 | 6.25% | 15/7/2033 | 61,418 | 0.00% |
| Ovintiv, Inc. | \$100,000 | 6.50% | 15/8/2034 | 103,738 | 0.00% |
| Ovintiv, Inc. | \$30,000 | 6.63% | 15/8/2037 | 30,755 | 0.00% |
| Ovintiv, Inc. | \$50,000 | 6.50% | 1/2/2038 | 50,878 | 0.00% |
| Ovintiv, Inc. | \$25,000 | 7.10% | 15/7/2053 | 26,659 | 0.00% |
| Owens Corning | \$25,000 | 3.40% | 15/8/2026 | 24,458 | 0.00% |
| Owens Corning | \$50,000 | 5.50% | 15/6/2027 | 50,873 | 0.00% |
| Owens Corning | \$30,000 | 3.95% | 15/8/2029 | 28,611 | 0.00% |
| Owens Corning | \$60,000 | 5.70% | 15/6/2034 | 60,965 | 0.00% |
| Owens Corning | \$125,000 | 4.40% | 30/1/2048 | 100,405 | 0.00% |
| Owens Corning | \$50,000 | 5.95% | 15/6/2054 | 49,539 | 0.00% |
| PACCAR Financial Corp. | \$50,000 | 4.45% | 30/3/2026 | 49,970 | 0.00% |
| PACCAR Financial Corp. | \$100,000 | 5.05% | 10/8/2026 | 100,840 | 0.00% |
| PACCAR Financial Corp. | \$100,000 | 4.50% | 25/11/2026 | 100,080 | 0.00% |
| PACCAR Financial Corp. | \$50,000 | 5.00% | 13/5/2027 | 50,557 | 0.00% |
| PACCAR Financial Corp. | \$50,000 | 4.45% | 6/8/2027 | 49,956 | 0.00% |
| PACCAR Financial Corp. | \$100,000 | 4.95% | 10/8/2028 | 100,775 | 0.00% |
| PACCAR Financial Corp. | \$50,000 | 4.60% | 31/1/2029 | 49,829 | 0.00% |
| PACCAR Financial Corp. | \$75,000 | 4.00% | 26/9/2029 | 72,622 | 0.00% |
| PACCAR Financial Corp. | \$75,000 | 5.00% | 22/3/2034 | 75,312 | 0.00% |
| Pacific Gas & Electric Co. | \$285,000 | 3.15% | 1/1/2026 | 279,998 | 0.01% |
| Pacific Gas & Electric Co. | \$50,000 | 2.95% | 1/3/2026 | 48,873 | 0.00% |
| Pacific Gas & Electric Co. | \$50,000 | 2.10% | 1/8/2027 | 46,631 | 0.00% |
| Pacific Gas & Electric Co. | \$200,000 | 3.30% | 1/12/2027 | 191,078 | 0.01% |
| Pacific Gas & Electric Co. | \$50,000 | 3.00% | 15/6/2028 | 46,861 | 0.00% |
| Pacific Gas & Electric Co. | \$100,000 | 3.75% | 1/7/2028 | 95,651 | 0.00% |
| Pacific Gas & Electric Co. | \$75,000 | 5.55% | 15/5/2029 | 76,215 | 0.00% |
| Pacific Gas & Electric Co. | \$150,000 | 4.55% | 1/7/2030 | 145,254 | 0.00% |
| Pacific Gas & Electric Co. | \$180,000 | 2.50% | 1/2/2031 | 154,076 | 0.01% |
| Pacific Gas & Electric Co. | \$40,000 | 3.25% | 1/6/2031 | 35,461 | 0.00% |
| Pacific Gas & Electric Co. | \$60,000 | 5.90% | 15/6/2032 | 61,628 | 0.00% |
| Pacific Gas & Electric Co. | \$135,000 | 6.40% | 15/6/2033 | 142,508 | 0.00% |
| Pacific Gas & Electric Co. | \$25,000 | 6.95% | 15/3/2034 | 27,438 | 0.00% |
| Pacific Gas & Electric Co. | \$345,000 | 5.80% | 15/5/2034 | 352,885 | 0.01% |
| Pacific Gas & Electric Co. | \$130,000 | 4.50% | 1/7/2040 | 112,080 | 0.00% |
| Pacific Gas & Electric Co. | \$250,000 | 3.30% | 1/8/2040 | 186,831 | 0.01% |
| Pacific Gas & Electric Co. | \$100,000 | 4.20% | 1/6/2041 | 81,465 | 0.00% |
| Pacific Gas & Electric Co. | \$50,000 | 4.75% | 15/2/2044 | 42,629 | 0.00% |
| Pacific Gas & Electric Co. | \$200,000 | 4.00% | 1/12/2046 | 150,846 | 0.01% |
| Pacific Gas & Electric Co. | \$100,000 | 3.95% | 1/12/2047 | 74,672 | 0.00% |
| Pacific Gas & Electric Co. | \$250,000 | 4.95% | 1/7/2050 | 216,922 | 0.01% |
| Pacific Gas & Electric Co. | \$200,000 | 3.50% | 1/8/2050 | 137,278 | 0.00% |
| Pacific Gas & Electric Co. | \$35,000 | 5.25% | 1/3/2052 | 31,409 | 0.00% |
| Pacific Gas & Electric Co. | \$190,000 | 6.75% | 15/1/2053 | 207,228 | 0.01% |
| Pacific Gas & Electric Co. | \$25,000 | 6.70% | 1/4/2053 | 27,117 | 0.00% |
| Pacific Life Insurance Co. | \$50,000 | 9.25% | 15/6/2039 | 66,279 | 0.00% |
| Pacific Life Insurance Co. | \$35,000 | 4.30% | 24/10/2067 | 28,553 | 0.00% |
| Pacific LifeCorp | \$200,000 | 3.35% | 15/9/2050 | 132,983 | 0.00% |
| Pacific LifeCorp | \$100,000 | 5.40% | 15/9/2052 | 94,007 | 0.00% |
| PacifiCorp | \$100,000 | 3.50% | 15/6/2029 | 94,080 | 0.00% |
| PacifiCorp | \$50,000 | 2.70% | 15/9/2030 | 44,169 | 0.00% |
| PacifiCorp | \$75,000 | 5.45% | 15/2/2034 | 74,565 | 0.00% |
| PacifiCorp | \$75,000 | 5.75% | 1/4/2037 | 75,339 | 0.00% |
| PacifiCorp | \$50,000 | 6.00% | 15/1/2039 | 50,939 | 0.00% |
| PacifiCorp | \$65,000 | 4.15% | 15/2/2050 | 50,278 | 0.00% |
| PacifiCorp | \$80,000 | 2.90% | 15/6/2052 | 47,679 | 0.00% |
| PacifiCorp | \$80,000 | 5.35% | 1/12/2053 | 73,455 | 0.00% |
| PacifiCorp | \$80,000 | 5.50% | 15/5/2054 | 74,866 | 0.00% |
| PacifiCorp | \$110,000 | 5.80% | 15/1/2055 | 107,233 | 0.00% |
| Packaging Corp. of America | \$35,000 | 3.40% | 15/12/2027 | 33,728 | 0.00% |
| Packaging Corp. of America | \$50,000 | 5.70% | 1/12/2033 | 51,074 | 0.00% |
| Packaging Corp. of America | \$10,000 | 4.05% | 15/12/2049 | 7,647 | 0.00% |
| Packaging Corp. of America | \$75,000 | 3.05% | 1/10/2051 | 48,220 | 0.00% |
| Paramount Global | \$250,000 | 4.20% | 1/6/2029 | 235,920 | 0.01% |
| Paramount Global | \$150,000 | 4.95% | 15/1/2031 | 140,151 | 0.00% |
| Paramount Global | \$225,000 | 4.20% | 19/5/2032 | 198,246 | 0.01% |
| Paramount Global | \$50,000 | 5.90% | 15/10/2040 | 43,988 | 0.00% |
| Paramount Global | \$96,000 | 4.85% | 1/7/2042 | 75,865 | 0.00% |
| Paramount Global | \$259,000 | 4.38% | 15/3/2043 | 188,711 | 0.01% |
| Paramount Global | \$100,000 | 5.85% | 1/9/2043 | 86,248 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Paramount Global | \$50,000 | 5.25% | 1/4/2044 | 39,074 | 0.00% |
| Paramount Global | \$100,000 | 4.90% | 15/8/2044 | 75,914 | 0.00% |
| Paramount Global | \$85,000 | 4.60% | 15/1/2045 | 62,605 | 0.00% |
| Paramount Global | \$50,000 | 4.95% | 19/5/2050 | 37,731 | 0.00% |
| Parker-Hannifin Corp. | \$170,000 | 3.25% | 1/3/2027 | 165,148 | 0.01% |
| Parker-Hannifin Corp. | \$100,000 | 4.25% | 15/9/2027 | 98,981 | 0.00% |
| Parker-Hannifin Corp. | \$235,000 | 3.25% | 14/6/2029 | 219,899 | 0.01% |
| Parker-Hannifin Corp. | \$450,000 | 4.50% | 15/9/2029 | 443,827 | 0.01% |
| Parker-Hannifin Corp. | \$25,000 | 4.20% | 21/11/2034 | 23,109 | 0.00% |
| Parker-Hannifin Corp. | \$100,000 | 4.45% | 21/11/2044 | 85,645 | 0.00% |
| Parker-Hannifin Corp. | \$150,000 | 4.10% | 1/3/2047 | 120,320 | 0.00% |
| Parker-Hannifin Corp. | \$150,000 | 4.00% | 14/6/2049 | 117,187 | 0.00% |
| PartnerRe Finance B LLC | \$10,000 | 3.70% | 2/7/2029 | 9,449 | 0.00% |
| Patterson-UTI Energy, Inc. | \$50,000 | 7.15% | 1/10/2033 | 52,410 | 0.00% |
| PayPal Holdings, Inc. | \$10,000 | 2.65% | 1/10/2026 | 9,683 | 0.00% |
| PayPal Holdings, Inc. | \$125,000 | 2.85% | 1/10/2029 | 114,224 | 0.00% |
| PayPal Holdings, Inc. | \$250,000 | 2.30% | 1/6/2030 | 219,119 | 0.01% |
| PayPal Holdings, Inc. | \$60,000 | 5.15% | 1/6/2034 | 59,645 | 0.00% |
| PayPal Holdings, Inc. | \$200,000 | 3.25% | 1/6/2050 | 135,435 | 0.00% |
| PayPal Holdings, Inc. | \$50,000 | 5.50% | 1/6/2054 | 48,792 | 0.00% |
| PeaceHealth Obligated Group | \$50,000 | 4.79% | 15/11/2048 | 42,840 | 0.00% |
| PECO Energy Co. | \$50,000 | 4.90% | 15/6/2033 | 49,130 | 0.00% |
| PECO Energy Co. | \$70,000 | 3.90% | 1/3/2048 | 54,226 | 0.00% |
| PECO Energy Co. | \$15,000 | 3.00% | 15/9/2049 | 9,804 | 0.00% |
| PECO Energy Co. | \$50,000 | 2.80% | 15/6/2050 | 31,109 | 0.00% |
| PECO Energy Co. | \$180,000 | 4.38% | 15/8/2052 | 148,863 | 0.00% |
| PECO Energy Co. | \$25,000 | 5.25% | 15/9/2054 | 23,670 | 0.00% |
| Pennsylvania State University | \$75,000 | 2.84% | 1/9/2050 | 50,363 | 0.00% |
| Pennsylvania Turnpike Commission | \$50,000 | 5.51% | 1/12/2045 | 48,402 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | \$185,000 | 5.75% | 24/5/2026 | 186,880 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | \$100,000 | 1.70% | 15/6/2026 | 95,523 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | \$25,000 | 4.20% | 1/4/2027 | 24,581 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | \$50,000 | 5.88% | 15/11/2027 | 51,191 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | \$100,000 | 5.70% | 1/2/2028 | 101,716 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | \$50,000 | 5.35% | 30/3/2029 | 50,342 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | \$25,000 | 3.35% | 1/11/2029 | 23,134 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | \$200,000 | 6.20% | 15/6/2030 | 209,888 | 0.01% |
| Pentair Finance Sarl | \$50,000 | 5.90% | 15/7/2032 | 51,365 | 0.00% |
| PepsiCo, Inc. | \$50,000 | 2.85% | 24/2/2026 | 49,137 | 0.00% |
| PepsiCo, Inc. | \$50,000 | 5.13% | 10/11/2026 | 50,630 | 0.00% |
| PepsiCo, Inc. | €100,000 | 0.75% | 18/3/2027 | 99,702 | 0.00% |
| PepsiCo, Inc. | \$100,000 | 3.00% | 15/10/2027 | 96,286 | 0.00% |
| PepsiCo, Inc. | €300,000 | 0.50% | 6/5/2028 | 289,636 | 0.01% |
| PepsiCo, Inc. | \$55,000 | 2.63% | 29/7/2029 | 50,416 | 0.00% |
| PepsiCo, Inc. | \$100,000 | 2.75% | 19/3/2030 | 90,834 | 0.00% |
| PepsiCo, Inc. | \$275,000 | 3.90% | 18/7/2032 | 256,957 | 0.01% |
| PepsiCo, Inc. | €100,000 | 0.40% | 9/10/2032 | 85,721 | 0.00% |
| PepsiCo, Inc. | \$25,000 | 4.00% | 5/3/2042 | 20,769 | 0.00% |
| PepsiCo, Inc. | \$350,000 | 4.45% | 14/4/2046 | 302,606 | 0.01% |
| PepsiCo, Inc. | \$125,000 | 3.45% | 6/10/2046 | 91,971 | 0.00% |
| PepsiCo, Inc. | \$50,000 | 2.88% | 15/10/2049 | 32,525 | 0.00% |
| Permanent University Fund - Texas A&M University System | \$5,000 | 3.10% | 1/7/2049 | 3,626 | 0.00% |
| Permanent University Fund - University of Texas System | \$10,000 | 3.38% | 1/7/2047 | 7,492 | 0.00% |
| Pernod Ricard International Finance LLC | \$500,000 | 1.25% | 1/4/2028 | 444,576 | 0.01% |
| Pfizer Investment Enterprises Pte Ltd. | \$100,000 | 4.45% | 19/5/2026 | 99,863 | 0.00% |
| Pfizer Investment Enterprises Pte Ltd. | \$150,000 | 4.65% | 19/5/2030 | 148,426 | 0.00% |
| Pfizer Investment Enterprises Pte Ltd. | \$350,000 | 4.75% | 19/5/2033 | 339,049 | 0.01% |
| Pfizer Investment Enterprises Pte Ltd. | \$200,000 | 5.11% | 19/5/2043 | 187,679 | 0.01% |
| Pfizer Investment Enterprises Pte Ltd. | \$575,000 | 5.30% | 19/5/2053 | 539,525 | 0.01% |
| Pfizer Investment Enterprises Pte Ltd. | \$205,000 | 5.34% | 19/5/2063 | 188,146 | 0.01% |
| Pfizer, Inc. | \$100,000 | 2.75% | 3/6/2026 | 97,675 | 0.00% |
| Pfizer, Inc. | \$25,000 | 3.00% | 15/12/2026 | 24,327 | 0.00% |
| Pfizer, Inc. | \$415,000 | 3.45% | 15/3/2029 | 395,692 | 0.01% |
| Pfizer, Inc. | \$100,000 | 2.63% | 1/4/2030 | 89,711 | 0.00% |
| Pfizer, Inc. | \$400,000 | 1.70% | 28/5/2030 | 340,401 | 0.01% |
| Pfizer, Inc. | \$225,000 | 1.75% | 18/8/2031 | 185,266 | 0.01% |
| Pfizer, Inc. | \$75,000 | 4.00% | 15/12/2036 | 66,792 | 0.00% |
| Pfizer, Inc. | £100,000 | 6.50% | 3/6/2038 | 138,217 | 0.00% |
| Pfizer, Inc. | \$281,000 | 3.90% | 15/3/2039 | 237,563 | 0.01% |
| Pfizer, Inc. | \$25,000 | 7.20% | 15/3/2039 | 29,214 | 0.00% |
| Pfizer, Inc. | \$25,000 | 2.55% | 28/5/2040 | 17,312 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Pfizer, Inc. | \$50,000 | 4.30% | 15/6/2043 | 42,587 | 0.00% |
| Pfizer, Inc. | \$25,000 | 4.40% | 15/5/2044 | 21,600 | 0.00% |
| Pfizer, Inc. | \$25,000 | 4.13% | 15/12/2046 | 20,108 | 0.00% |
| Pfizer, Inc. | \$275,000 | 4.20% | 15/9/2048 | 223,339 | 0.01% |
| Pfizer, Inc. | \$225,000 | 4.00% | 15/3/2049 | 176,372 | 0.01% |
| Pfizer, Inc. | \$125,000 | 2.70% | 28/5/2050 | 77,006 | 0.00% |
| PG&E Energy Recovery Funding LLC | \$50,000 | 2.82% | 15/7/2046 | 35,148 | 0.00% |
| PG&E Wildfire Recovery Funding LLC | \$105,566 | 3.59% | 1/6/2030 | 102,188 | 0.00% |
| PG&E Wildfire Recovery Funding LLC | \$50,000 | 4.26% | 1/6/2036 | 46,875 | 0.00% |
| PG&E Wildfire Recovery Funding LLC | \$100,000 | 4.45% | 1/12/2047 | 86,949 | 0.00% |
| PG&E Wildfire Recovery Funding LLC | \$50,000 | 4.67% | 1/12/2051 | 44,425 | 0.00% |
| Philip Morris International, Inc. | \$125,000 | 4.88% | 13/2/2026 | 125,375 | 0.00% |
| Philip Morris International, Inc. | \$70,000 | 4.75% | 12/2/2027 | 70,166 | 0.00% |
| Philip Morris International, Inc. | \$50,000 | 4.38% | 1/11/2027 | 49,584 | 0.00% |
| Philip Morris International, Inc. | \$475,000 | 5.13% | 17/11/2027 | 480,678 | 0.01% |
| Philip Morris International, Inc. | \$250,000 | 4.88% | 15/2/2028 | 250,550 | 0.01% |
| Philip Morris International, Inc. | \$25,000 | 3.13% | 2/3/2028 | 23,775 | 0.00% |
| Philip Morris International, Inc. | \$50,000 | 5.25% | 7/9/2028 | 50,726 | 0.00% |
| Philip Morris International, Inc. | \$75,000 | 4.88% | 13/2/2029 | 74,949 | 0.00% |
| Philip Morris International, Inc. | \$25,000 | 3.38% | 15/8/2029 | 23,463 | 0.00% |
| Philip Morris International, Inc. | \$60,000 | 4.63% | 1/11/2029 | 59,187 | 0.00% |
| Philip Morris International, Inc. | \$275,000 | 5.63% | 17/11/2029 | 283,263 | 0.01% |
| Philip Morris International, Inc. | \$250,000 | 5.13% | 15/2/2030 | 251,423 | 0.01% |
| Philip Morris International, Inc. | \$95,000 | 5.13% | 13/2/2031 | 95,068 | 0.00% |
| Philip Morris International, Inc. | \$60,000 | 4.75% | 1/11/2031 | 58,682 | 0.00% |
| Philip Morris International, Inc. | \$100,000 | 5.75% | 17/11/2032 | 102,766 | 0.00% |
| Philip Morris International, Inc. | \$300,000 | 5.38% | 15/2/2033 | 300,571 | 0.01% |
| Philip Morris International, Inc. | \$140,000 | 5.25% | 13/2/2034 | 138,500 | 0.00% |
| Philip Morris International, Inc. | \$25,000 | 4.90% | 1/11/2034 | 24,040 | 0.00% |
| Philip Morris International, Inc. | \$120,000 | 6.38% | 16/5/2038 | 128,990 | 0.00% |
| Philip Morris International, Inc. | €200,000 | 1.45% | 1/8/2039 | 146,243 | 0.00% |
| Philip Morris International, Inc. | \$50,000 | 4.50% | 20/3/2042 | 43,160 | 0.00% |
| Philip Morris International, Inc. | \$25,000 | 3.88% | 21/8/2042 | 19,787 | 0.00% |
| Philip Morris International, Inc. | \$110,000 | 4.13% | 4/3/2043 | 89,188 | 0.00% |
| Philip Morris International, Inc. | \$240,000 | 4.25% | 10/11/2044 | 195,911 | 0.01% |
| Phillips 66 | \$80,000 | 1.30% | 15/2/2026 | 77,083 | 0.00% |
| Phillips 66 | \$100,000 | 2.15% | 15/12/2030 | 84,824 | 0.00% |
| Phillips 66 | \$100,000 | 4.65% | 15/11/2034 | 93,267 | 0.00% |
| Phillips 66 | \$220,000 | 4.88% | 15/11/2044 | 190,435 | 0.01% |
| Phillips 66 | \$55,000 | 3.30% | 15/3/2052 | 35,388 | 0.00% |
| Phillips 66 Co. | \$50,000 | 4.95% | 1/12/2027 | 50,410 | 0.00% |
| Phillips 66 Co. | \$65,000 | 3.15% | 15/12/2029 | 59,628 | 0.00% |
| Phillips 66 Co. | \$100,000 | 5.25% | 15/6/2031 | 100,255 | 0.00% |
| Phillips 66 Co. | \$100,000 | 5.30% | 30/6/2033 | 99,199 | 0.00% |
| Phillips 66 Co. | \$50,000 | 4.95% | 15/3/2035 | 47,276 | 0.00% |
| Phillips 66 Co. | \$25,000 | 4.68% | 15/2/2045 | 20,943 | 0.00% |
| Phillips 66 Co. | \$70,000 | 4.90% | 1/10/2046 | 60,082 | 0.00% |
| Phillips 66 Co. | \$50,000 | 5.65% | 15/6/2054 | 47,246 | 0.00% |
| Piedmont Healthcare, Inc. | \$50,000 | 2.04% | 1/1/2032 | 40,944 | 0.00% |
| Piedmont Healthcare, Inc. | \$50,000 | 2.72% | 1/1/2042 | 34,596 | 0.00% |
| Piedmont Natural Gas Co., Inc. | \$100,000 | 2.50% | 15/3/2031 | 85,382 | 0.00% |
| Piedmont Natural Gas Co., Inc. | \$50,000 | 5.10% | 15/2/2035 | 48,492 | 0.00% |
| Piedmont Natural Gas Co., Inc. | \$325,000 | 5.05% | 15/5/2052 | 285,141 | 0.01% |
| Piedmont Operating Partnership LP | \$150,000 | 9.25% | 20/7/2028 | 164,900 | 0.01% |
| Pilgrim's Pride Corp. | \$100,000 | 3.50% | 1/3/2032 | 86,209 | 0.00% |
| Pilgrim's Pride Corp. | \$150,000 | 6.25% | 1/7/2033 | 153,024 | 0.01% |
| Pioneer Natural Resources Co. | \$100,000 | 1.13% | 15/1/2026 | 96,516 | 0.00% |
| Pioneer Natural Resources Co. | \$185,000 | 1.90% | 15/8/2030 | 157,542 | 0.01% |
| Plains All American Pipeline LP/PAA Finance Corp. | \$225,000 | 3.55% | 15/12/2029 | 209,307 | 0.01% |
| Plains All American Pipeline LP/PAA Finance Corp. | \$200,000 | 3.80% | 15/9/2030 | 185,755 | 0.01% |
| Plains All American Pipeline LP/PAA Finance Corp. | \$65,000 | 5.70% | 15/9/2034 | 64,994 | 0.00% |
| Plains All American Pipeline LP/PAA Finance Corp. | \$25,000 | 6.65% | 15/1/2037 | 26,200 | 0.00% |
| Plains All American Pipeline LP/PAA Finance Corp. | \$25,000 | 5.15% | 1/6/2042 | 22,173 | 0.00% |
| Plains All American Pipeline LP/PAA Finance Corp. | \$40,000 | 4.70% | 15/6/2044 | 33,037 | 0.00% |
| Plains All American Pipeline LP/PAA Finance Corp. | \$25,000 | 4.90% | 15/2/2045 | 21,212 | 0.00% |
| PNC Bank NA | \$50,000 | 2.70% | 22/10/2029 | 44,913 | 0.00% |
| PNC Financial Services Group, Inc. | \$200,000 | 5.81% | 12/6/2026 | 200,776 | 0.01% |
| PNC Financial Services Group, Inc. | \$511,000 | 2.60% | 23/7/2026 | 495,177 | 0.01% |
| PNC Financial Services Group, Inc. | \$50,000 | 4.76% | 26/1/2027 | 49,924 | 0.00% |
| PNC Financial Services Group, Inc. | \$50,000 | 3.15% | 19/5/2027 | 48,242 | 0.00% |
| PNC Financial Services Group, Inc. | \$60,000 | 5.10% | 23/7/2027 | 60,274 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| PNC Financial Services Group, Inc. | \$150,000 | 6.62% | 20/10/2027 | 154,481 | 0.01% |
| PNC Financial Services Group, Inc. | \$70,000 | 5.30% | 21/1/2028 | 70,574 | 0.00% |
| PNC Financial Services Group, Inc. | \$280,000 | 5.35% | 2/12/2028 | 283,767 | 0.01% |
| PNC Financial Services Group, Inc. | \$175,000 | 3.45% | 23/4/2029 | 165,580 | 0.01% |
| PNC Financial Services Group, Inc. | \$200,000 | 5.58% | 12/6/2029 | 203,341 | 0.01% |
| PNC Financial Services Group, Inc. | \$100,000 | 2.55% | 22/1/2030 | 88,809 | 0.00% |
| PNC Financial Services Group, Inc. | \$90,000 | 5.49% | 14/5/2030 | 91,214 | 0.00% |
| PNC Financial Services Group, Inc. | \$120,000 | 4.81% | 21/10/2032 | 116,862 | 0.00% |
| PNC Financial Services Group, Inc. | \$100,000 | 4.63% | 6/6/2033 | 94,452 | 0.00% |
| PNC Financial Services Group, Inc. | \$450,000 | 6.04% | 28/10/2033 | 465,747 | 0.01% |
| PNC Financial Services Group, Inc. | \$50,000 | 5.07% | 24/1/2034 | 48,642 | 0.00% |
| PNC Financial Services Group, Inc. | \$55,000 | 5.94% | 18/8/2034 | 56,581 | 0.00% |
| PNC Financial Services Group, Inc. | \$250,000 | 6.88% | 20/10/2034 | 272,662 | 0.01% |
| PNC Financial Services Group, Inc. | \$1,070,000 | 5.68% | 22/1/2035 | 1,081,454 | 0.03% |
| PNC Financial Services Group, Inc. | \$70,000 | 5.40% | 23/7/2035 | 69,482 | 0.00% |
| Polar Tankers, Inc. | \$66,601 | 5.95% | 10/5/2037 | 68,530 | 0.00% |
| Port Authority of New York & New Jersey | \$100,000 | 5.65% | 1/11/2040 | 102,992 | 0.00% |
| Port Authority of New York & New Jersey | \$100,000 | 3.14% | 15/2/2051 | 71,342 | 0.00% |
| Port Authority of New York & New Jersey | \$135,000 | 4.93% | 1/10/2051 | 124,607 | 0.00% |
| Port Authority of New York & New Jersey | \$150,000 | 4.46% | 1/10/2062 | 124,529 | 0.00% |
| Port Authority of New York & New Jersey | \$25,000 | 4.81% | 15/10/2065 | 22,579 | 0.00% |
| Potomac Electric Power Co. | \$50,000 | 5.20% | 15/3/2034 | 49,620 | 0.00% |
| Potomac Electric Power Co. | \$80,000 | 4.15% | 15/3/2043 | 66,053 | 0.00% |
| Potomac Electric Power Co. | \$25,000 | 5.50% | 15/3/2054 | 24,225 | 0.00% |
| PPG Industries, Inc. | \$100,000 | 1.20% | 15/3/2026 | 95,768 | 0.00% |
| PPG Industries, Inc. | €104,000 | 2.75% | 1/6/2029 | 106,498 | 0.00% |
| PPG Industries, Inc. | \$50,000 | 2.55% | 15/6/2030 | 44,175 | 0.00% |
| PPL Capital Funding, Inc. | \$40,000 | 4.13% | 15/4/2030 | 38,079 | 0.00% |
| PPL Capital Funding, Inc. | \$50,000 | 5.25% | 1/9/2034 | 49,237 | 0.00% |
| PPL Electric Utilities Corp. | \$50,000 | 5.00% | 15/5/2033 | 49,395 | 0.00% |
| PPL Electric Utilities Corp. | \$50,000 | 4.85% | 15/2/2034 | 48,720 | 0.00% |
| PPL Electric Utilities Corp. | \$25,000 | 4.75% | 15/7/2043 | 22,440 | 0.00% |
| PPL Electric Utilities Corp. | \$50,000 | 4.13% | 15/6/2044 | 41,507 | 0.00% |
| PPL Electric Utilities Corp. | \$110,000 | 3.95% | 1/6/2047 | 86,347 | 0.00% |
| PPL Electric Utilities Corp. | \$50,000 | 5.25% | 15/5/2053 | 47,761 | 0.00% |
| Precision Castparts Corp. | \$125,000 | 4.38% | 15/6/2045 | 106,190 | 0.00% |
| Presbyterian Healthcare Services | \$25,000 | 4.88% | 1/8/2052 | 22,618 | 0.00% |
| President & Fellows of Harvard College | \$75,000 | 4.61% | 15/2/2035 | 72,858 | 0.00% |
| President & Fellows of Harvard College | \$25,000 | 4.88% | 15/10/2040 | 23,969 | 0.00% |
| President & Fellows of Harvard College | \$35,000 | 3.15% | 15/7/2046 | 25,237 | 0.00% |
| President & Fellows of Harvard College | \$175,000 | 2.52% | 15/10/2050 | 106,127 | 0.00% |
| Principal Financial Group, Inc. | \$100,000 | 3.10% | 15/11/2026 | 97,115 | 0.00% |
| Principal Financial Group, Inc. | \$50,000 | 3.70% | 15/5/2029 | 47,606 | 0.00% |
| Principal Financial Group, Inc. | \$100,000 | 2.13% | 15/6/2030 | 86,149 | 0.00% |
| Principal Financial Group, Inc. | \$50,000 | 6.05% | 15/10/2036 | 52,257 | 0.00% |
| Principal Financial Group, Inc. | \$25,000 | 4.35% | 15/5/2043 | 21,064 | 0.00% |
| Principal Financial Group, Inc. | \$50,000 | 5.50% | 15/3/2053 | 47,760 | 0.00% |
| Principal Life Global Funding II | \$50,000 | 3.00% | 18/4/2026 | 48,941 | 0.00% |
| Principal Life Global Funding II | \$335,000 | 1.50% | 17/11/2026 | 316,158 | 0.01% |
| Principal Life Global Funding II | \$50,000 | 4.60% | 19/8/2027 | 49,846 | 0.00% |
| Principal Life Global Funding II | \$50,000 | 5.10% | 25/1/2029 | 50,079 | 0.00% |
| Principal Life Global Funding II | \$100,000 | 4.95% | 27/11/2029 | 99,639 | 0.00% |
| Private Export Funding Corp. | \$50,000 | 1.40% | 15/7/2028 | 44,832 | 0.00% |
| Private Export Funding Corp. | \$25,000 | 3.65% | 15/3/2030 | 23,921 | 0.00% |
| Procter & Gamble Co. | \$275,000 | 4.10% | 26/1/2026 | 274,166 | 0.01% |
| Procter & Gamble Co. | \$200,000 | 2.70% | 2/2/2026 | 196,346 | 0.01% |
| Procter & Gamble Co. | €230,000 | 3.25% | 2/8/2026 | 240,828 | 0.01% |
| Procter & Gamble Co. | \$75,000 | 2.45% | 3/11/2026 | 72,528 | 0.00% |
| Procter & Gamble Co. | \$50,000 | 4.35% | 29/1/2029 | 49,759 | 0.00% |
| Procter & Gamble Co. | \$50,000 | 3.00% | 25/3/2030 | 46,130 | 0.00% |
| Procter & Gamble Co. | €100,000 | 3.25% | 2/8/2031 | 106,168 | 0.00% |
| Procter & Gamble Co. | \$200,000 | 4.55% | 29/1/2034 | 194,557 | 0.01% |
| Procter & Gamble Co. | €100,000 | 1.88% | 30/10/2038 | 89,851 | 0.00% |
| Procter & Gamble Co. | \$75,000 | 3.55% | 25/3/2040 | 62,126 | 0.00% |
| Procter & Gamble Co. | \$19,000 | 3.50% | 25/10/2047 | 14,405 | 0.00% |
| Procter & Gamble Co. | \$300,000 | 3.60% | 25/3/2050 | 230,310 | 0.01% |
| Progress Energy, Inc. | \$125,000 | 7.75% | 1/3/2031 | 141,277 | 0.00% |
| Progressive Corp. | \$150,000 | 4.00% | 1/3/2029 | 145,543 | 0.00% |
| Progressive Corp. | \$150,000 | 4.95% | 15/6/2033 | 148,454 | 0.00% |
| Progressive Corp. | \$100,000 | 4.13% | 15/4/2047 | 80,567 | 0.00% |
| Progressive Corp. | \$160,000 | 4.20% | 15/3/2048 | 130,707 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Prologis Euro Finance LLC | €100,000 | 0.38% | 6/2/2028 | 96,051 | 0.00% |
| Prologis Euro Finance LLC | €100,000 | 1.88% | 5/1/2029 | 99,477 | 0.00% |
| Prologis Euro Finance LLC | €100,000 | 1.00% | 8/2/2029 | 95,855 | 0.00% |
| Prologis Euro Finance LLC | €200,000 | 0.50% | 16/2/2032 | 170,731 | 0.01% |
| Prologis Euro Finance LLC | €100,000 | 4.63% | 23/5/2033 | 111,685 | 0.00% |
| Prologis Euro Finance LLC | €500,000 | 4.00% | 5/5/2034 | 533,165 | 0.01% |
| Prologis LP | €100,000 | 3.00% | 2/6/2026 | 103,758 | 0.00% |
| Prologis LP | \$400,000 | 2.13% | 15/4/2027 | 378,891 | 0.01% |
| Prologis LP | £100,000 | 2.25% | 30/6/2029 | 112,857 | 0.00% |
| Prologis LP | \$5,000 | 2.88% | 15/11/2029 | 4,575 | 0.00% |
| Prologis LP | \$150,000 | 2.25% | 15/4/2030 | 131,187 | 0.00% |
| Prologis LP | \$100,000 | 1.25% | 15/10/2030 | 81,893 | 0.00% |
| Prologis LP | CAD75,000 | 5.25% | 15/1/2031 | 55,189 | 0.00% |
| Prologis LP | \$100,000 | 1.75% | 1/2/2031 | 82,943 | 0.00% |
| Prologis LP | \$100,000 | 4.75% | 15/6/2033 | 96,686 | 0.00% |
| Prologis LP | \$125,000 | 5.00% | 15/3/2034 | 122,044 | 0.00% |
| Prologis LP | £100,000 | 5.63% | 4/5/2040 | 122,239 | 0.00% |
| Prologis LP | \$100,000 | 2.13% | 15/10/2050 | 52,502 | 0.00% |
| Prologis LP | \$200,000 | 5.25% | 15/6/2053 | 186,768 | 0.01% |
| Prologis Targeted US Logistics Fund LP | \$50,000 | 5.25% | 15/1/2035 | 49,065 | 0.00% |
| Prospect Capital Corp. | \$125,000 | 3.36% | 15/11/2026 | 116,545 | 0.00% |
| Protective Life Corp. | \$100,000 | 4.30% | 30/9/2028 | 97,160 | 0.00% |
| Protective Life Global Funding | \$600,000 | 5.37% | 6/1/2026 | 603,584 | 0.02% |
| Protective Life Global Funding | \$150,000 | 5.22% | 12/6/2029 | 150,933 | 0.01% |
| Providence St Joseph Health Obligated Group | \$25,000 | 2.53% | 1/10/2029 | 22,371 | 0.00% |
| Providence St Joseph Health Obligated Group | \$75,000 | 5.40% | 1/10/2033 | 74,914 | 0.00% |
| Providence St Joseph Health Obligated Group | \$100,000 | 2.70% | 1/10/2051 | 58,467 | 0.00% |
| Prudential Financial, Inc. | \$50,000 | 5.75% | 15/7/2033 | 52,139 | 0.00% |
| Prudential Financial, Inc. | \$250,000 | 6.63% | 21/6/2040 | 273,995 | 0.01% |
| Prudential Financial, Inc. | \$100,000 | 4.50% | 15/9/2047 | 96,532 | 0.00% |
| Prudential Financial, Inc. | \$325,000 | 3.91% | 7/12/2047 | 248,468 | 0.01% |
| Prudential Financial, Inc. | \$130,000 | 5.70% | 15/9/2048 | 128,905 | 0.00% |
| Prudential Financial, Inc. | \$50,000 | 4.35% | 25/2/2050 | 40,670 | 0.00% |
| Prudential Financial, Inc. | \$75,000 | 3.70% | 13/3/2051 | 54,220 | 0.00% |
| Prudential Financial, Inc. | \$100,000 | 6.00% | 1/9/2052 | 100,105 | 0.00% |
| Prudential Financial, Inc. | \$70,000 | 6.50% | 15/3/2054 | 71,930 | 0.00% |
| Prudential Funding Asia plc | \$100,000 | 3.13% | 14/4/2030 | 90,659 | 0.00% |
| Public Service Co. of Colorado | \$330,000 | 3.70% | 15/6/2028 | 318,576 | 0.01% |
| Public Service Co. of Colorado | \$25,000 | 1.90% | 15/1/2031 | 20,868 | 0.00% |
| Public Service Co. of Colorado | \$200,000 | 1.88% | 15/6/2031 | 164,659 | 0.01% |
| Public Service Co. of Colorado | \$20,000 | 4.10% | 1/6/2032 | 18,757 | 0.00% |
| Public Service Co. of Colorado | \$50,000 | 5.35% | 15/5/2034 | 50,063 | 0.00% |
| Public Service Co. of Colorado | \$10,000 | 6.50% | 1/8/2038 | 10,801 | 0.00% |
| Public Service Co. of Colorado | \$30,000 | 3.60% | 15/9/2042 | 22,819 | 0.00% |
| Public Service Co. of Colorado | \$20,000 | 4.10% | 15/6/2048 | 15,573 | 0.00% |
| Public Service Co. of Colorado | \$50,000 | 4.05% | 15/9/2049 | 38,384 | 0.00% |
| Public Service Co. of Colorado | \$50,000 | 2.70% | 15/1/2051 | 29,691 | 0.00% |
| Public Service Co. of Colorado | \$50,000 | 4.50% | 1/6/2052 | 41,438 | 0.00% |
| Public Service Co. of Colorado | \$50,000 | 5.25% | 1/4/2053 | 46,500 | 0.00% |
| Public Service Co. of Colorado | \$50,000 | 5.75% | 15/5/2054 | 49,977 | 0.00% |
| Public Service Co. of New Hampshire | \$55,000 | 5.15% | 15/1/2053 | 50,930 | 0.00% |
| Public Service Co. of Oklahoma | \$100,000 | 2.20% | 15/8/2031 | 82,753 | 0.00% |
| Public Service Co. of Oklahoma | \$50,000 | 5.20% | 15/1/2035 | 48,461 | 0.00% |
| Public Service Electric & Gas Co. | \$275,000 | 0.95% | 15/3/2026 | 263,338 | 0.01% |
| Public Service Electric & Gas Co. | \$100,000 | 3.00% | 15/5/2027 | 96,553 | 0.00% |
| Public Service Electric & Gas Co. | \$65,000 | 3.10% | 15/3/2032 | 57,517 | 0.00% |
| Public Service Electric & Gas Co. | \$50,000 | 5.20% | 1/3/2034 | 49,855 | 0.00% |
| Public Service Electric & Gas Co. | \$50,000 | 4.85% | 1/8/2034 | 48,634 | 0.00% |
| Public Service Electric & Gas Co. | \$25,000 | 5.80% | 1/5/2037 | 25,758 | 0.00% |
| Public Service Electric & Gas Co. | \$200,000 | 3.95% | 1/5/2042 | 162,788 | 0.01% |
| Public Service Electric & Gas Co. | \$25,000 | 3.65% | 1/9/2042 | 19,469 | 0.00% |
| Public Service Electric & Gas Co. | \$25,000 | 3.80% | 1/3/2046 | 19,346 | 0.00% |
| Public Service Electric & Gas Co. | \$100,000 | 4.05% | 1/5/2048 | 79,421 | 0.00% |
| Public Service Electric & Gas Co. | \$25,000 | 3.85% | 1/5/2049 | 19,174 | 0.00% |
| Public Service Electric & Gas Co. | \$25,000 | 3.20% | 1/8/2049 | 17,071 | 0.00% |
| Public Service Electric & Gas Co. | \$200,000 | 2.05% | 1/8/2050 | 105,447 | 0.00% |
| Public Service Electric & Gas Co. | \$40,000 | 3.00% | 1/3/2051 | 25,838 | 0.00% |
| Public Service Electric & Gas Co. | \$30,000 | 5.45% | 1/8/2053 | 29,247 | 0.00% |
| Public Service Electric & Gas Co. | \$50,000 | 5.45% | 1/3/2054 | 48,462 | 0.00% |
| Public Service Electric & Gas Co. | \$50,000 | 5.30% | 1/8/2054 | 47,541 | 0.00% |
| Public Service Enterprise Group, Inc. | \$110,000 | 5.88% | 15/10/2028 | 113,463 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Public Service Enterprise Group, Inc. | \$50,000 | 5.20% | 1/4/2029 | 50,533 | 0.00% |
| Public Service Enterprise Group, Inc. | \$70,000 | 2.45% | 15/11/2031 | 59,068 | 0.00% |
| Public Service Enterprise Group, Inc. | \$50,000 | 5.45% | 1/4/2034 | 49,905 | 0.00% |
| Public Storage Operating Co. | \$20,000 | 3.09% | 15/9/2027 | 19,235 | 0.00% |
| Public Storage Operating Co. | \$150,000 | 1.85% | 1/5/2028 | 136,811 | 0.00% |
| Public Storage Operating Co. | \$50,000 | 5.13% | 15/1/2029 | 50,594 | 0.00% |
| Public Storage Operating Co. | €100,000 | 0.50% | 9/9/2030 | 89,589 | 0.00% |
| Public Storage Operating Co. | \$150,000 | 2.30% | 1/5/2031 | 128,208 | 0.00% |
| Public Storage Operating Co. | \$50,000 | 5.10% | 1/8/2033 | 49,665 | 0.00% |
| Puget Energy, Inc. | \$175,000 | 2.38% | 15/6/2028 | 159,700 | 0.01% |
| Puget Sound Energy, Inc. | \$50,000 | 5.33% | 15/6/2034 | 49,651 | 0.00% |
| Puget Sound Energy, Inc. | \$25,000 | 6.27% | 15/3/2037 | 26,418 | 0.00% |
| Puget Sound Energy, Inc. | \$155,000 | 4.22% | 15/6/2048 | 124,246 | 0.00% |
| Puget Sound Energy, Inc. | \$5,000 | 3.25% | 15/9/2049 | 3,335 | 0.00% |
| Puget Sound Energy, Inc. | \$55,000 | 5.45% | 1/6/2053 | 52,331 | 0.00% |
| Puget Sound Energy, Inc. | \$50,000 | 5.69% | 15/6/2054 | 49,095 | 0.00% |
| PulteGroup, Inc. | \$75,000 | 6.38% | 15/5/2033 | 79,113 | 0.00% |
| QUALCOMM, Inc. | \$175,000 | 3.25% | 20/5/2027 | 170,222 | 0.01% |
| QUALCOMM, Inc. | \$294,000 | 1.30% | 20/5/2028 | 263,692 | 0.01% |
| QUALCOMM, Inc. | \$100,000 | 1.65% | 20/5/2032 | 79,724 | 0.00% |
| QUALCOMM, Inc. | \$50,000 | 4.65% | 20/5/2035 | 48,324 | 0.00% |
| QUALCOMM, Inc. | \$155,000 | 4.30% | 20/5/2047 | 128,110 | 0.00% |
| QUALCOMM, Inc. | \$100,000 | 3.25% | 20/5/2050 | 68,193 | 0.00% |
| QUALCOMM, Inc. | \$250,000 | 4.50% | 20/5/2052 | 209,261 | 0.01% |
| Quanta Services, Inc. | \$50,000 | 4.75% | 9/8/2027 | 49,916 | 0.00% |
| Quanta Services, Inc. | \$100,000 | 2.90% | 1/10/2030 | 89,277 | 0.00% |
| Quanta Services, Inc. | \$50,000 | 5.25% | 9/8/2034 | 48,912 | 0.00% |
| Quanta Services, Inc. | \$50,000 | 3.05% | 1/10/2041 | 35,152 | 0.00% |
| Quest Diagnostics, Inc. | \$50,000 | 4.60% | 15/12/2027 | 49,940 | 0.00% |
| Quest Diagnostics, Inc. | \$25,000 | 4.20% | 30/6/2029 | 24,244 | 0.00% |
| Quest Diagnostics, Inc. | \$50,000 | 4.63% | 15/12/2029 | 49,188 | 0.00% |
| Quest Diagnostics, Inc. | \$50,000 | 2.95% | 30/6/2030 | 44,908 | 0.00% |
| Quest Diagnostics, Inc. | \$100,000 | 2.80% | 30/6/2031 | 86,832 | 0.00% |
| Quest Diagnostics, Inc. | \$75,000 | 6.40% | 30/11/2033 | 80,345 | 0.00% |
| Quest Diagnostics, Inc. | \$50,000 | 5.00% | 15/12/2034 | 48,599 | 0.00% |
| Radian Group, Inc. | \$50,000 | 6.20% | 15/5/2029 | 51,332 | 0.00% |
| Rady Children's Hospital-San Diego | \$25,000 | 3.15% | 15/8/2051 | 16,838 | 0.00% |
| Ralph Lauren Corp. | \$50,000 | 2.95% | 15/6/2030 | 45,308 | 0.00% |
| Raymond James Financial, Inc. | \$300,000 | 4.65% | 1/4/2030 | 296,524 | 0.01% |
| Raymond James Financial, Inc. | \$100,000 | 3.75% | 1/4/2051 | 72,344 | 0.00% |
| Realty Income Corp. | \$50,000 | 4.13% | 15/10/2026 | 49,520 | 0.00% |
| Realty Income Corp. | \$5,000 | 3.20% | 15/1/2027 | 4,847 | 0.00% |
| Realty Income Corp. | €100,000 | 1.13% | 13/7/2027 | 113,615 | 0.00% |
| Realty Income Corp. | \$75,000 | 3.95% | 15/8/2027 | 73,779 | 0.00% |
| Realty Income Corp. | \$100,000 | 3.40% | 15/1/2028 | 95,917 | 0.00% |
| Realty Income Corp. | \$100,000 | 2.10% | 15/3/2028 | 91,915 | 0.00% |
| Realty Income Corp. | \$200,000 | 2.20% | 15/6/2028 | 182,891 | 0.01% |
| Realty Income Corp. | \$50,000 | 4.75% | 15/2/2029 | 49,632 | 0.00% |
| Realty Income Corp. | \$5,000 | 3.10% | 15/12/2029 | 4,590 | 0.00% |
| Realty Income Corp. | \$5,000 | 3.40% | 15/1/2030 | 4,648 | 0.00% |
| Realty Income Corp. | \$60,000 | 4.85% | 15/3/2030 | 59,650 | 0.00% |
| Realty Income Corp. | €100,000 | 4.88% | 6/7/2030 | 110,957 | 0.00% |
| Realty Income Corp. | \$100,000 | 3.25% | 15/1/2031 | 90,240 | 0.00% |
| Realty Income Corp. | €100,000 | 1.75% | 13/7/2033 | 93,972 | 0.00% |
| Realty Income Corp. | \$50,000 | 5.13% | 15/2/2034 | 49,022 | 0.00% |
| Realty Income Corp. | €100,000 | 5.13% | 6/7/2034 | 114,014 | 0.00% |
| Realty Income Corp. | €100,000 | 2.50% | 14/1/2042 | 80,729 | 0.00% |
| Realty Income Corp. | \$175,000 | 4.65% | 15/3/2047 | 150,775 | 0.01% |
| Realty Income Corp. | \$50,000 | 5.38% | 1/9/2054 | 47,478 | 0.00% |
| Regal Rexnord Corp. | \$100,000 | 6.05% | 15/2/2026 | 100,916 | 0.00% |
| Regal Rexnord Corp. | \$50,000 | 6.05% | 15/4/2028 | 50,885 | 0.00% |
| Regal Rexnord Corp. | \$50,000 | 6.30% | 15/2/2030 | 51,423 | 0.00% |
| Regal Rexnord Corp. | \$100,000 | 6.40% | 15/4/2033 | 103,261 | 0.00% |
| Regency Centers LP | \$50,000 | 3.60% | 1/2/2027 | 48,801 | 0.00% |
| Regency Centers LP | \$50,000 | 2.95% | 15/9/2029 | 45,818 | 0.00% |
| Regency Centers LP | \$70,000 | 5.25% | 15/1/2034 | 69,057 | 0.00% |
| Regency Centers LP | \$100,000 | 5.10% | 15/1/2035 | 97,521 | 0.00% |
| Regency Centers LP | \$150,000 | 4.40% | 1/2/2047 | 123,553 | 0.00% |
| Regeneron Pharmaceuticals, Inc. | \$200,000 | 1.75% | 15/9/2030 | 166,510 | 0.01% |
| Regents of the University of California Medical Center Pooled Revenue | \$100,000 | 4.56% | 15/5/2053 | 86,048 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Regents of the University of California Medical Center Pooled Revenue | \$175,000 | 3.26% | 15/5/2060 | 111,868 | 0.00% |
| Regions Bank/Birmingham AL | \$250,000 | 6.45% | 26/6/2037 | 254,249 | 0.01% |
| Regions Financial Corp. | \$200,000 | 1.80% | 12/8/2028 | 178,174 | 0.01% |
| Regions Financial Corp. | \$80,000 | 5.72% | 6/6/2030 | 81,030 | 0.00% |
| Regions Financial Corp. | \$75,000 | 5.50% | 6/9/2035 | 73,205 | 0.00% |
| Reinsurance Group of America, Inc. | \$50,000 | 3.90% | 15/5/2029 | 47,755 | 0.00% |
| Reinsurance Group of America, Inc. | \$50,000 | 6.00% | 15/9/2033 | 51,329 | 0.00% |
| Reinsurance Group of America, Inc. | \$50,000 | 5.75% | 15/9/2034 | 50,342 | 0.00% |
| Reliance Standard Life Global Funding II | \$75,000 | 1.51% | 28/9/2026 | 70,363 | 0.00% |
| Reliance Standard Life Global Funding II | \$5,000 | 2.75% | 21/1/2027 | 4,733 | 0.00% |
| Reliance, Inc. | \$50,000 | 2.15% | 15/8/2030 | 42,667 | 0.00% |
| RenaissanceRe Holdings Ltd. | \$100,000 | 5.75% | 5/6/2033 | 100,332 | 0.00% |
| Republic Services, Inc. | \$25,000 | 3.38% | 15/11/2027 | 24,176 | 0.00% |
| Republic Services, Inc. | \$275,000 | 4.88% | 1/4/2029 | 274,459 | 0.01% |
| Republic Services, Inc. | \$50,000 | 5.00% | 15/11/2029 | 50,243 | 0.00% |
| Republic Services, Inc. | \$100,000 | 1.45% | 15/2/2031 | 81,129 | 0.00% |
| Republic Services, Inc. | \$150,000 | 5.00% | 1/4/2034 | 146,390 | 0.00% |
| Republic Services, Inc. | \$15,000 | 5.70% | 15/5/2041 | 14,968 | 0.00% |
| Revvity, Inc. | \$105,000 | 3.30% | 15/9/2029 | 96,928 | 0.00% |
| Revvity, Inc. | \$50,000 | 2.25% | 15/9/2031 | 41,217 | 0.00% |
| Revvity, Inc. | \$50,000 | 3.63% | 15/3/2051 | 33,946 | 0.00% |
| Rexford Industrial Realty LP | \$200,000 | 5.00% | 15/6/2028 | 199,200 | 0.01% |
| Rexford Industrial Realty LP | \$50,000 | 2.15% | 1/9/2031 | 40,677 | 0.00% |
| RGA Global Funding | \$50,000 | 5.45% | 24/5/2029 | 50,618 | 0.00% |
| RGA Global Funding | \$100,000 | 5.50% | 11/1/2031 | 101,128 | 0.00% |
| RGA Global Funding | \$50,000 | 5.05% | 6/12/2031 | 49,207 | 0.00% |
| Roche Finance Europe BV | €200,000 | 3.20% | 27/8/2029 | 212,036 | 0.01% |
| Roche Finance Europe BV | €400,000 | 3.56% | 3/5/2044 | 416,847 | 0.01% |
| Roche Holdings, Inc. | \$200,000 | 5.27% | 13/11/2026 | 202,767 | 0.01% |
| Roche Holdings, Inc. | \$200,000 | 5.34% | 13/11/2028 | 204,317 | 0.01% |
| Roche Holdings, Inc. | \$200,000 | 1.93% | 13/12/2028 | 179,974 | 0.01% |
| Roche Holdings, Inc. | \$300,000 | 5.49% | 13/11/2030 | 308,986 | 0.01% |
| Roche Holdings, Inc. | \$200,000 | 5.59% | 13/11/2033 | 206,810 | 0.01% |
| Roche Holdings, Inc. | \$300,000 | 2.61% | 13/12/2051 | 178,638 | 0.01% |
| Rockefeller Foundation | \$25,000 | 2.49% | 1/10/2050 | 15,179 | 0.00% |
| Rockwell Automation, Inc. | \$100,000 | 2.80% | 15/8/2061 | 56,159 | 0.00% |
| Roper Technologies, Inc. | \$200,000 | 2.95% | 15/9/2029 | 182,641 | 0.01% |
| Roper Technologies, Inc. | \$50,000 | 4.50% | 15/10/2029 | 49,070 | 0.00% |
| Roper Technologies, Inc. | \$100,000 | 2.00% | 30/6/2030 | 85,239 | 0.00% |
| Roper Technologies, Inc. | \$50,000 | 4.75% | 15/2/2032 | 48,685 | 0.00% |
| Roper Technologies, Inc. | \$75,000 | 4.90% | 15/10/2034 | 72,138 | 0.00% |
| Royalty Pharma plc | \$100,000 | 2.20% | 2/9/2030 | 84,891 | 0.00% |
| Royalty Pharma plc | \$50,000 | 5.40% | 2/9/2034 | 48,681 | 0.00% |
| Royalty Pharma plc | \$75,000 | 3.30% | 2/9/2040 | 54,246 | 0.00% |
| Royalty Pharma plc | \$100,000 | 3.55% | 2/9/2050 | 66,530 | 0.00% |
| Royalty Pharma plc | \$55,000 | 3.35% | 2/9/2051 | 34,943 | 0.00% |
| RPM International, Inc. | \$50,000 | 3.75% | 15/3/2027 | 48,884 | 0.00% |
| RPM International, Inc. | \$25,000 | 4.55% | 1/3/2029 | 24,542 | 0.00% |
| RPM International, Inc. | \$50,000 | 5.25% | 1/6/2045 | 46,528 | 0.00% |
| RTX Corp. | \$400,000 | 5.00% | 27/2/2026 | 401,804 | 0.01% |
| RTX Corp. | \$100,000 | 5.75% | 8/11/2026 | 101,794 | 0.00% |
| RTX Corp. | \$100,000 | 3.50% | 15/3/2027 | 97,488 | 0.00% |
| RTX Corp. | \$25,000 | 3.13% | 4/5/2027 | 24,123 | 0.00% |
| RTX Corp. | \$125,000 | 4.13% | 16/11/2028 | 121,736 | 0.00% |
| RTX Corp. | \$25,000 | 5.75% | 15/1/2029 | 25,810 | 0.00% |
| RTX Corp. | \$100,000 | 2.25% | 1/7/2030 | 86,902 | 0.00% |
| RTX Corp. | \$175,000 | 5.15% | 27/2/2033 | 173,383 | 0.01% |
| RTX Corp. | \$125,000 | 6.10% | 15/3/2034 | 131,599 | 0.00% |
| RTX Corp. | \$125,000 | 6.05% | 1/6/2036 | 130,517 | 0.00% |
| RTX Corp. | \$13,000 | 6.13% | 15/7/2038 | 13,626 | 0.00% |
| RTX Corp. | \$275,000 | 4.45% | 16/11/2038 | 244,876 | 0.01% |
| RTX Corp. | \$220,000 | 4.50% | 1/6/2042 | 190,606 | 0.01% |
| RTX Corp. | \$25,000 | 4.80% | 15/12/2043 | 22,162 | 0.00% |
| RTX Corp. | \$200,000 | 4.15% | 15/5/2045 | 161,574 | 0.01% |
| RTX Corp. | \$125,000 | 3.75% | 1/11/2046 | 94,329 | 0.00% |
| RTX Corp. | \$75,000 | 4.35% | 15/4/2047 | 61,530 | 0.00% |
| RTX Corp. | \$50,000 | 4.63% | 16/11/2048 | 42,530 | 0.00% |
| RTX Corp. | \$50,000 | 2.82% | 1/9/2051 | 30,321 | 0.00% |
| RTX Corp. | \$175,000 | 3.03% | 15/3/2052 | 110,531 | 0.00% |
| RTX Corp. | \$100,000 | 5.38% | 27/2/2053 | 94,769 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| RTX Corp. | \$175,000 | 6.40% | 15/3/2054 | 190,154 | 0.01% |
| Rutgers The State University of New Jersey | \$10,000 | 3.27% | 1/5/2043 | 7,812 | 0.00% |
| Rutgers The State University of New Jersey | \$5,000 | 3.92% | 1/5/2119 | 3,468 | 0.00% |
| Ryder System, Inc. | \$5,000 | 2.90% | 1/12/2026 | 4,824 | 0.00% |
| Ryder System, Inc. | \$400,000 | 2.85% | 1/3/2027 | 383,445 | 0.01% |
| Ryder System, Inc. | \$500,000 | 5.25% | 1/6/2028 | 504,824 | 0.01% |
| Ryder System, Inc. | \$100,000 | 6.30% | 1/12/2028 | 104,754 | 0.00% |
| Ryder System, Inc. | \$125,000 | 4.90% | 1/12/2029 | 123,903 | 0.00% |
| Ryder System, Inc. | \$425,000 | 6.60% | 1/12/2033 | 459,455 | 0.01% |
| S&P Global, Inc. | \$100,000 | 2.45% | 1/3/2027 | 95,599 | 0.00% |
| S&P Global, Inc. | \$25,000 | 4.75% | 1/8/2028 | 24,982 | 0.00% |
| S&P Global, Inc. | \$100,000 | 2.70% | 1/3/2029 | 92,063 | 0.00% |
| S&P Global, Inc. | \$60,000 | 2.50% | 1/12/2029 | 53,915 | 0.00% |
| S&P Global, Inc. | \$400,000 | 2.90% | 1/3/2032 | 348,777 | 0.01% |
| S&P Global, Inc. | \$5,000 | 3.25% | 1/12/2049 | 3,457 | 0.00% |
| S&P Global, Inc. | \$150,000 | 3.70% | 1/3/2052 | 112,016 | 0.00% |
| S&P Global, Inc. | \$50,000 | 3.90% | 1/3/2062 | 37,093 | 0.00% |
| Sabal Trail Transmission LLC | \$80,000 | 4.68% | 1/5/2038 | 70,308 | 0.00% |
| Sabine Pass Liquefaction LLC | \$550,000 | 5.88% | 30/6/2026 | 555,326 | 0.01% |
| Sabine Pass Liquefaction LLC | \$490,000 | 5.00% | 15/3/2027 | 491,189 | 0.01% |
| Sabine Pass Liquefaction LLC | \$625,000 | 4.20% | 15/3/2028 | 610,127 | 0.02% |
| Sabine Pass Liquefaction LLC | \$500,000 | 4.50% | 15/5/2030 | 484,323 | 0.01% |
| Sabine Pass Liquefaction LLC | \$160,000 | 5.90% | 15/9/2037 | 162,826 | 0.01% |
| Sabra Health Care LP | \$25,000 | 3.90% | 15/10/2029 | 23,372 | 0.00% |
| Sabra Health Care LP | \$100,000 | 3.20% | 1/12/2031 | 85,834 | 0.00% |
| Safehold GL Holdings LLC | \$50,000 | 2.85% | 15/1/2032 | 42,039 | 0.00% |
| Safehold GL Holdings LLC | \$50,000 | 5.65% | 15/1/2035 | 48,760 | 0.00% |
| Sales Tax Securitization Corp. | \$75,000 | 3.24% | 1/1/2042 | 58,332 | 0.00% |
| Sales Tax Securitization Corp. | \$10,000 | 3.59% | 1/1/2043 | 8,186 | 0.00% |
| Salesforce, Inc. | \$50,000 | 1.50% | 15/7/2028 | 44,911 | 0.00% |
| Salesforce, Inc. | \$50,000 | 1.95% | 15/7/2031 | 41,981 | 0.00% |
| Salesforce, Inc. | \$200,000 | 2.70% | 15/7/2041 | 141,042 | 0.00% |
| Salesforce, Inc. | \$100,000 | 2.90% | 15/7/2051 | 63,838 | 0.00% |
| Salesforce, Inc. | \$200,000 | 3.05% | 15/7/2061 | 122,846 | 0.00% |
| Sammons Financial Group Global Funding | \$50,000 | 5.10% | 10/12/2029 | 49,628 | 0.00% |
| Sammons Financial Group, Inc. | \$150,000 | 3.35% | 16/4/2031 | 129,054 | 0.00% |
| Sammons Financial Group, Inc. | \$100,000 | 4.75% | 8/4/2032 | 91,584 | 0.00% |
| San Diego Gas & Electric Co. | \$40,000 | 2.50% | 15/5/2026 | 38,892 | 0.00% |
| San Diego Gas & Electric Co. | \$50,000 | 4.95% | 15/8/2028 | 50,196 | 0.00% |
| San Diego Gas & Electric Co. | \$95,000 | 3.00% | 15/3/2032 | 82,811 | 0.00% |
| San Diego Gas & Electric Co. | \$10,000 | 6.00% | 1/6/2039 | 10,386 | 0.00% |
| San Diego Gas & Electric Co. | \$85,000 | 4.50% | 15/8/2040 | 76,027 | 0.00% |
| San Diego Gas & Electric Co. | \$50,000 | 4.10% | 15/6/2049 | 39,229 | 0.00% |
| San Diego Gas & Electric Co. | \$25,000 | 3.32% | 15/4/2050 | 16,865 | 0.00% |
| San Diego Gas & Electric Co. | \$125,000 | 2.95% | 15/8/2051 | 80,630 | 0.00% |
| San Diego Gas & Electric Co. | \$125,000 | 3.70% | 15/3/2052 | 90,131 | 0.00% |
| San Diego Gas & Electric Co. | \$50,000 | 5.55% | 15/4/2054 | 48,537 | 0.00% |
| San Francisco City & County Public Utilities Commission Wastewater Revenue | \$50,000 | 4.66% | 1/10/2027 | 50,103 | 0.00% |
| San Jose Redevelopment Agency Successor Agency | \$25,000 | 3.38% | 1/8/2034 | 22,429 | 0.00% |
| Sanofi SA | €100,000 | 0.50% | 13/1/2027 | 99,366 | 0.00% |
| Sanofi SA | €100,000 | 0.88% | 21/3/2029 | 96,110 | 0.00% |
| Sanofi SA | €200,000 | 1.25% | 6/4/2029 | 194,807 | 0.01% |
| Sanofi SA | €400,000 | 1.50% | 1/4/2030 | 389,011 | 0.01% |
| SBL Holdings, Inc. | \$300,000 | 5.13% | 13/11/2026 | 294,953 | 0.01% |
| SBL Holdings, Inc. | \$45,000 | 5.00% | 18/2/2031 | 40,375 | 0.00% |
| SBL Holdings, Inc. | \$50,000 | 7.20% | 30/10/2034 | 48,657 | 0.00% |
| Schlumberger Finance BV | €100,000 | 0.50% | 15/10/2031 | 86,610 | 0.00% |
| Schlumberger Holdings Corp. | \$50,000 | 5.00% | 29/5/2027 | 50,255 | 0.00% |
| Schlumberger Holdings Corp. | \$135,000 | 3.90% | 17/5/2028 | 131,030 | 0.00% |
| Schlumberger Holdings Corp. | \$25,000 | 4.30% | 1/5/2029 | 24,362 | 0.00% |
| Schlumberger Holdings Corp. | \$50,000 | 5.00% | 15/11/2029 | 50,108 | 0.00% |
| Schlumberger Investment SA | \$60,000 | 4.50% | 15/5/2028 | 59,529 | 0.00% |
| Schlumberger Investment SA | \$75,000 | 2.65% | 26/6/2030 | 66,861 | 0.00% |
| Schlumberger Investment SA | \$30,000 | 4.85% | 15/5/2033 | 29,301 | 0.00% |
| Schlumberger Investment SA | \$50,000 | 5.00% | 1/6/2034 | 49,134 | 0.00% |
| Schneider Electric SE | €100,000 | 3.50% | 9/11/2032 | 107,381 | 0.00% |
| Sealed Air Corp. | \$75,000 | 1.57% | 15/10/2026 | 70,573 | 0.00% |
| Seattle Children's Hospital | \$50,000 | 2.72% | 1/10/2050 | 30,990 | 0.00% |
| Selective Insurance Group, Inc. | \$10,000 | 5.38% | 1/3/2049 | 9,122 | 0.00% |
| Sempra | \$35,000 | 5.40% | 1/8/2026 | 35,290 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sempra | \$45,000 | 3.25% | 15/6/2027 | 43,311 | 0.00% |
| Sempra | \$100,000 | 3.40% | 1/2/2028 | 95,566 | 0.00% |
| Sempra | \$30,000 | 3.70% | 1/4/2029 | 28,485 | 0.00% |
| Sempra | \$45,000 | 5.50% | 1/8/2033 | 45,129 | 0.00% |
| Sempra | \$65,000 | 3.80% | 1/2/2038 | 53,751 | 0.00% |
| Sempra | \$65,000 | 6.00% | 15/10/2039 | 66,249 | 0.00% |
| Sempra | \$45,000 | 4.00% | 1/2/2048 | 34,118 | 0.00% |
| Sempra | \$115,000 | 6.40% | 1/10/2054 | 113,966 | 0.00% |
| Sempra | \$25,000 | 6.63% | 1/4/2055 | 24,958 | 0.00% |
| Sempra | \$25,000 | 6.55% | 1/4/2055 | 24,819 | 0.00% |
| SG Commercial Mortgage Securities Trust 2016 | \$25,000 | 3.06% | 10/10/2048 | 24,182 | 0.00% |
| Shell Finance US, Inc. | \$150,000 | 2.38% | 7/11/2029 | 134,515 | 0.00% |
| Shell Finance US, Inc. | \$100,000 | 2.75% | 6/4/2030 | 90,145 | 0.00% |
| Shell Finance US, Inc. | \$25,000 | 4.13% | 11/5/2035 | 22,919 | 0.00% |
| Shell Finance US, Inc. | \$140,000 | 4.55% | 12/8/2043 | 122,089 | 0.00% |
| Shell Finance US, Inc. | \$200,000 | 4.38% | 11/5/2045 | 167,272 | 0.01% |
| Shell Finance US, Inc. | \$250,000 | 4.00% | 10/5/2046 | 196,064 | 0.01% |
| Shell Finance US, Inc. | \$60,000 | 3.75% | 12/9/2046 | 45,057 | 0.00% |
| Shell Finance US, Inc. | \$100,000 | 3.25% | 6/4/2050 | 67,357 | 0.00% |
| Shell International Finance BV | €300,000 | 1.63% | 20/1/2027 | 304,227 | 0.01% |
| Shell International Finance BV | \$235,000 | 3.88% | 13/11/2028 | 228,227 | 0.01% |
| Shell International Finance BV | €100,000 | 1.88% | 7/4/2032 | 95,222 | 0.00% |
| Shell International Finance BV | \$175,000 | 6.38% | 15/12/2038 | 190,434 | 0.01% |
| Shell International Finance BV | \$100,000 | 5.50% | 25/3/2040 | 100,004 | 0.00% |
| Shell International Finance BV | \$100,000 | 3.63% | 21/8/2042 | 77,740 | 0.00% |
| Shell International Finance BV | \$150,000 | 3.13% | 7/11/2049 | 98,817 | 0.00% |
| Shell International Finance BV | \$50,000 | 3.00% | 26/11/2051 | 31,659 | 0.00% |
| Sherwin-Williams Co. | \$30,000 | 3.95% | 15/1/2026 | 29,793 | 0.00% |
| Sherwin-Williams Co. | \$25,000 | 3.45% | 1/6/2027 | 24,311 | 0.00% |
| Sherwin-Williams Co. | \$50,000 | 4.55% | 1/3/2028 | 49,642 | 0.00% |
| Sherwin-Williams Co. | \$100,000 | 2.30% | 15/5/2030 | 87,281 | 0.00% |
| Sherwin-Williams Co. | \$25,000 | 4.80% | 1/9/2031 | 24,656 | 0.00% |
| Sherwin-Williams Co. | \$175,000 | 4.55% | 1/8/2045 | 148,193 | 0.00% |
| Sherwin-Williams Co. | \$35,000 | 3.80% | 15/8/2049 | 25,666 | 0.00% |
| Sherwin-Williams Co. | \$50,000 | 3.30% | 15/5/2050 | 33,177 | 0.00% |
| Shire Acquisitions Investments Ireland DAC | \$12,000 | 3.20% | 23/9/2026 | 11,732 | 0.00% |
| Sierra Pacific Power Co. | \$50,000 | 5.90% | 15/3/2054 | 50,139 | 0.00% |
| Silgan Holdings, Inc. | \$125,000 | 1.40% | 1/4/2026 | 119,205 | 0.00% |
| Simon International Finance SCA | €100,000 | 1.13% | 19/3/2033 | 86,223 | 0.00% |
| Simon Property Group LP | \$175,000 | 3.38% | 15/6/2027 | 170,115 | 0.01% |
| Simon Property Group LP | \$5,000 | 3.38% | 1/12/2027 | 4,838 | 0.00% |
| Simon Property Group LP | \$230,000 | 2.45% | 13/9/2029 | 206,733 | 0.01% |
| Simon Property Group LP | \$250,000 | 2.25% | 15/1/2032 | 207,471 | 0.01% |
| Simon Property Group LP | \$100,000 | 2.65% | 1/2/2032 | 85,125 | 0.00% |
| Simon Property Group LP | \$75,000 | 6.25% | 15/1/2034 | 79,607 | 0.00% |
| Simon Property Group LP | \$80,000 | 4.75% | 26/9/2034 | 75,853 | 0.00% |
| Simon Property Group LP | \$50,000 | 4.25% | 1/10/2044 | 41,213 | 0.00% |
| Simon Property Group LP | \$100,000 | 3.25% | 13/9/2049 | 67,064 | 0.00% |
| Simon Property Group LP | \$100,000 | 5.85% | 8/3/2053 | 100,816 | 0.00% |
| Sixth Street Lending Partners | \$50,000 | 6.50% | 11/3/2029 | 50,622 | 0.00% |
| Sixth Street Specialty Lending, Inc. | \$35,000 | 6.95% | 14/8/2028 | 36,436 | 0.00% |
| Skyworks Solutions, Inc. | \$350,000 | 3.00% | 1/6/2031 | 299,647 | 0.01% |
| Smithfield Foods, Inc. | \$100,000 | 5.20% | 1/4/2029 | 97,820 | 0.00% |
| Smithfield Foods, Inc. | \$75,000 | 3.00% | 15/10/2030 | 64,833 | 0.00% |
| Snap-on, Inc. | \$50,000 | 4.10% | 1/3/2048 | 40,041 | 0.00% |
| Solventum Corp. | \$75,000 | 5.45% | 25/2/2027 | 75,668 | 0.00% |
| Solventum Corp. | \$50,000 | 5.40% | 1/3/2029 | 50,151 | 0.00% |
| Solventum Corp. | \$50,000 | 5.45% | 13/3/2031 | 49,981 | 0.00% |
| Solventum Corp. | \$75,000 | 5.60% | 23/3/2034 | 74,615 | 0.00% |
| Sonoco Products Co. | \$25,000 | 4.60% | 1/9/2029 | 24,361 | 0.00% |
| Sonoco Products Co. | \$75,000 | 3.13% | 1/5/2030 | 67,506 | 0.00% |
| Sonoco Products Co. | \$75,000 | 2.85% | 1/2/2032 | 63,689 | 0.00% |
| Sonoco Products Co. | \$50,000 | 5.00% | 1/9/2034 | 47,422 | 0.00% |
| Sonoco Products Co. | \$50,000 | 5.75% | 1/11/2040 | 49,035 | 0.00% |
| Southern California Edison Co. | \$70,000 | 5.35% | 1/3/2026 | 70,484 | 0.00% |
| Southern California Edison Co. | \$50,000 | 4.40% | 6/9/2026 | 49,806 | 0.00% |
| Southern California Edison Co. | \$50,000 | 4.88% | 1/2/2027 | 50,168 | 0.00% |
| Southern California Edison Co. | \$40,000 | 4.70% | 1/6/2027 | 40,012 | 0.00% |
| Southern California Edison Co. | \$25,000 | 3.65% | 1/3/2028 | 24,075 | 0.00% |
| Southern California Edison Co. | \$50,000 | 5.65% | 1/10/2028 | 51,186 | 0.00% |
| Southern California Edison Co. | \$70,000 | 5.15% | 1/6/2029 | 70,426 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Southern California Edison Co. | \$5,000 | 2.85% | 1/8/2029 | 4,566 | 0.00% |
| Southern California Edison Co. | \$315,000 | 2.50% | 1/6/2031 | 269,449 | 0.01% |
| Southern California Edison Co. | \$75,000 | 5.45% | 1/6/2031 | 76,193 | 0.00% |
| Southern California Edison Co. | \$250,000 | 2.75% | 1/2/2032 | 213,418 | 0.01% |
| Southern California Edison Co. | \$100,000 | 6.00% | 15/1/2034 | 104,687 | 0.00% |
| Southern California Edison Co. | \$60,000 | 5.20% | 1/6/2034 | 59,380 | 0.00% |
| Southern California Edison Co. | \$40,000 | 5.55% | 15/1/2037 | 39,711 | 0.00% |
| Southern California Edison Co. | \$30,000 | 5.95% | 1/2/2038 | 30,671 | 0.00% |
| Southern California Edison Co. | \$15,000 | 5.50% | 15/3/2040 | 14,615 | 0.00% |
| Southern California Edison Co. | \$25,000 | 4.05% | 15/3/2042 | 20,233 | 0.00% |
| Southern California Edison Co. | \$10,000 | 3.90% | 15/3/2043 | 7,868 | 0.00% |
| Southern California Edison Co. | \$175,000 | 4.65% | 1/10/2043 | 151,111 | 0.01% |
| Southern California Edison Co. | \$175,000 | 3.60% | 1/2/2045 | 129,063 | 0.00% |
| Southern California Edison Co. | \$105,000 | 4.00% | 1/4/2047 | 80,866 | 0.00% |
| Southern California Edison Co. | \$75,000 | 4.13% | 1/3/2048 | 58,513 | 0.00% |
| Southern California Edison Co. | \$25,000 | 4.88% | 1/3/2049 | 21,791 | 0.00% |
| Southern California Edison Co. | \$125,000 | 3.65% | 1/2/2050 | 89,449 | 0.00% |
| Southern California Edison Co. | \$20,000 | 2.95% | 1/2/2051 | 12,564 | 0.00% |
| Southern California Edison Co. | \$50,000 | 3.45% | 1/2/2052 | 33,851 | 0.00% |
| Southern California Edison Co. | \$30,000 | 5.70% | 1/3/2053 | 29,164 | 0.00% |
| Southern California Edison Co. | \$45,000 | 5.88% | 1/12/2053 | 44,835 | 0.00% |
| Southern California Edison Co. | \$50,000 | 5.75% | 15/4/2054 | 49,160 | 0.00% |
| Southern California Gas Co. | \$480,000 | 2.60% | 15/6/2026 | 466,673 | 0.01% |
| Southern California Gas Co. | \$45,000 | 2.95% | 15/4/2027 | 43,290 | 0.00% |
| Southern California Gas Co. | \$45,000 | 2.55% | 1/2/2030 | 40,307 | 0.00% |
| Southern California Gas Co. | \$185,000 | 5.20% | 1/6/2033 | 184,153 | 0.01% |
| Southern California Gas Co. | \$25,000 | 5.05% | 1/9/2034 | 24,611 | 0.00% |
| Southern California Gas Co. | \$25,000 | 3.75% | 15/9/2042 | 19,516 | 0.00% |
| Southern California Gas Co. | \$25,000 | 4.13% | 1/6/2048 | 19,649 | 0.00% |
| Southern California Gas Co. | \$35,000 | 4.30% | 15/1/2049 | 28,357 | 0.00% |
| Southern California Gas Co. | \$50,000 | 5.60% | 1/4/2054 | 48,939 | 0.00% |
| Southern Co. | \$120,000 | 3.25% | 1/7/2026 | 117,571 | 0.00% |
| Southern Co. | \$100,000 | 5.11% | 1/8/2027 | 100,812 | 0.00% |
| Southern Co. | \$200,000 | 1.75% | 15/3/2028 | 181,444 | 0.01% |
| Southern Co. | \$50,000 | 5.50% | 15/3/2029 | 51,014 | 0.00% |
| Southern Co. | \$65,000 | 3.70% | 30/4/2030 | 60,997 | 0.00% |
| Southern Co. | \$30,000 | 5.70% | 15/10/2032 | 30,838 | 0.00% |
| Southern Co. | \$50,000 | 5.20% | 15/6/2033 | 49,455 | 0.00% |
| Southern Co. | \$100,000 | 4.85% | 15/3/2035 | 95,490 | 0.00% |
| Southern Co. | \$100,000 | 4.25% | 1/7/2036 | 89,887 | 0.00% |
| Southern Co. | \$115,000 | 4.40% | 1/7/2046 | 95,199 | 0.00% |
| Southern Co. Gas Capital Corp. | \$50,000 | 5.75% | 15/9/2033 | 51,261 | 0.00% |
| Southern Co. Gas Capital Corp. | \$50,000 | 4.95% | 15/9/2034 | 48,388 | 0.00% |
| Southern Co. Gas Capital Corp. | \$25,000 | 5.88% | 15/3/2041 | 25,275 | 0.00% |
| Southern Co. Gas Capital Corp. | \$25,000 | 4.40% | 1/6/2043 | 21,003 | 0.00% |
| Southern Co. Gas Capital Corp. | \$135,000 | 3.95% | 1/10/2046 | 104,199 | 0.00% |
| Southern Co. Gas Capital Corp. | \$50,000 | 3.15% | 30/9/2051 | 32,209 | 0.00% |
| Southern Natural Gas Co. LLC | \$30,000 | 4.80% | 15/3/2047 | 24,948 | 0.00% |
| Southern Power Co. | \$25,000 | 5.15% | 15/9/2041 | 23,310 | 0.00% |
| Southern Power Co. | \$55,000 | 4.95% | 15/12/2046 | 48,031 | 0.00% |
| Southwest Airlines Co. | \$25,000 | 3.00% | 15/11/2026 | 24,163 | 0.00% |
| Southwest Airlines Co. | \$100,000 | 5.13% | 15/6/2027 | 100,522 | 0.00% |
| Southwest Airlines Co. | \$110,000 | 2.63% | 10/2/2030 | 97,345 | 0.00% |
| Southwest Gas Corp. | \$40,000 | 4.05% | 15/3/2032 | 37,141 | 0.00% |
| Southwest Gas Corp. | \$25,000 | 3.80% | 29/9/2046 | 18,342 | 0.00% |
| Southwest Gas Corp. | \$50,000 | 3.18% | 15/8/2051 | 31,519 | 0.00% |
| Southwestern Electric Power Co. | \$100,000 | 1.65% | 15/3/2026 | 96,232 | 0.00% |
| Southwestern Electric Power Co. | \$50,000 | 4.10% | 15/9/2028 | 48,515 | 0.00% |
| Southwestern Electric Power Co. | \$100,000 | 3.90% | 1/4/2045 | 74,478 | 0.00% |
| Southwestern Electric Power Co. | \$25,000 | 3.85% | 1/2/2048 | 17,999 | 0.00% |
| Southwestern Electric Power Co. | \$30,000 | 3.25% | 1/11/2051 | 19,095 | 0.00% |
| Southwestern Public Service Co. | \$10,000 | 4.50% | 15/8/2041 | 8,576 | 0.00% |
| Southwestern Public Service Co. | \$25,000 | 3.70% | 15/8/2047 | 18,117 | 0.00% |
| Southwestern Public Service Co. | \$105,000 | 3.15% | 1/5/2050 | 68,054 | 0.00% |
| Southwestern Public Service Co. | \$315,000 | 6.00% | 1/6/2054 | 318,769 | 0.01% |
| Spectra Energy Partners LP | \$50,000 | 3.38% | 15/10/2026 | 48,816 | 0.00% |
| Spectra Energy Partners LP | \$70,000 | 4.50% | 15/3/2045 | 57,389 | 0.00% |
| Spire Missouri, Inc. | \$30,000 | 3.30% | 1/6/2051 | 20,084 | 0.00% |
| Sprint Capital Corp. | \$500,000 | 6.88% | 15/11/2028 | 530,436 | 0.01% |
| Sprint Capital Corp. | \$400,000 | 8.75% | 15/3/2032 | 478,233 | 0.01% |
| Sprint LLC | \$400,000 | 7.63% | 1/3/2026 | 409,058 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC | \$260,000 | 5.15% | 20/3/2028 | 261,216 | 0.01% |
| SSM Health Care Corp. | \$60,000 | 3.82% | 1/6/2027 | 58,835 | 0.00% |
| SSM Health Care Corp. | \$50,000 | 4.89% | 1/6/2028 | 49,853 | 0.00% |
| Stanford Health Care | \$75,000 | 3.80% | 15/11/2048 | 57,752 | 0.00% |
| Stanley Black & Decker, Inc. | \$275,000 | 3.40% | 1/3/2026 | 270,448 | 0.01% |
| Stanley Black & Decker, Inc. | \$50,000 | 2.30% | 15/3/2030 | 43,356 | 0.00% |
| Stanley Black & Decker, Inc. | \$30,000 | 5.20% | 1/9/2040 | 28,264 | 0.00% |
| Stanley Black & Decker, Inc. | \$35,000 | 4.85% | 15/11/2048 | 29,827 | 0.00% |
| Stanley Black & Decker, Inc. | \$55,000 | 2.75% | 15/11/2050 | 31,617 | 0.00% |
| Starbucks Corp. | \$50,000 | 4.75% | 15/2/2026 | 50,121 | 0.00% |
| Starbucks Corp. | \$50,000 | 4.85% | 8/2/2027 | 50,205 | 0.00% |
| Starbucks Corp. | \$75,000 | 3.55% | 15/8/2029 | 71,020 | 0.00% |
| Starbucks Corp. | \$150,000 | 2.25% | 12/3/2030 | 131,463 | 0.00% |
| Starbucks Corp. | \$125,000 | 2.55% | 15/11/2030 | 109,476 | 0.00% |
| Starbucks Corp. | \$150,000 | 4.80% | 15/2/2033 | 146,311 | 0.00% |
| Starbucks Corp. | \$50,000 | 5.00% | 15/2/2034 | 48,943 | 0.00% |
| Starbucks Corp. | \$90,000 | 4.50% | 15/11/2048 | 74,498 | 0.00% |
| Starbucks Corp. | \$200,000 | 3.50% | 15/11/2050 | 138,445 | 0.00% |
| State Board of Administration Finance Corp. | \$100,000 | 1.71% | 1/7/2027 | 93,058 | 0.00% |
| State Board of Administration Finance Corp. | \$200,000 | 2.15% | 1/7/2030 | 173,082 | 0.01% |
| State Board of Administration Finance Corp. | \$75,000 | 5.53% | 1/7/2034 | 75,742 | 0.00% |
| State of California | \$50,000 | 1.70% | 1/2/2028 | 46,085 | 0.00% |
| State of California | \$25,000 | 3.05% | 1/4/2029 | 23,549 | 0.00% |
| State of California | \$50,000 | 5.13% | 1/9/2029 | 51,070 | 0.00% |
| State of California | \$25,000 | 1.75% | 1/11/2030 | 21,202 | 0.00% |
| State of California | \$25,000 | 4.50% | 1/4/2033 | 24,065 | 0.00% |
| State of California | \$135,000 | 7.50% | 1/4/2034 | 154,232 | 0.01% |
| State of California | \$50,000 | 5.13% | 1/3/2038 | 49,136 | 0.00% |
| State of California | \$75,000 | 4.60% | 1/4/2038 | 70,215 | 0.00% |
| State of California | \$650,000 | 7.55% | 1/4/2039 | 767,140 | 0.02% |
| State of California | \$350,000 | 7.30% | 1/10/2039 | 400,655 | 0.01% |
| State of California | \$100,000 | 7.35% | 1/11/2039 | 114,871 | 0.00% |
| State of California | \$300,000 | 7.60% | 1/11/2040 | 358,442 | 0.01% |
| State of California | \$50,000 | 5.20% | 1/3/2043 | 48,301 | 0.00% |
| State of Connecticut | \$15,000 | 5.85% | 15/3/2032 | 15,689 | 0.00% |
| State of Illinois | \$701,176 | 5.10% | 1/6/2033 | 690,825 | 0.02% |
| State of Illinois | \$42,308 | 6.63% | 1/2/2035 | 44,017 | 0.00% |
| State of Texas | \$150,000 | 5.52% | 1/4/2039 | 150,203 | 0.01% |
| State Public School Building Authority | \$50,000 | 5.00% | 15/9/2027 | 50,394 | 0.00% |
| State Street Corp. | \$452,000 | 2.65% | 19/5/2026 | 440,934 | 0.01% |
| State Street Corp. | \$70,000 | 5.27% | 3/8/2026 | 70,693 | 0.00% |
| State Street Corp. | \$70,000 | 4.99% | 18/3/2027 | 70,578 | 0.00% |
| State Street Corp. | \$50,000 | 4.53% | 20/2/2029 | 49,431 | 0.00% |
| State Street Corp. | \$70,000 | 5.68% | 21/11/2029 | 71,965 | 0.00% |
| State Street Corp. | \$100,000 | 2.40% | 24/1/2030 | 89,536 | 0.00% |
| State Street Corp. | \$250,000 | 2.20% | 3/3/2031 | 212,332 | 0.01% |
| State Street Corp. | \$100,000 | 4.82% | 26/1/2034 | 96,923 | 0.00% |
| State Street Corp. | \$50,000 | 5.16% | 18/5/2034 | 49,613 | 0.00% |
| State Street Corp. | \$50,000 | 6.12% | 21/11/2034 | 52,051 | 0.00% |
| Steel Dynamics, Inc. | \$400,000 | 5.00% | 15/12/2026 | 400,511 | 0.01% |
| Steel Dynamics, Inc. | \$30,000 | 5.38% | 15/8/2034 | 29,777 | 0.00% |
| Steel Dynamics, Inc. | \$75,000 | 3.25% | 15/10/2050 | 49,257 | 0.00% |
| Stellantis Finance US, Inc. | \$200,000 | 1.71% | 29/1/2027 | 186,539 | 0.01% |
| Stellantis Finance US, Inc. | \$200,000 | 5.63% | 12/1/2028 | 202,730 | 0.01% |
| Stellantis NV | €200,000 | 4.50% | 7/7/2028 | 216,452 | 0.01% |
| Stellantis NV | €300,000 | 0.75% | 18/1/2029 | 282,101 | 0.01% |
| Stellantis NV | €300,000 | 4.25% | 16/6/2031 | 318,934 | 0.01% |
| Stellantis NV | €106,000 | 2.75% | 1/4/2032 | 102,295 | 0.00% |
| STERIS Irish FinCo UnLtd Co. | \$150,000 | 2.70% | 15/3/2031 | 129,494 | 0.00% |
| Store Capital LLC | \$100,000 | 4.50% | 15/3/2028 | 96,981 | 0.00% |
| Stryker Corp. | \$50,000 | 3.50% | 15/3/2026 | 49,331 | 0.00% |
| Stryker Corp. | \$50,000 | 3.65% | 7/3/2028 | 48,292 | 0.00% |
| Stryker Corp. | \$50,000 | 4.25% | 11/9/2029 | 48,642 | 0.00% |
| Stryker Corp. | \$125,000 | 1.95% | 15/6/2030 | 107,448 | 0.00% |
| Stryker Corp. | \$50,000 | 4.63% | 11/9/2034 | 47,673 | 0.00% |
| Stryker Corp. | \$150,000 | 4.63% | 15/3/2046 | 130,285 | 0.00% |
| Sun Communities Operating LP | \$50,000 | 5.50% | 15/1/2029 | 50,308 | 0.00% |
| Sun Communities Operating LP | \$100,000 | 4.20% | 15/4/2032 | 91,217 | 0.00% |
| Sutter Health | \$200,000 | 3.16% | 15/8/2040 | 149,822 | 0.00% |
| Sutter Health | \$50,000 | 3.36% | 15/8/2050 | 35,072 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Synchrony Financial | \$75,000 | 3.95% | 1/12/2027 | 72,554 | 0.00% |
| Synchrony Financial | \$50,000 | 2.88% | 28/10/2031 | 41,466 | 0.00% |
| Synovus Financial Corp. | \$50,000 | 6.17% | 1/11/2030 | 50,424 | 0.00% |
| Sysco Corp. | \$250,000 | 3.25% | 15/7/2027 | 241,169 | 0.01% |
| Sysco Corp. | \$50,000 | 5.75% | 17/1/2029 | 51,482 | 0.00% |
| Sysco Corp. | \$25,000 | 2.40% | 15/2/2030 | 22,060 | 0.00% |
| Sysco Corp. | \$117,000 | 5.95% | 1/4/2030 | 121,830 | 0.00% |
| Sysco Corp. | \$25,000 | 2.45% | 14/12/2031 | 20,990 | 0.00% |
| Sysco Corp. | \$50,000 | 6.00% | 17/1/2034 | 52,413 | 0.00% |
| Sysco Corp. | \$50,000 | 6.60% | 1/4/2040 | 53,946 | 0.00% |
| Sysco Corp. | \$175,000 | 4.50% | 1/4/2046 | 145,022 | 0.00% |
| Sysco Corp. | \$50,000 | 3.30% | 15/2/2050 | 33,768 | 0.00% |
| Sysco Corp. | \$50,000 | 6.60% | 1/4/2050 | 54,897 | 0.00% |
| Sysco Corp. | \$50,000 | 3.15% | 14/12/2051 | 32,285 | 0.00% |
| System Energy Resources, Inc. | \$25,000 | 5.30% | 15/12/2034 | 24,517 | 0.00% |
| Take-Two Interactive Software, Inc. | \$50,000 | 3.70% | 14/4/2027 | 48,798 | 0.00% |
| Take-Two Interactive Software, Inc. | \$50,000 | 4.00% | 14/4/2032 | 46,178 | 0.00% |
| Take-Two Interactive Software, Inc. | \$100,000 | 5.60% | 12/6/2034 | 100,809 | 0.00% |
| Tampa Electric Co. | \$50,000 | 4.90% | 1/3/2029 | 49,966 | 0.00% |
| Tampa Electric Co. | \$60,000 | 2.40% | 15/3/2031 | 51,282 | 0.00% |
| Tampa Electric Co. | \$25,000 | 4.35% | 15/5/2044 | 20,637 | 0.00% |
| Tampa Electric Co. | \$20,000 | 4.45% | 15/6/2049 | 16,453 | 0.00% |
| Tampa Electric Co. | \$10,000 | 3.63% | 15/6/2050 | 7,122 | 0.00% |
| Tanger Properties LP | \$50,000 | 2.75% | 1/9/2031 | 42,197 | 0.00% |
| Tapestry, Inc. | \$25,000 | 5.10% | 11/3/2030 | 24,735 | 0.00% |
| Tapestry, Inc. | \$25,000 | 5.50% | 11/3/2035 | 24,316 | 0.00% |
| Targa Resources Corp. | \$55,000 | 5.20% | 1/7/2027 | 55,335 | 0.00% |
| Targa Resources Corp. | \$70,000 | 6.15% | 1/3/2029 | 72,626 | 0.00% |
| Targa Resources Corp. | \$190,000 | 4.20% | 1/2/2033 | 172,583 | 0.01% |
| Targa Resources Corp. | \$220,000 | 6.13% | 15/3/2033 | 226,871 | 0.01% |
| Targa Resources Corp. | \$100,000 | 6.50% | 30/3/2034 | 105,762 | 0.00% |
| Targa Resources Corp. | \$200,000 | 4.95% | 15/4/2052 | 168,327 | 0.01% |
| Targa Resources Corp. | \$60,000 | 6.25% | 1/7/2052 | 59,925 | 0.00% |
| Targa Resources Corp. | \$135,000 | 6.50% | 15/2/2053 | 140,839 | 0.00% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | \$100,000 | 5.00% | 15/1/2028 | 98,929 | 0.00% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | \$200,000 | 5.50% | 1/3/2030 | 200,548 | 0.01% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | \$75,000 | 4.88% | 1/2/2031 | 72,456 | 0.00% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | \$75,000 | 4.00% | 15/1/2032 | 68,224 | 0.00% |
| Target Corp. | \$275,000 | 1.95% | 15/1/2027 | 261,689 | 0.01% |
| Target Corp. | \$25,000 | 3.38% | 15/4/2029 | 23,726 | 0.00% |
| Target Corp. | \$50,000 | 2.35% | 15/2/2030 | 44,418 | 0.00% |
| Target Corp. | \$75,000 | 4.50% | 15/9/2032 | 72,493 | 0.00% |
| Target Corp. | \$75,000 | 4.50% | 15/9/2034 | 71,273 | 0.00% |
| Target Corp. | \$155,000 | 4.00% | 1/7/2042 | 129,461 | 0.00% |
| Target Corp. | \$50,000 | 3.63% | 15/4/2046 | 37,441 | 0.00% |
| Target Corp. | \$125,000 | 4.80% | 15/1/2053 | 111,645 | 0.00% |
| TD SYNEX Corp. | \$75,000 | 2.65% | 9/8/2031 | 63,105 | 0.00% |
| Teachers Insurance & Annuity Association of America | \$100,000 | 6.85% | 16/12/2039 | 110,872 | 0.00% |
| Teachers Insurance & Annuity Association of America | \$30,000 | 4.90% | 15/9/2044 | 26,789 | 0.00% |
| Teachers Insurance & Annuity Association of America | \$35,000 | 4.27% | 15/5/2047 | 27,988 | 0.00% |
| Teachers Insurance & Annuity Association of America | \$250,000 | 3.30% | 15/5/2050 | 167,162 | 0.01% |
| Teledyne Technologies, Inc. | \$50,000 | 2.25% | 1/4/2028 | 45,993 | 0.00% |
| Tennessee Valley Authority | \$100,000 | 1.50% | 15/9/2031 | 81,965 | 0.00% |
| Tennessee Valley Authority | \$25,000 | 4.70% | 15/7/2033 | 24,776 | 0.00% |
| Tennessee Valley Authority | \$65,000 | 4.38% | 1/8/2034 | 62,845 | 0.00% |
| Tennessee Valley Authority | \$500,000 | 5.88% | 1/4/2036 | 541,753 | 0.01% |
| Tennessee Valley Authority | \$250,000 | 5.25% | 15/9/2039 | 254,912 | 0.01% |
| Tennessee Valley Authority | \$40,000 | 3.50% | 15/12/2042 | 32,361 | 0.00% |
| Tennessee Valley Authority | \$25,000 | 4.88% | 15/1/2048 | 23,681 | 0.00% |
| Tennessee Valley Authority | \$25,000 | 4.25% | 15/9/2052 | 21,157 | 0.00% |
| Tennessee Valley Authority | \$250,000 | 5.38% | 1/4/2056 | 251,745 | 0.01% |
| Texas Department of Transportation State Highway Fund | \$100,000 | 5.18% | 1/4/2030 | 100,971 | 0.00% |
| Texas Eastern Transmission LP | \$50,000 | 4.15% | 15/1/2048 | 38,473 | 0.00% |
| Texas Health Resources | \$25,000 | 2.33% | 15/11/2050 | 14,209 | 0.00% |
| Texas Health Resources | \$50,000 | 4.33% | 15/11/2055 | 41,122 | 0.00% |
| Texas Instruments, Inc. | \$150,000 | 2.90% | 3/11/2027 | 143,789 | 0.00% |
| Texas Instruments, Inc. | \$200,000 | 2.25% | 4/9/2029 | 179,577 | 0.01% |
| Texas Instruments, Inc. | \$25,000 | 1.75% | 4/5/2030 | 21,394 | 0.00% |
| Texas Instruments, Inc. | \$25,000 | 3.88% | 15/3/2039 | 21,465 | 0.00% |
| Texas Instruments, Inc. | \$400,000 | 4.15% | 15/5/2048 | 325,560 | 0.01% |
| Texas Instruments, Inc. | \$250,000 | 2.70% | 15/9/2051 | 151,602 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Texas Natural Gas Securitization Finance Corp. | \$208,554 | 5.10% | 1/4/2035 | 209,627 | 0.01% |
| Texas Natural Gas Securitization Finance Corp. | \$100,000 | 5.17% | 1/4/2041 | 99,169 | 0.00% |
| Texas Private Activity Bond Surface Transportation Corp. | \$50,000 | 3.92% | 31/12/2049 | 39,597 | 0.00% |
| Textron, Inc. | \$25,000 | 3.38% | 1/3/2028 | 23,792 | 0.00% |
| Textron, Inc. | \$75,000 | 6.10% | 15/11/2033 | 78,161 | 0.00% |
| The Campbell's Co. | \$50,000 | 5.30% | 20/3/2026 | 50,325 | 0.00% |
| The Campbell's Co. | \$50,000 | 5.20% | 19/3/2027 | 50,475 | 0.00% |
| The Campbell's Co. | \$50,000 | 4.15% | 15/3/2028 | 48,782 | 0.00% |
| The Campbell's Co. | \$50,000 | 5.20% | 21/3/2029 | 50,415 | 0.00% |
| The Campbell's Co. | \$75,000 | 5.40% | 21/3/2034 | 74,718 | 0.00% |
| The Campbell's Co. | \$50,000 | 4.75% | 23/3/2035 | 47,172 | 0.00% |
| The Campbell's Co. | \$100,000 | 4.80% | 15/3/2048 | 86,240 | 0.00% |
| Thermo Fisher Scientific Finance I BV | €108,000 | 0.80% | 18/10/2030 | 98,791 | 0.00% |
| Thermo Fisher Scientific Finance I BV | €100,000 | 1.13% | 18/10/2033 | 86,936 | 0.00% |
| Thermo Fisher Scientific, Inc. | €100,000 | 3.20% | 21/1/2026 | 104,021 | 0.00% |
| Thermo Fisher Scientific, Inc. | €200,000 | 1.40% | 23/1/2026 | 204,607 | 0.01% |
| Thermo Fisher Scientific, Inc. | \$50,000 | 5.00% | 5/12/2026 | 50,456 | 0.00% |
| Thermo Fisher Scientific, Inc. | €500,000 | 1.75% | 15/4/2027 | 507,978 | 0.01% |
| Thermo Fisher Scientific, Inc. | \$50,000 | 4.80% | 21/11/2027 | 50,353 | 0.00% |
| Thermo Fisher Scientific, Inc. | \$50,000 | 1.75% | 15/10/2028 | 44,965 | 0.00% |
| Thermo Fisher Scientific, Inc. | \$35,000 | 5.00% | 31/1/2029 | 35,299 | 0.00% |
| Thermo Fisher Scientific, Inc. | \$75,000 | 2.60% | 1/10/2029 | 68,181 | 0.00% |
| Thermo Fisher Scientific, Inc. | \$125,000 | 2.00% | 15/10/2031 | 103,994 | 0.00% |
| Thermo Fisher Scientific, Inc. | €200,000 | 2.38% | 15/4/2032 | 196,995 | 0.01% |
| Thermo Fisher Scientific, Inc. | €100,000 | 3.65% | 21/11/2034 | 105,630 | 0.00% |
| Thermo Fisher Scientific, Inc. | €300,000 | 1.50% | 1/10/2039 | 234,509 | 0.01% |
| Thermo Fisher Scientific, Inc. | \$300,000 | 2.80% | 15/10/2041 | 211,021 | 0.01% |
| Thermo Fisher Scientific, Inc. | \$35,000 | 5.30% | 1/2/2044 | 33,463 | 0.00% |
| Thermo Fisher Scientific, Inc. | \$50,000 | 4.10% | 15/8/2047 | 40,558 | 0.00% |
| Thermo Fisher Scientific, Inc. | €200,000 | 1.88% | 1/10/2049 | 143,789 | 0.00% |
| Thomas Jefferson University | \$66,000 | 3.85% | 1/11/2057 | 48,969 | 0.00% |
| Time Warner Cable LLC | \$100,000 | 6.55% | 1/5/2037 | 96,374 | 0.00% |
| Time Warner Cable LLC | \$25,000 | 7.30% | 1/7/2038 | 25,464 | 0.00% |
| Time Warner Cable LLC | \$145,000 | 5.50% | 1/9/2041 | 123,235 | 0.00% |
| Time Warner Cable LLC | \$300,000 | 4.50% | 15/9/2042 | 223,735 | 0.01% |
| TJX Cos, Inc. | \$100,000 | 1.15% | 15/5/2028 | 89,229 | 0.00% |
| TJX Cos, Inc. | \$100,000 | 1.60% | 15/5/2031 | 81,830 | 0.00% |
| T-Mobile USA, Inc. | \$375,000 | 1.50% | 15/2/2026 | 361,705 | 0.01% |
| T-Mobile USA, Inc. | \$95,000 | 2.25% | 15/2/2026 | 92,349 | 0.00% |
| T-Mobile USA, Inc. | \$350,000 | 3.75% | 15/4/2027 | 341,938 | 0.01% |
| T-Mobile USA, Inc. | \$500,000 | 2.05% | 15/2/2028 | 459,209 | 0.01% |
| T-Mobile USA, Inc. | \$55,000 | 2.63% | 15/2/2029 | 50,035 | 0.00% |
| T-Mobile USA, Inc. | \$75,000 | 4.20% | 1/10/2029 | 72,569 | 0.00% |
| T-Mobile USA, Inc. | \$280,000 | 3.88% | 15/4/2030 | 263,500 | 0.01% |
| T-Mobile USA, Inc. | \$200,000 | 2.55% | 15/2/2031 | 171,965 | 0.01% |
| T-Mobile USA, Inc. | \$200,000 | 2.25% | 15/11/2031 | 166,114 | 0.01% |
| T-Mobile USA, Inc. | \$400,000 | 2.70% | 15/3/2032 | 338,326 | 0.01% |
| T-Mobile USA, Inc. | \$50,000 | 4.70% | 15/1/2035 | 47,228 | 0.00% |
| T-Mobile USA, Inc. | €300,000 | 3.85% | 8/5/2036 | 319,003 | 0.01% |
| T-Mobile USA, Inc. | \$250,000 | 4.38% | 15/4/2040 | 216,429 | 0.01% |
| T-Mobile USA, Inc. | \$350,000 | 3.00% | 15/2/2041 | 249,426 | 0.01% |
| T-Mobile USA, Inc. | \$230,000 | 4.50% | 15/4/2050 | 188,800 | 0.01% |
| T-Mobile USA, Inc. | \$400,000 | 3.30% | 15/2/2051 | 263,927 | 0.01% |
| T-Mobile USA, Inc. | \$350,000 | 3.40% | 15/10/2052 | 233,532 | 0.01% |
| T-Mobile USA, Inc. | \$200,000 | 5.75% | 15/1/2054 | 195,375 | 0.01% |
| T-Mobile USA, Inc. | \$50,000 | 5.25% | 15/6/2055 | 45,476 | 0.00% |
| T-Mobile USA, Inc. | \$175,000 | 3.60% | 15/11/2060 | 115,604 | 0.00% |
| Toll Brothers Finance Corp. | \$25,000 | 4.88% | 15/3/2027 | 24,971 | 0.00% |
| Toll Brothers Finance Corp. | \$75,000 | 3.80% | 1/11/2029 | 70,613 | 0.00% |
| Toyota Motor Credit Corp. | \$75,000 | 4.80% | 5/1/2026 | 75,241 | 0.00% |
| Toyota Motor Credit Corp. | \$50,000 | 5.20% | 15/5/2026 | 50,446 | 0.00% |
| Toyota Motor Credit Corp. | €200,000 | 0.25% | 16/7/2026 | 199,323 | 0.01% |
| Toyota Motor Credit Corp. | \$50,000 | 4.55% | 7/8/2026 | 50,026 | 0.00% |
| Toyota Motor Credit Corp. | \$50,000 | 5.00% | 14/8/2026 | 50,380 | 0.00% |
| Toyota Motor Credit Corp. | £200,000 | 0.75% | 19/11/2026 | 232,598 | 0.01% |
| Toyota Motor Credit Corp. | \$50,000 | 5.40% | 20/11/2026 | 50,774 | 0.00% |
| Toyota Motor Credit Corp. | \$100,000 | 5.00% | 19/3/2027 | 100,861 | 0.00% |
| Toyota Motor Credit Corp. | \$225,000 | 1.15% | 13/8/2027 | 206,149 | 0.01% |
| Toyota Motor Credit Corp. | \$50,000 | 4.35% | 8/10/2027 | 49,656 | 0.00% |
| Toyota Motor Credit Corp. | \$50,000 | 5.45% | 10/11/2027 | 51,167 | 0.00% |
| Toyota Motor Credit Corp. | \$50,000 | 3.05% | 11/1/2028 | 47,711 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Toyota Motor Credit Corp. | \$50,000 | 4.63% | 12/1/2028 | 49,897 | 0.00% |
| Toyota Motor Credit Corp. | \$300,000 | 1.90% | 6/4/2028 | 274,439 | 0.01% |
| Toyota Motor Credit Corp. | \$50,000 | 5.25% | 11/9/2028 | 50,762 | 0.00% |
| Toyota Motor Credit Corp. | \$75,000 | 4.65% | 5/1/2029 | 74,578 | 0.00% |
| Toyota Motor Credit Corp. | \$50,000 | 5.05% | 16/5/2029 | 50,369 | 0.00% |
| Toyota Motor Credit Corp. | \$50,000 | 4.55% | 9/8/2029 | 49,352 | 0.00% |
| Toyota Motor Credit Corp. | €200,000 | 4.05% | 13/9/2029 | 216,286 | 0.01% |
| Toyota Motor Credit Corp. | \$110,000 | 2.15% | 13/2/2030 | 96,422 | 0.00% |
| Toyota Motor Credit Corp. | \$100,000 | 5.10% | 21/3/2031 | 100,509 | 0.00% |
| Toyota Motor Credit Corp. | \$250,000 | 1.90% | 12/9/2031 | 205,236 | 0.01% |
| Toyota Motor Credit Corp. | \$75,000 | 4.60% | 10/10/2031 | 72,931 | 0.00% |
| Toyota Motor Credit Corp. | \$50,000 | 4.70% | 12/1/2033 | 48,633 | 0.00% |
| Toyota Motor Credit Corp. | \$115,000 | 4.80% | 5/1/2034 | 111,740 | 0.00% |
| Tractor Supply Co. | \$100,000 | 1.75% | 1/11/2030 | 83,589 | 0.00% |
| Tractor Supply Co. | \$50,000 | 5.25% | 15/5/2033 | 49,950 | 0.00% |
| Trane Technologies Financing Ltd. | \$50,000 | 3.50% | 21/3/2026 | 49,289 | 0.00% |
| Trane Technologies Financing Ltd. | \$25,000 | 3.80% | 21/3/2029 | 23,967 | 0.00% |
| Trane Technologies Financing Ltd. | \$25,000 | 5.25% | 3/3/2033 | 25,074 | 0.00% |
| Trane Technologies Financing Ltd. | \$50,000 | 5.10% | 13/6/2034 | 49,428 | 0.00% |
| Trane Technologies Global Holding Co., Ltd. | \$100,000 | 5.75% | 15/6/2043 | 100,779 | 0.00% |
| Transatlantic Holdings, Inc. | \$25,000 | 8.00% | 30/11/2039 | 30,871 | 0.00% |
| Transcontinental Gas Pipe Line Co. LLC | \$50,000 | 3.25% | 15/5/2030 | 45,538 | 0.00% |
| Transcontinental Gas Pipe Line Co. LLC | \$25,000 | 5.40% | 15/8/2041 | 23,504 | 0.00% |
| Transcontinental Gas Pipe Line Co. LLC | \$20,000 | 4.45% | 1/8/2042 | 16,866 | 0.00% |
| Transcontinental Gas Pipe Line Co. LLC | \$25,000 | 4.60% | 15/3/2048 | 20,753 | 0.00% |
| Transcontinental Gas Pipe Line Co. LLC | \$70,000 | 3.95% | 15/5/2050 | 51,759 | 0.00% |
| Travelers Cos, Inc. | \$85,000 | 6.25% | 15/6/2037 | 91,453 | 0.00% |
| Travelers Cos, Inc. | \$15,000 | 4.60% | 1/8/2043 | 13,226 | 0.00% |
| Travelers Cos, Inc. | \$25,000 | 4.30% | 25/8/2045 | 20,870 | 0.00% |
| Travelers Cos, Inc. | \$130,000 | 3.75% | 15/5/2046 | 99,235 | 0.00% |
| Travelers Cos, Inc. | \$25,000 | 4.00% | 30/5/2047 | 19,787 | 0.00% |
| Travelers Cos, Inc. | \$60,000 | 4.05% | 7/3/2048 | 47,942 | 0.00% |
| Travelers Cos, Inc. | \$100,000 | 4.10% | 4/3/2049 | 79,870 | 0.00% |
| Travelers Cos, Inc. | \$95,000 | 2.55% | 27/4/2050 | 56,094 | 0.00% |
| Travelers Cos, Inc. | \$50,000 | 5.45% | 25/5/2053 | 48,753 | 0.00% |
| Trinity Health Corp. | \$100,000 | 2.63% | 1/12/2040 | 69,389 | 0.00% |
| Tri-State Generation & Transmission Association, Inc. | \$25,000 | 6.00% | 15/6/2040 | 24,013 | 0.00% |
| Truist Bank | \$271,000 | 3.30% | 15/5/2026 | 265,329 | 0.01% |
| Truist Financial Corp. | \$100,000 | 1.27% | 2/3/2027 | 95,895 | 0.00% |
| Truist Financial Corp. | \$70,000 | 6.05% | 8/6/2027 | 71,107 | 0.00% |
| Truist Financial Corp. | \$275,000 | 1.13% | 3/8/2027 | 250,546 | 0.01% |
| Truist Financial Corp. | \$100,000 | 4.87% | 26/1/2029 | 99,376 | 0.00% |
| Truist Financial Corp. | \$40,000 | 3.88% | 19/3/2029 | 38,145 | 0.00% |
| Truist Financial Corp. | \$100,000 | 1.89% | 7/6/2029 | 90,216 | 0.00% |
| Truist Financial Corp. | \$100,000 | 7.16% | 30/10/2029 | 106,864 | 0.00% |
| Truist Financial Corp. | \$110,000 | 5.44% | 24/1/2030 | 111,002 | 0.00% |
| Truist Financial Corp. | \$70,000 | 4.92% | 28/7/2033 | 66,126 | 0.00% |
| Truist Financial Corp. | \$200,000 | 5.12% | 26/1/2034 | 194,145 | 0.01% |
| Truist Financial Corp. | \$70,000 | 5.87% | 8/6/2034 | 71,159 | 0.00% |
| Truist Financial Corp. | \$110,000 | 5.71% | 24/1/2035 | 110,970 | 0.00% |
| Trustage Financial Group, Inc. | \$100,000 | 4.63% | 15/4/2032 | 91,433 | 0.00% |
| Trustees of Boston College | \$10,000 | 3.13% | 1/7/2052 | 6,848 | 0.00% |
| Trustees of Boston University | \$25,000 | 4.06% | 1/10/2048 | 20,702 | 0.00% |
| Trustees of Columbia University in the City of New York | \$50,000 | 4.36% | 1/10/2035 | 47,201 | 0.00% |
| Trustees of Princeton University | \$100,000 | 5.70% | 1/3/2039 | 104,238 | 0.00% |
| Trustees of Princeton University | \$50,000 | 2.52% | 1/7/2050 | 31,068 | 0.00% |
| Trustees of Princeton University | \$100,000 | 4.20% | 1/3/2052 | 84,393 | 0.00% |
| Trustees of the University of Pennsylvania | \$75,000 | 2.40% | 1/10/2050 | 44,423 | 0.00% |
| Trustees of the University of Pennsylvania | \$15,000 | 4.67% | 1/9/2112 | 12,527 | 0.00% |
| Trustees of the University of Pennsylvania | \$10,000 | 3.61% | 15/2/2119 | 6,465 | 0.00% |
| Tucson Electric Power Co. | \$100,000 | 3.25% | 15/5/2032 | 87,716 | 0.00% |
| Tucson Electric Power Co. | \$50,000 | 5.20% | 15/9/2034 | 49,026 | 0.00% |
| Tucson Electric Power Co. | \$10,000 | 4.85% | 1/12/2048 | 8,677 | 0.00% |
| Tucson Electric Power Co. | \$55,000 | 5.50% | 15/4/2053 | 52,322 | 0.00% |
| TWDC Enterprises 18 Corp. | \$400,000 | 1.85% | 30/7/2026 | 383,984 | 0.01% |
| TWDC Enterprises 18 Corp. | \$100,000 | 4.13% | 1/6/2044 | 82,229 | 0.00% |
| Tyson Foods, Inc. | \$30,000 | 3.55% | 2/6/2027 | 29,112 | 0.00% |
| Tyson Foods, Inc. | \$175,000 | 4.35% | 1/3/2029 | 170,060 | 0.01% |
| Tyson Foods, Inc. | \$50,000 | 5.40% | 15/3/2029 | 50,565 | 0.00% |
| Tyson Foods, Inc. | \$75,000 | 5.70% | 15/3/2034 | 75,893 | 0.00% |
| Tyson Foods, Inc. | \$50,000 | 4.55% | 2/6/2047 | 41,089 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Tyson Foods, Inc. | \$150,000 | 5.10% | 28/9/2048 | 133,499 | 0.00% |
| Uber Technologies, Inc. | \$100,000 | 4.30% | 15/1/2030 | 96,787 | 0.00% |
| Uber Technologies, Inc. | \$275,000 | 4.80% | 15/9/2034 | 262,457 | 0.01% |
| Uber Technologies, Inc. | \$50,000 | 5.35% | 15/9/2054 | 46,208 | 0.00% |
| UBS Commercial Mortgage Trust 2018 | \$25,000 | 4.12% | 15/3/2051 | 24,073 | 0.00% |
| UBS Commercial Mortgage Trust 2018 | \$25,000 | 4.24% | 15/6/2051 | 24,250 | 0.00% |
| UBS Commercial Mortgage Trust 2018 | \$50,000 | 4.30% | 15/8/2051 | 48,470 | 0.00% |
| UBS Commercial Mortgage Trust 2018 | \$25,000 | 4.45% | 15/12/2051 | 24,330 | 0.00% |
| UBS Commercial Mortgage Trust 2018 | \$25,000 | 4.34% | 15/12/2051 | 24,121 | 0.00% |
| UDR, Inc. | \$25,000 | 3.50% | 1/7/2027 | 24,217 | 0.00% |
| UDR, Inc. | \$25,000 | 3.00% | 15/8/2031 | 21,949 | 0.00% |
| UDR, Inc. | \$175,000 | 2.10% | 15/6/2033 | 134,765 | 0.00% |
| UDR, Inc. | \$5,000 | 3.10% | 1/11/2034 | 4,068 | 0.00% |
| Uniform Mortgage Backed Securities | \$32,431 | 3.00% | 1/4/2027 | 31,904 | 0.00% |
| Uniform Mortgage Backed Securities | \$74,980 | 2.50% | 1/9/2027 | 73,234 | 0.00% |
| Uniform Mortgage Backed Securities | \$57,469 | 2.50% | 1/12/2027 | 56,062 | 0.00% |
| Uniform Mortgage Backed Securities | \$14,079 | 2.50% | 1/2/2028 | 13,717 | 0.00% |
| Uniform Mortgage Backed Securities | \$64,564 | 2.50% | 1/4/2028 | 62,779 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,521 | 3.00% | 1/7/2028 | 1,495 | 0.00% |
| Uniform Mortgage Backed Securities | \$48,949 | 2.50% | 1/9/2028 | 47,737 | 0.00% |
| Uniform Mortgage Backed Securities | \$17,382 | 2.50% | 1/3/2029 | 16,965 | 0.00% |
| Uniform Mortgage Backed Securities | \$994,076 | 3.00% | 1/9/2031 | 955,030 | 0.02% |
| Uniform Mortgage Backed Securities | \$29,976 | 3.50% | 1/4/2032 | 28,938 | 0.00% |
| Uniform Mortgage Backed Securities | \$162,302 | 3.00% | 1/6/2032 | 156,769 | 0.01% |
| Uniform Mortgage Backed Securities | \$250,575 | 2.50% | 1/1/2033 | 238,989 | 0.01% |
| Uniform Mortgage Backed Securities | \$83,844 | 3.00% | 1/4/2033 | 80,542 | 0.00% |
| Uniform Mortgage Backed Securities | \$271,404 | 3.50% | 1/6/2033 | 260,682 | 0.01% |
| Uniform Mortgage Backed Securities | \$63,158 | 4.00% | 1/6/2033 | 61,577 | 0.00% |
| Uniform Mortgage Backed Securities | \$20,765 | 3.50% | 1/8/2033 | 19,936 | 0.00% |
| Uniform Mortgage Backed Securities | \$383,403 | 3.00% | 1/1/2034 | 361,514 | 0.01% |
| Uniform Mortgage Backed Securities | \$137,206 | 3.50% | 1/3/2034 | 131,424 | 0.00% |
| Uniform Mortgage Backed Securities | \$52,739 | 2.50% | 1/6/2034 | 48,162 | 0.00% |
| Uniform Mortgage Backed Securities | \$40,659 | 2.50% | 1/7/2034 | 37,131 | 0.00% |
| Uniform Mortgage Backed Securities | \$502,293 | 2.50% | 1/9/2034 | 458,706 | 0.01% |
| Uniform Mortgage Backed Securities | \$65,966 | 2.50% | 1/10/2034 | 60,242 | 0.00% |
| Uniform Mortgage Backed Securities | \$4,492 | 2.50% | 1/11/2034 | 4,102 | 0.00% |
| Uniform Mortgage Backed Securities | \$46,895 | 2.00% | 1/1/2035 | 41,568 | 0.00% |
| Uniform Mortgage Backed Securities | \$985,821 | 2.50% | 1/2/2035 | 931,379 | 0.02% |
| Uniform Mortgage Backed Securities | \$34,453 | 4.00% | 1/3/2035 | 33,818 | 0.00% |
| Uniform Mortgage Backed Securities | \$52,629 | 3.00% | 1/4/2035 | 49,480 | 0.00% |
| Uniform Mortgage Backed Securities | \$471,063 | 5.00% | 1/7/2035 | 471,023 | 0.01% |
| Uniform Mortgage Backed Securities | \$224,548 | 2.00% | 1/7/2035 | 200,019 | 0.01% |
| Uniform Mortgage Backed Securities | \$126,905 | 1.50% | 1/8/2035 | 110,015 | 0.00% |
| Uniform Mortgage Backed Securities | \$267,903 | 3.50% | 1/9/2035 | 258,365 | 0.01% |
| Uniform Mortgage Backed Securities | \$215,790 | 1.50% | 1/10/2035 | 186,920 | 0.01% |
| Uniform Mortgage Backed Securities | \$612,935 | 1.50% | 1/11/2035 | 530,720 | 0.01% |
| Uniform Mortgage Backed Securities | \$461,972 | 1.50% | 1/12/2035 | 399,846 | 0.01% |
| Uniform Mortgage Backed Securities | \$342,376 | 2.00% | 1/12/2035 | 304,581 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,317,987 | 2.00% | 1/2/2036 | 1,171,340 | 0.03% |
| Uniform Mortgage Backed Securities | \$1,022,211 | 1.50% | 1/2/2036 | 884,035 | 0.02% |
| Uniform Mortgage Backed Securities | \$315,085 | 2.50% | 1/2/2036 | 288,233 | 0.01% |
| Uniform Mortgage Backed Securities | \$296,417 | 1.50% | 1/3/2036 | 255,830 | 0.01% |
| Uniform Mortgage Backed Securities | \$71,685 | 2.50% | 1/4/2036 | 65,438 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,034,251 | 2.00% | 1/5/2036 | 921,642 | 0.02% |
| Uniform Mortgage Backed Securities | \$477,407 | 1.50% | 1/6/2036 | 409,634 | 0.01% |
| Uniform Mortgage Backed Securities | \$289,575 | 2.50% | 1/9/2036 | 265,169 | 0.01% |
| Uniform Mortgage Backed Securities | \$286,368 | 2.00% | 1/9/2036 | 254,967 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,050,132 | 2.00% | 1/10/2036 | 931,675 | 0.02% |
| Uniform Mortgage Backed Securities | \$24,332 | 2.50% | 1/11/2036 | 22,234 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,225,845 | 1.50% | 1/12/2036 | 1,055,440 | 0.03% |
| Uniform Mortgage Backed Securities | \$539,864 | 2.00% | 1/12/2036 | 478,216 | 0.01% |
| Uniform Mortgage Backed Securities | \$2,339,298 | 2.00% | 1/1/2037 | 2,071,808 | 0.05% |
| Uniform Mortgage Backed Securities | \$1,036,174 | 1.50% | 1/1/2037 | 891,895 | 0.02% |
| Uniform Mortgage Backed Securities | \$146,959 | 2.50% | 1/1/2037 | 133,485 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,765,882 | 2.00% | 1/2/2037 | 1,563,687 | 0.04% |
| Uniform Mortgage Backed Securities | \$751,493 | 1.50% | 1/2/2037 | 646,680 | 0.02% |
| Uniform Mortgage Backed Securities | \$408,591 | 2.50% | 1/2/2037 | 371,092 | 0.01% |
| Uniform Mortgage Backed Securities | \$300,601 | 2.50% | 1/3/2037 | 273,180 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,434,032 | 2.00% | 1/4/2037 | 1,266,996 | 0.03% |
| Uniform Mortgage Backed Securities | \$246,891 | 2.50% | 1/4/2037 | 225,955 | 0.01% |
| Uniform Mortgage Backed Securities | \$91,019 | 3.00% | 1/5/2037 | 85,133 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Uniform Mortgage Backed Securities | \$59,596 | 4.00% | 1/7/2037 | 57,327 | 0.00% |
| Uniform Mortgage Backed Securities | \$857,464 | 2.50% | 1/8/2037 | 778,813 | 0.02% |
| Uniform Mortgage Backed Securities | \$274,181 | 2.00% | 1/8/2037 | 242,244 | 0.01% |
| Uniform Mortgage Backed Securities | \$239,338 | 3.00% | 1/8/2037 | 222,835 | 0.01% |
| Uniform Mortgage Backed Securities | \$98,420 | 4.00% | 1/9/2037 | 94,756 | 0.00% |
| Uniform Mortgage Backed Securities | \$300,581 | 4.00% | 1/11/2037 | 289,135 | 0.01% |
| Uniform Mortgage Backed Securities | \$129,194 | 5.00% | 1/11/2037 | 128,665 | 0.00% |
| Uniform Mortgage Backed Securities | \$384,054 | 2.50% | 1/12/2037 | 348,827 | 0.01% |
| Uniform Mortgage Backed Securities | \$230,023 | 3.00% | 1/12/2037 | 214,163 | 0.01% |
| Uniform Mortgage Backed Securities | \$206,275 | 4.50% | 1/12/2037 | 201,819 | 0.01% |
| Uniform Mortgage Backed Securities | \$273,004 | 5.00% | 1/3/2038 | 271,870 | 0.01% |
| Uniform Mortgage Backed Securities | \$201,195 | 5.00% | 1/4/2038 | 200,359 | 0.01% |
| Uniform Mortgage Backed Securities | \$923,257 | 3.00% | 1/7/2038 | 853,262 | 0.02% |
| Uniform Mortgage Backed Securities | \$107,119 | 6.00% | 1/8/2038 | 108,908 | 0.00% |
| Uniform Mortgage Backed Securities | \$335,395 | 4.50% | 1/10/2038 | 328,044 | 0.01% |
| Uniform Mortgage Backed Securities | \$126,588 | 5.50% | 1/10/2038 | 127,491 | 0.00% |
| Uniform Mortgage Backed Securities | \$289,714 | 6.00% | 1/1/2039 | 294,554 | 0.01% |
| Uniform Mortgage Backed Securities | \$201,481 | 6.00% | 1/4/2039 | 207,626 | 0.01% |
| Uniform Mortgage Backed Securities | \$200,825 | 5.00% | 1/5/2039 | 199,991 | 0.01% |
| Uniform Mortgage Backed Securities | \$344,108 | 3.50% | 1/2/2040 | 322,760 | 0.01% |
| Uniform Mortgage Backed Securities | \$216,520 | 2.00% | 1/4/2040 | 182,398 | 0.01% |
| Uniform Mortgage Backed Securities | \$122,749 | 3.00% | 1/5/2040 | 110,487 | 0.00% |
| Uniform Mortgage Backed Securities | \$595,240 | 2.00% | 1/9/2040 | 500,237 | 0.01% |
| Uniform Mortgage Backed Securities | \$709,133 | 2.00% | 1/10/2040 | 596,323 | 0.02% |
| Uniform Mortgage Backed Securities | \$315,206 | 2.50% | 1/10/2040 | 275,087 | 0.01% |
| Uniform Mortgage Backed Securities | \$107,227 | 2.50% | 1/11/2040 | 93,628 | 0.00% |
| Uniform Mortgage Backed Securities | \$35,916 | 1.50% | 1/11/2040 | 28,861 | 0.00% |
| Uniform Mortgage Backed Securities | \$157,760 | 2.00% | 1/1/2041 | 132,263 | 0.00% |
| Uniform Mortgage Backed Securities | \$916,152 | 2.00% | 1/3/2041 | 768,106 | 0.02% |
| Uniform Mortgage Backed Securities | \$107,636 | 1.50% | 1/3/2041 | 86,523 | 0.00% |
| Uniform Mortgage Backed Securities | \$55,064 | 1.50% | 1/4/2041 | 44,263 | 0.00% |
| Uniform Mortgage Backed Securities | \$797,639 | 2.00% | 1/5/2041 | 666,370 | 0.02% |
| Uniform Mortgage Backed Securities | \$90,740 | 2.50% | 1/7/2041 | 78,115 | 0.00% |
| Uniform Mortgage Backed Securities | \$68,944 | 2.50% | 1/8/2041 | 59,287 | 0.00% |
| Uniform Mortgage Backed Securities | \$852,623 | 2.50% | 1/9/2041 | 736,048 | 0.02% |
| Uniform Mortgage Backed Securities | \$590,815 | 1.50% | 1/9/2041 | 474,923 | 0.01% |
| Uniform Mortgage Backed Securities | \$911,948 | 2.00% | 1/10/2041 | 762,709 | 0.02% |
| Uniform Mortgage Backed Securities | \$598,751 | 1.50% | 1/10/2041 | 481,302 | 0.01% |
| Uniform Mortgage Backed Securities | \$709,218 | 1.50% | 1/11/2041 | 570,100 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,272,871 | 2.00% | 1/12/2041 | 1,060,229 | 0.03% |
| Uniform Mortgage Backed Securities | \$790,675 | 2.00% | 1/1/2042 | 658,201 | 0.02% |
| Uniform Mortgage Backed Securities | \$330,349 | 1.50% | 1/1/2042 | 265,548 | 0.01% |
| Uniform Mortgage Backed Securities | \$851,898 | 2.00% | 1/2/2042 | 708,850 | 0.02% |
| Uniform Mortgage Backed Securities | \$718,844 | 2.50% | 1/3/2042 | 616,498 | 0.02% |
| Uniform Mortgage Backed Securities | \$813,233 | 2.50% | 1/4/2042 | 697,197 | 0.02% |
| Uniform Mortgage Backed Securities | \$132,942 | 3.00% | 1/4/2042 | 117,532 | 0.00% |
| Uniform Mortgage Backed Securities | \$124,677 | 3.50% | 1/4/2042 | 114,293 | 0.00% |
| Uniform Mortgage Backed Securities | \$832,857 | 3.00% | 1/5/2042 | 736,313 | 0.02% |
| Uniform Mortgage Backed Securities | \$476,359 | 4.00% | 1/6/2042 | 446,550 | 0.01% |
| Uniform Mortgage Backed Securities | \$142,268 | 3.00% | 1/6/2042 | 125,776 | 0.00% |
| Uniform Mortgage Backed Securities | \$127,487 | 3.50% | 1/6/2042 | 116,697 | 0.00% |
| Uniform Mortgage Backed Securities | \$245,974 | 3.50% | 1/7/2042 | 222,365 | 0.01% |
| Uniform Mortgage Backed Securities | \$557,666 | 3.50% | 1/8/2042 | 510,874 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,128,624 | 3.00% | 1/4/2043 | 998,965 | 0.02% |
| Uniform Mortgage Backed Securities | \$83,002 | 5.00% | 1/6/2043 | 81,422 | 0.00% |
| Uniform Mortgage Backed Securities | \$569,820 | 5.50% | 1/5/2044 | 579,307 | 0.02% |
| Uniform Mortgage Backed Securities | \$403,429 | 5.50% | 1/8/2044 | 402,658 | 0.01% |
| Uniform Mortgage Backed Securities | \$688,502 | 4.00% | 1/12/2044 | 640,957 | 0.02% |
| Uniform Mortgage Backed Securities | \$379,101 | 4.50% | 1/2/2045 | 365,298 | 0.01% |
| Uniform Mortgage Backed Securities | \$138,843 | 4.00% | 1/8/2045 | 129,613 | 0.00% |
| Uniform Mortgage Backed Securities | \$32,670 | 3.50% | 1/8/2045 | 29,510 | 0.00% |
| Uniform Mortgage Backed Securities | \$106,715 | 3.50% | 1/9/2045 | 96,393 | 0.00% |
| Uniform Mortgage Backed Securities | \$56,347 | 3.50% | 1/2/2046 | 51,122 | 0.00% |
| Uniform Mortgage Backed Securities | \$937,739 | 4.00% | 1/3/2046 | 883,979 | 0.02% |
| Uniform Mortgage Backed Securities | \$259,838 | 3.00% | 1/4/2046 | 226,440 | 0.01% |
| Uniform Mortgage Backed Securities | \$141,455 | 3.50% | 1/4/2046 | 128,525 | 0.00% |
| Uniform Mortgage Backed Securities | \$18,095 | 4.00% | 1/4/2046 | 16,841 | 0.00% |
| Uniform Mortgage Backed Securities | \$28,024 | 3.50% | 1/5/2046 | 25,390 | 0.00% |
| Uniform Mortgage Backed Securities | \$19,523 | 4.00% | 1/5/2046 | 18,170 | 0.00% |
| Uniform Mortgage Backed Securities | \$460,580 | 3.50% | 1/6/2046 | 414,887 | 0.01% |
| Uniform Mortgage Backed Securities | \$271,127 | 3.00% | 1/7/2046 | 236,233 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Uniform Mortgage Backed Securities | \$123,377 | 3.50% | 1/7/2046 | 111,784 | 0.00% |
| Uniform Mortgage Backed Securities | \$122,814 | 3.50% | 1/8/2046 | 111,274 | 0.00% |
| Uniform Mortgage Backed Securities | \$19,680 | 3.00% | 1/8/2046 | 17,205 | 0.00% |
| Uniform Mortgage Backed Securities | \$174,203 | 3.50% | 1/9/2046 | 157,574 | 0.01% |
| Uniform Mortgage Backed Securities | \$366,335 | 3.00% | 1/10/2046 | 318,296 | 0.01% |
| Uniform Mortgage Backed Securities | \$554,833 | 3.00% | 1/11/2046 | 475,810 | 0.01% |
| Uniform Mortgage Backed Securities | \$26,055 | 4.00% | 1/11/2046 | 24,375 | 0.00% |
| Uniform Mortgage Backed Securities | \$929,985 | 3.00% | 1/12/2046 | 808,033 | 0.02% |
| Uniform Mortgage Backed Securities | \$57,111 | 3.50% | 1/12/2046 | 51,586 | 0.00% |
| Uniform Mortgage Backed Securities | \$649,734 | 3.50% | 1/1/2047 | 592,225 | 0.02% |
| Uniform Mortgage Backed Securities | \$230,789 | 3.00% | 1/1/2047 | 202,678 | 0.01% |
| Uniform Mortgage Backed Securities | \$934,131 | 4.50% | 1/2/2047 | 906,303 | 0.02% |
| Uniform Mortgage Backed Securities | \$595,102 | 4.00% | 1/2/2047 | 554,154 | 0.01% |
| Uniform Mortgage Backed Securities | \$265,231 | 3.50% | 1/4/2047 | 239,926 | 0.01% |
| Uniform Mortgage Backed Securities | \$172,305 | 4.00% | 1/4/2047 | 160,273 | 0.01% |
| Uniform Mortgage Backed Securities | \$839,775 | 4.00% | 1/5/2047 | 788,924 | 0.02% |
| Uniform Mortgage Backed Securities | \$22,385 | 4.00% | 1/6/2047 | 20,895 | 0.00% |
| Uniform Mortgage Backed Securities | \$683,143 | 3.50% | 1/7/2047 | 623,485 | 0.02% |
| Uniform Mortgage Backed Securities | \$130,782 | 3.50% | 1/9/2047 | 119,354 | 0.00% |
| Uniform Mortgage Backed Securities | \$701,666 | 3.50% | 1/10/2047 | 632,056 | 0.02% |
| Uniform Mortgage Backed Securities | \$87,316 | 4.00% | 1/10/2047 | 81,016 | 0.00% |
| Uniform Mortgage Backed Securities | \$2,389,326 | 3.00% | 1/12/2047 | 2,105,403 | 0.05% |
| Uniform Mortgage Backed Securities | \$20,750 | 3.50% | 1/12/2047 | 18,799 | 0.00% |
| Uniform Mortgage Backed Securities | \$143,229 | 3.50% | 1/1/2048 | 129,757 | 0.00% |
| Uniform Mortgage Backed Securities | \$342,950 | 3.00% | 1/2/2048 | 300,277 | 0.01% |
| Uniform Mortgage Backed Securities | \$2,891,112 | 3.50% | 1/3/2048 | 2,617,238 | 0.06% |
| Uniform Mortgage Backed Securities | \$1,726,583 | 4.50% | 1/4/2048 | 1,651,967 | 0.04% |
| Uniform Mortgage Backed Securities | \$293,345 | 3.50% | 1/7/2048 | 264,971 | 0.01% |
| Uniform Mortgage Backed Securities | \$258,627 | 4.00% | 1/9/2048 | 239,843 | 0.01% |
| Uniform Mortgage Backed Securities | \$249,249 | 4.00% | 1/10/2048 | 231,146 | 0.01% |
| Uniform Mortgage Backed Securities | \$146,642 | 5.00% | 1/10/2048 | 143,836 | 0.00% |
| Uniform Mortgage Backed Securities | \$299,799 | 3.00% | 1/11/2048 | 260,485 | 0.01% |
| Uniform Mortgage Backed Securities | \$2,057,987 | 3.00% | 1/12/2048 | 1,788,115 | 0.04% |
| Uniform Mortgage Backed Securities | \$436,931 | 3.50% | 1/12/2048 | 392,720 | 0.01% |
| Uniform Mortgage Backed Securities | \$373,494 | 4.50% | 1/12/2048 | 356,420 | 0.01% |
| Uniform Mortgage Backed Securities | \$930,569 | 4.00% | 1/1/2049 | 864,419 | 0.02% |
| Uniform Mortgage Backed Securities | \$63,717 | 4.50% | 1/1/2049 | 60,804 | 0.00% |
| Uniform Mortgage Backed Securities | \$287,498 | 4.00% | 1/2/2049 | 266,617 | 0.01% |
| Uniform Mortgage Backed Securities | \$153,650 | 4.50% | 1/2/2049 | 146,626 | 0.00% |
| Uniform Mortgage Backed Securities | \$680,885 | 4.00% | 1/3/2049 | 631,432 | 0.02% |
| Uniform Mortgage Backed Securities | \$1,019,936 | 4.00% | 1/5/2049 | 945,859 | 0.02% |
| Uniform Mortgage Backed Securities | \$2,139,842 | 3.50% | 1/6/2049 | 1,922,876 | 0.05% |
| Uniform Mortgage Backed Securities | \$997,812 | 4.00% | 1/6/2049 | 925,454 | 0.02% |
| Uniform Mortgage Backed Securities | \$397,694 | 3.00% | 1/6/2049 | 342,393 | 0.01% |
| Uniform Mortgage Backed Securities | \$672,603 | 3.50% | 1/7/2049 | 601,911 | 0.02% |
| Uniform Mortgage Backed Securities | \$49,217 | 3.00% | 1/7/2049 | 42,373 | 0.00% |
| Uniform Mortgage Backed Securities | \$213,012 | 4.50% | 1/8/2049 | 204,282 | 0.01% |
| Uniform Mortgage Backed Securities | \$60,950 | 5.00% | 1/8/2049 | 59,808 | 0.00% |
| Uniform Mortgage Backed Securities | \$315,744 | 3.50% | 1/9/2049 | 282,559 | 0.01% |
| Uniform Mortgage Backed Securities | \$128,277 | 5.00% | 1/9/2049 | 125,954 | 0.00% |
| Uniform Mortgage Backed Securities | \$40,992 | 4.00% | 1/9/2049 | 37,968 | 0.00% |
| Uniform Mortgage Backed Securities | \$252,584 | 3.00% | 1/10/2049 | 217,461 | 0.01% |
| Uniform Mortgage Backed Securities | \$55,791 | 2.50% | 1/10/2049 | 45,969 | 0.00% |
| Uniform Mortgage Backed Securities | \$177,375 | 3.00% | 1/11/2049 | 152,710 | 0.01% |
| Uniform Mortgage Backed Securities | \$244,337 | 2.50% | 1/12/2049 | 201,320 | 0.01% |
| Uniform Mortgage Backed Securities | \$205,041 | 3.00% | 1/12/2049 | 176,529 | 0.01% |
| Uniform Mortgage Backed Securities | \$294,381 | 3.00% | 1/1/2050 | 253,446 | 0.01% |
| Uniform Mortgage Backed Securities | \$183,789 | 3.50% | 1/1/2050 | 163,121 | 0.01% |
| Uniform Mortgage Backed Securities | \$42,545 | 2.50% | 1/1/2050 | 35,055 | 0.00% |
| Uniform Mortgage Backed Securities | \$162,499 | 4.50% | 1/2/2050 | 155,071 | 0.01% |
| Uniform Mortgage Backed Securities | \$155,460 | 3.50% | 1/2/2050 | 140,019 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,071,681 | 3.00% | 1/3/2050 | 931,204 | 0.02% |
| Uniform Mortgage Backed Securities | \$815,135 | 3.50% | 1/3/2050 | 728,493 | 0.02% |
| Uniform Mortgage Backed Securities | \$227,690 | 5.00% | 1/3/2050 | 223,534 | 0.01% |
| Uniform Mortgage Backed Securities | \$185,634 | 4.00% | 1/4/2050 | 172,234 | 0.01% |
| Uniform Mortgage Backed Securities | \$732,865 | 3.50% | 1/5/2050 | 656,956 | 0.02% |
| Uniform Mortgage Backed Securities | \$20,901 | 2.50% | 1/5/2050 | 17,366 | 0.00% |
| Uniform Mortgage Backed Securities | \$477,148 | 3.00% | 1/6/2050 | 413,593 | 0.01% |
| Uniform Mortgage Backed Securities | \$446,103 | 2.50% | 1/6/2050 | 367,271 | 0.01% |
| Uniform Mortgage Backed Securities | \$124,182 | 3.50% | 1/6/2050 | 110,325 | 0.00% |
| Uniform Mortgage Backed Securities | \$5,561,943 | 2.00% | 1/7/2050 | 4,366,082 | 0.10% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Uniform Mortgage Backed Securities | \$1,808,663 | 2.50% | 1/7/2050 | 1,497,229 | 0.04% |
| Uniform Mortgage Backed Securities | \$529,492 | 3.00% | 1/7/2050 | 460,731 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,529,510 | 2.50% | 1/8/2050 | 1,262,962 | 0.03% |
| Uniform Mortgage Backed Securities | \$1,237,622 | 2.00% | 1/8/2050 | 984,224 | 0.02% |
| Uniform Mortgage Backed Securities | \$899,996 | 3.00% | 1/8/2050 | 772,754 | 0.02% |
| Uniform Mortgage Backed Securities | \$1,434,879 | 2.50% | 1/9/2050 | 1,182,289 | 0.03% |
| Uniform Mortgage Backed Securities | \$663,470 | 3.00% | 1/9/2050 | 571,212 | 0.01% |
| Uniform Mortgage Backed Securities | \$502,556 | 2.00% | 1/9/2050 | 398,771 | 0.01% |
| Uniform Mortgage Backed Securities | \$3,657,678 | 2.50% | 1/10/2050 | 3,032,520 | 0.07% |
| Uniform Mortgage Backed Securities | \$2,319,147 | 2.00% | 1/10/2050 | 1,824,458 | 0.04% |
| Uniform Mortgage Backed Securities | \$442,017 | 3.00% | 1/10/2050 | 382,530 | 0.01% |
| Uniform Mortgage Backed Securities | \$316,389 | 3.50% | 1/10/2050 | 285,781 | 0.01% |
| Uniform Mortgage Backed Securities | \$8,021,869 | 2.00% | 1/11/2050 | 6,344,085 | 0.15% |
| Uniform Mortgage Backed Securities | \$4,255,707 | 2.50% | 1/11/2050 | 3,541,141 | 0.08% |
| Uniform Mortgage Backed Securities | \$710,747 | 3.00% | 1/11/2050 | 614,984 | 0.02% |
| Uniform Mortgage Backed Securities | \$5,871,685 | 2.00% | 1/12/2050 | 4,613,487 | 0.11% |
| Uniform Mortgage Backed Securities | \$885,185 | 1.50% | 1/12/2050 | 655,514 | 0.02% |
| Uniform Mortgage Backed Securities | \$344,410 | 4.50% | 1/12/2050 | 326,494 | 0.01% |
| Uniform Mortgage Backed Securities | \$29,000 | 2.50% | 1/12/2050 | 23,821 | 0.00% |
| Uniform Mortgage Backed Securities | \$993,212 | 2.00% | 1/1/2051 | 778,471 | 0.02% |
| Uniform Mortgage Backed Securities | \$326,053 | 2.50% | 1/1/2051 | 270,209 | 0.01% |
| Uniform Mortgage Backed Securities | \$67,427 | 1.50% | 1/1/2051 | 49,927 | 0.00% |
| Uniform Mortgage Backed Securities | \$3,254,187 | 2.50% | 1/2/2051 | 2,659,719 | 0.06% |
| Uniform Mortgage Backed Securities | \$2,793,370 | 2.00% | 1/2/2051 | 2,194,202 | 0.05% |
| Uniform Mortgage Backed Securities | \$1,383,460 | 1.50% | 1/2/2051 | 1,026,326 | 0.03% |
| Uniform Mortgage Backed Securities | \$212,331 | 4.00% | 1/2/2051 | 195,942 | 0.01% |
| Uniform Mortgage Backed Securities | \$181,360 | 3.00% | 1/2/2051 | 158,198 | 0.01% |
| Uniform Mortgage Backed Securities | \$78,740 | 3.50% | 1/2/2051 | 69,863 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,445,157 | 2.00% | 1/3/2051 | 1,130,610 | 0.03% |
| Uniform Mortgage Backed Securities | \$546,261 | 1.50% | 1/3/2051 | 404,354 | 0.01% |
| Uniform Mortgage Backed Securities | \$256,990 | 2.50% | 1/3/2051 | 212,884 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,308,303 | 2.50% | 1/4/2051 | 1,070,764 | 0.03% |
| Uniform Mortgage Backed Securities | \$437,867 | 1.50% | 1/4/2051 | 324,085 | 0.01% |
| Uniform Mortgage Backed Securities | \$267,814 | 2.00% | 1/4/2051 | 213,588 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,921,955 | 2.00% | 1/5/2051 | 1,509,519 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,491,952 | 2.50% | 1/5/2051 | 1,224,349 | 0.03% |
| Uniform Mortgage Backed Securities | \$3,722,409 | 2.50% | 1/6/2051 | 3,049,730 | 0.07% |
| Uniform Mortgage Backed Securities | \$375,719 | 3.00% | 1/6/2051 | 320,852 | 0.01% |
| Uniform Mortgage Backed Securities | \$2,070,514 | 3.00% | 1/7/2051 | 1,778,449 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,272,805 | 2.50% | 1/7/2051 | 1,044,783 | 0.03% |
| Uniform Mortgage Backed Securities | \$391,265 | 2.00% | 1/7/2051 | 308,265 | 0.01% |
| Uniform Mortgage Backed Securities | \$5,177,222 | 1.50% | 1/8/2051 | 3,833,932 | 0.09% |
| Uniform Mortgage Backed Securities | \$990,702 | 2.50% | 1/8/2051 | 811,988 | 0.02% |
| Uniform Mortgage Backed Securities | \$616,448 | 3.00% | 1/8/2051 | 525,020 | 0.01% |
| Uniform Mortgage Backed Securities | \$477,374 | 2.00% | 1/8/2051 | 375,690 | 0.01% |
| Uniform Mortgage Backed Securities | \$216,499 | 4.00% | 1/8/2051 | 200,871 | 0.01% |
| Uniform Mortgage Backed Securities | \$759,149 | 3.00% | 1/9/2051 | 646,610 | 0.02% |
| Uniform Mortgage Backed Securities | \$688,167 | 2.50% | 1/9/2051 | 566,843 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,680,029 | 2.50% | 1/10/2051 | 1,384,664 | 0.03% |
| Uniform Mortgage Backed Securities | \$359,385 | 1.50% | 1/10/2051 | 265,829 | 0.01% |
| Uniform Mortgage Backed Securities | \$3,554,419 | 2.50% | 1/11/2051 | 2,922,356 | 0.07% |
| Uniform Mortgage Backed Securities | \$478,688 | 2.00% | 1/11/2051 | 376,884 | 0.01% |
| Uniform Mortgage Backed Securities | \$259,555 | 3.00% | 1/11/2051 | 222,566 | 0.01% |
| Uniform Mortgage Backed Securities | \$10,475,312 | 2.00% | 1/12/2051 | 8,179,407 | 0.19% |
| Uniform Mortgage Backed Securities | \$3,534,291 | 2.50% | 1/12/2051 | 2,897,256 | 0.07% |
| Uniform Mortgage Backed Securities | \$2,047,817 | 3.00% | 1/12/2051 | 1,763,711 | 0.04% |
| Uniform Mortgage Backed Securities | \$8,224,919 | 2.00% | 1/1/2052 | 6,451,856 | 0.15% |
| Uniform Mortgage Backed Securities | \$1,310,910 | 2.50% | 1/1/2052 | 1,083,816 | 0.03% |
| Uniform Mortgage Backed Securities | \$570,209 | 3.00% | 1/1/2052 | 484,081 | 0.01% |
| Uniform Mortgage Backed Securities | \$4,349,152 | 2.00% | 1/2/2052 | 3,399,361 | 0.08% |
| Uniform Mortgage Backed Securities | \$1,084,028 | 3.00% | 1/2/2052 | 930,693 | 0.02% |
| Uniform Mortgage Backed Securities | \$1,085,621 | 2.50% | 1/2/2052 | 891,936 | 0.02% |
| Uniform Mortgage Backed Securities | \$2,165,619 | 2.50% | 1/3/2052 | 1,782,123 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,588,055 | 2.00% | 1/3/2052 | 1,237,424 | 0.03% |
| Uniform Mortgage Backed Securities | \$1,341,616 | 3.50% | 1/3/2052 | 1,194,944 | 0.03% |
| Uniform Mortgage Backed Securities | \$1,137,853 | 3.00% | 1/3/2052 | 973,472 | 0.02% |
| Uniform Mortgage Backed Securities | \$3,417,664 | 2.50% | 1/4/2052 | 2,809,462 | 0.07% |
| Uniform Mortgage Backed Securities | \$1,803,962 | 3.00% | 1/4/2052 | 1,539,974 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,255,676 | 2.00% | 1/4/2052 | 987,092 | 0.02% |
| Uniform Mortgage Backed Securities | \$794,583 | 1.50% | 1/4/2052 | 587,859 | 0.02% |
| Uniform Mortgage Backed Securities | \$142,153 | 3.50% | 1/4/2052 | 125,888 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Uniform Mortgage Backed Securities | \$4,477,153 | 3.50% | 1/5/2052 | 3,984,403 | 0.09% |
| Uniform Mortgage Backed Securities | \$503,410 | 3.00% | 1/5/2052 | 432,598 | 0.01% |
| Uniform Mortgage Backed Securities | \$355,352 | 2.50% | 1/5/2052 | 293,803 | 0.01% |
| Uniform Mortgage Backed Securities | \$176,386 | 4.00% | 1/5/2052 | 161,528 | 0.01% |
| Uniform Mortgage Backed Securities | \$2,337,157 | 4.00% | 1/6/2052 | 2,143,184 | 0.05% |
| Uniform Mortgage Backed Securities | \$2,163,378 | 3.00% | 1/6/2052 | 1,841,721 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,018,765 | 3.50% | 1/6/2052 | 903,383 | 0.02% |
| Uniform Mortgage Backed Securities | \$803,164 | 4.50% | 1/6/2052 | 758,689 | 0.02% |
| Uniform Mortgage Backed Securities | \$227,596 | 2.50% | 1/6/2052 | 185,764 | 0.01% |
| Uniform Mortgage Backed Securities | \$2,417,834 | 4.00% | 1/7/2052 | 2,231,765 | 0.05% |
| Uniform Mortgage Backed Securities | \$1,738,868 | 4.50% | 1/7/2052 | 1,638,935 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,579,863 | 3.00% | 1/7/2052 | 1,342,549 | 0.03% |
| Uniform Mortgage Backed Securities | \$502,616 | 5.00% | 1/7/2052 | 487,211 | 0.01% |
| Uniform Mortgage Backed Securities | \$246,420 | 2.00% | 1/7/2052 | 191,918 | 0.01% |
| Uniform Mortgage Backed Securities | \$164,304 | 3.50% | 1/7/2052 | 146,862 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,741,027 | 5.00% | 1/8/2052 | 1,687,602 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,606,828 | 4.00% | 1/8/2052 | 1,474,109 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,031,305 | 4.50% | 1/8/2052 | 971,927 | 0.02% |
| Uniform Mortgage Backed Securities | \$579,903 | 3.00% | 1/8/2052 | 494,429 | 0.01% |
| Uniform Mortgage Backed Securities | \$245,000 | 3.50% | 1/8/2052 | 216,755 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,275,527 | 5.00% | 1/9/2052 | 1,238,283 | 0.03% |
| Uniform Mortgage Backed Securities | \$673,557 | 5.50% | 1/9/2052 | 670,282 | 0.02% |
| Uniform Mortgage Backed Securities | \$338,833 | 4.50% | 1/9/2052 | 320,254 | 0.01% |
| Uniform Mortgage Backed Securities | \$309,990 | 4.00% | 1/9/2052 | 283,618 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,782,932 | 4.00% | 1/10/2052 | 1,632,779 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,400,968 | 4.50% | 1/10/2052 | 1,320,066 | 0.03% |
| Uniform Mortgage Backed Securities | \$330,350 | 6.00% | 1/10/2052 | 333,329 | 0.01% |
| Uniform Mortgage Backed Securities | \$226,193 | 5.00% | 1/10/2052 | 220,280 | 0.01% |
| Uniform Mortgage Backed Securities | \$102,872 | 5.50% | 1/10/2052 | 102,158 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,282,939 | 4.50% | 1/11/2052 | 1,209,248 | 0.03% |
| Uniform Mortgage Backed Securities | \$961,645 | 5.00% | 1/11/2052 | 932,856 | 0.02% |
| Uniform Mortgage Backed Securities | \$441,917 | 2.50% | 1/11/2052 | 360,692 | 0.01% |
| Uniform Mortgage Backed Securities | \$140,606 | 5.50% | 1/11/2052 | 139,193 | 0.00% |
| Uniform Mortgage Backed Securities | \$101,914 | 6.50% | 1/11/2052 | 105,014 | 0.00% |
| Uniform Mortgage Backed Securities | \$62,122 | 6.00% | 1/11/2052 | 62,452 | 0.00% |
| Uniform Mortgage Backed Securities | \$920,590 | 5.00% | 1/12/2052 | 893,919 | 0.02% |
| Uniform Mortgage Backed Securities | \$725,798 | 5.50% | 1/12/2052 | 721,901 | 0.02% |
| Uniform Mortgage Backed Securities | \$715,074 | 4.00% | 1/12/2052 | 654,100 | 0.02% |
| Uniform Mortgage Backed Securities | \$127,536 | 4.50% | 1/12/2052 | 121,130 | 0.00% |
| Uniform Mortgage Backed Securities | \$69,639 | 6.00% | 1/12/2052 | 70,009 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,853,253 | 6.00% | 1/1/2053 | 1,864,584 | 0.05% |
| Uniform Mortgage Backed Securities | \$1,786,299 | 5.50% | 1/1/2053 | 1,775,025 | 0.04% |
| Uniform Mortgage Backed Securities | \$611,179 | 4.50% | 1/1/2053 | 575,510 | 0.01% |
| Uniform Mortgage Backed Securities | \$352,731 | 5.00% | 1/1/2053 | 342,784 | 0.01% |
| Uniform Mortgage Backed Securities | \$55,732 | 6.50% | 1/1/2053 | 57,660 | 0.00% |
| Uniform Mortgage Backed Securities | \$993,496 | 5.00% | 1/2/2053 | 961,587 | 0.02% |
| Uniform Mortgage Backed Securities | \$946,086 | 4.50% | 1/2/2053 | 892,195 | 0.02% |
| Uniform Mortgage Backed Securities | \$758,978 | 5.50% | 1/2/2053 | 756,437 | 0.02% |
| Uniform Mortgage Backed Securities | \$632,577 | 6.00% | 1/2/2053 | 639,985 | 0.02% |
| Uniform Mortgage Backed Securities | \$573,050 | 6.50% | 1/2/2053 | 588,140 | 0.02% |
| Uniform Mortgage Backed Securities | \$300,000 | 4.00% | 1/2/2053 | 274,338 | 0.01% |
| Uniform Mortgage Backed Securities | \$88,155 | 7.00% | 1/2/2053 | 91,346 | 0.00% |
| Uniform Mortgage Backed Securities | \$852,952 | 5.50% | 1/3/2053 | 846,675 | 0.02% |
| Uniform Mortgage Backed Securities | \$543,039 | 5.00% | 1/3/2053 | 524,658 | 0.01% |
| Uniform Mortgage Backed Securities | \$167,974 | 4.00% | 1/3/2053 | 153,580 | 0.01% |
| Uniform Mortgage Backed Securities | \$62,561 | 6.00% | 1/3/2053 | 63,319 | 0.00% |
| Uniform Mortgage Backed Securities | \$971,364 | 5.50% | 1/4/2053 | 962,164 | 0.02% |
| Uniform Mortgage Backed Securities | \$897,674 | 5.00% | 1/4/2053 | 868,027 | 0.02% |
| Uniform Mortgage Backed Securities | \$256,898 | 6.50% | 1/4/2053 | 263,417 | 0.01% |
| Uniform Mortgage Backed Securities | \$153,700 | 6.00% | 1/4/2053 | 154,499 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,693,425 | 5.00% | 1/5/2053 | 1,634,980 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,105,135 | 5.50% | 1/5/2053 | 1,095,179 | 0.03% |
| Uniform Mortgage Backed Securities | \$832,661 | 4.50% | 1/5/2053 | 786,455 | 0.02% |
| Uniform Mortgage Backed Securities | \$306,859 | 6.00% | 1/5/2053 | 309,814 | 0.01% |
| Uniform Mortgage Backed Securities | \$341,635 | 3.00% | 1/5/2053 | 290,029 | 0.01% |
| Uniform Mortgage Backed Securities | \$263,274 | 4.00% | 1/5/2053 | 240,641 | 0.01% |
| Uniform Mortgage Backed Securities | \$211,009 | 6.50% | 1/5/2053 | 217,107 | 0.01% |
| Uniform Mortgage Backed Securities | \$945,830 | 5.50% | 1/6/2053 | 940,762 | 0.02% |
| Uniform Mortgage Backed Securities | \$964,954 | 5.00% | 1/6/2053 | 937,528 | 0.02% |
| Uniform Mortgage Backed Securities | \$592,367 | 4.50% | 1/6/2053 | 557,016 | 0.01% |
| Uniform Mortgage Backed Securities | \$416,037 | 6.00% | 1/6/2053 | 420,059 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Uniform Mortgage Backed Securities | \$81,474 | 6.50% | 1/6/2053 | 83,828 | 0.00% |
| Uniform Mortgage Backed Securities | \$2,010,422 | 5.50% | 1/7/2053 | 1,993,244 | 0.05% |
| Uniform Mortgage Backed Securities | \$1,593,483 | 5.00% | 1/7/2053 | 1,538,803 | 0.04% |
| Uniform Mortgage Backed Securities | \$936,701 | 6.00% | 1/7/2053 | 948,429 | 0.02% |
| Uniform Mortgage Backed Securities | \$194,192 | 6.50% | 1/7/2053 | 201,643 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,240,508 | 5.50% | 1/8/2053 | 1,228,270 | 0.03% |
| Uniform Mortgage Backed Securities | \$1,012,945 | 6.00% | 1/8/2053 | 1,025,103 | 0.03% |
| Uniform Mortgage Backed Securities | \$922,012 | 5.00% | 1/8/2053 | 893,991 | 0.02% |
| Uniform Mortgage Backed Securities | \$439,045 | 6.50% | 1/8/2053 | 449,720 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,375,521 | 6.50% | 1/9/2053 | 1,410,882 | 0.03% |
| Uniform Mortgage Backed Securities | \$951,298 | 6.00% | 1/9/2053 | 963,983 | 0.02% |
| Uniform Mortgage Backed Securities | \$817,127 | 5.00% | 1/9/2053 | 788,535 | 0.02% |
| Uniform Mortgage Backed Securities | \$629,603 | 5.50% | 1/9/2053 | 623,260 | 0.02% |
| Uniform Mortgage Backed Securities | \$585,726 | 3.00% | 1/9/2053 | 498,805 | 0.01% |
| Uniform Mortgage Backed Securities | \$438,586 | 4.00% | 1/9/2053 | 400,873 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,372,224 | 5.50% | 1/10/2053 | 1,354,962 | 0.03% |
| Uniform Mortgage Backed Securities | \$767,248 | 6.00% | 1/10/2053 | 773,017 | 0.02% |
| Uniform Mortgage Backed Securities | \$267,248 | 6.50% | 1/10/2053 | 275,512 | 0.01% |
| Uniform Mortgage Backed Securities | \$238,271 | 3.00% | 1/10/2053 | 203,362 | 0.01% |
| Uniform Mortgage Backed Securities | \$93,844 | 7.00% | 1/10/2053 | 97,198 | 0.00% |
| Uniform Mortgage Backed Securities | \$67,368 | 5.00% | 1/10/2053 | 65,011 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,940,583 | 6.50% | 1/11/2053 | 1,995,525 | 0.05% |
| Uniform Mortgage Backed Securities | \$1,845,284 | 6.00% | 1/11/2053 | 1,864,060 | 0.05% |
| Uniform Mortgage Backed Securities | \$504,420 | 7.00% | 1/11/2053 | 523,460 | 0.01% |
| Uniform Mortgage Backed Securities | \$135,540 | 7.50% | 1/11/2053 | 143,110 | 0.00% |
| Uniform Mortgage Backed Securities | \$143,543 | 5.50% | 1/11/2053 | 142,442 | 0.00% |
| Uniform Mortgage Backed Securities | \$2,055,018 | 6.00% | 1/12/2053 | 2,069,084 | 0.05% |
| Uniform Mortgage Backed Securities | \$1,260,793 | 6.50% | 1/12/2053 | 1,293,737 | 0.03% |
| Uniform Mortgage Backed Securities | \$1,153,996 | 7.00% | 1/12/2053 | 1,201,233 | 0.03% |
| Uniform Mortgage Backed Securities | \$319,614 | 5.00% | 1/12/2053 | 308,431 | 0.01% |
| Uniform Mortgage Backed Securities | \$306,156 | 5.50% | 1/12/2053 | 302,286 | 0.01% |
| Uniform Mortgage Backed Securities | \$135,221 | 4.50% | 1/12/2053 | 127,151 | 0.00% |
| Uniform Mortgage Backed Securities | \$2,302,951 | 6.50% | 1/1/2054 | 2,365,506 | 0.06% |
| Uniform Mortgage Backed Securities | \$426,309 | 6.00% | 1/1/2054 | 430,901 | 0.01% |
| Uniform Mortgage Backed Securities | \$275,243 | 7.00% | 1/1/2054 | 288,813 | 0.01% |
| Uniform Mortgage Backed Securities | \$92,068 | 7.50% | 1/1/2054 | 96,448 | 0.00% |
| Uniform Mortgage Backed Securities | \$425,407 | 6.00% | 1/2/2054 | 427,619 | 0.01% |
| Uniform Mortgage Backed Securities | \$371,941 | 5.00% | 1/2/2054 | 358,926 | 0.01% |
| Uniform Mortgage Backed Securities | \$263,687 | 6.50% | 1/2/2054 | 271,974 | 0.01% |
| Uniform Mortgage Backed Securities | \$177,741 | 5.50% | 1/2/2054 | 175,462 | 0.01% |
| Uniform Mortgage Backed Securities | \$423,506 | 5.50% | 1/3/2054 | 419,897 | 0.01% |
| Uniform Mortgage Backed Securities | \$327,519 | 6.00% | 1/3/2054 | 332,014 | 0.01% |
| Uniform Mortgage Backed Securities | \$248,625 | 6.50% | 1/3/2054 | 256,776 | 0.01% |
| Uniform Mortgage Backed Securities | \$2,323,382 | 5.50% | 1/4/2054 | 2,301,822 | 0.06% |
| Uniform Mortgage Backed Securities | \$1,394,789 | 6.00% | 1/4/2054 | 1,413,367 | 0.03% |
| Uniform Mortgage Backed Securities | \$446,721 | 5.00% | 1/4/2054 | 434,657 | 0.01% |
| Uniform Mortgage Backed Securities | \$112,120 | 6.50% | 1/4/2054 | 114,571 | 0.00% |
| Uniform Mortgage Backed Securities | \$2,628,938 | 6.00% | 1/5/2054 | 2,654,394 | 0.06% |
| Uniform Mortgage Backed Securities | \$1,587,772 | 5.50% | 1/5/2054 | 1,570,754 | 0.04% |
| Uniform Mortgage Backed Securities | \$819,578 | 6.50% | 1/5/2054 | 840,896 | 0.02% |
| Uniform Mortgage Backed Securities | \$181,390 | 5.00% | 1/5/2054 | 176,096 | 0.01% |
| Uniform Mortgage Backed Securities | \$2,583,306 | 6.00% | 1/6/2054 | 2,616,263 | 0.06% |
| Uniform Mortgage Backed Securities | \$1,416,160 | 5.50% | 1/6/2054 | 1,400,788 | 0.03% |
| Uniform Mortgage Backed Securities | \$571,227 | 7.00% | 1/6/2054 | 591,850 | 0.02% |
| Uniform Mortgage Backed Securities | \$536,872 | 6.50% | 1/6/2054 | 554,000 | 0.01% |
| Uniform Mortgage Backed Securities | \$59,562 | 5.00% | 1/6/2054 | 58,009 | 0.00% |
| Uniform Mortgage Backed Securities | \$1,444,707 | 6.00% | 1/7/2054 | 1,452,747 | 0.04% |
| Uniform Mortgage Backed Securities | \$1,171,365 | 5.50% | 1/7/2054 | 1,156,902 | 0.03% |
| Uniform Mortgage Backed Securities | \$1,121,116 | 6.50% | 1/7/2054 | 1,152,366 | 0.03% |
| Uniform Mortgage Backed Securities | \$2,526,505 | 6.00% | 1/8/2054 | 2,548,509 | 0.06% |
| Uniform Mortgage Backed Securities | \$1,275,842 | 5.50% | 1/8/2054 | 1,261,839 | 0.03% |
| Uniform Mortgage Backed Securities | \$763,165 | 6.50% | 1/8/2054 | 785,026 | 0.02% |
| Uniform Mortgage Backed Securities | \$1,686,872 | 5.50% | 1/9/2054 | 1,667,926 | 0.04% |
| Uniform Mortgage Backed Securities | \$980,718 | 6.00% | 1/9/2054 | 986,027 | 0.02% |
| Uniform Mortgage Backed Securities | \$966,663 | 4.50% | 1/9/2054 | 908,862 | 0.02% |
| Uniform Mortgage Backed Securities | \$642,120 | 6.50% | 1/9/2054 | 657,598 | 0.02% |
| Uniform Mortgage Backed Securities | \$471,445 | 4.00% | 1/9/2054 | 430,871 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,850,003 | 5.50% | 1/10/2054 | 1,831,829 | 0.04% |
| Uniform Mortgage Backed Securities | \$574,392 | 6.00% | 1/10/2054 | 578,400 | 0.02% |
| Uniform Mortgage Backed Securities | \$454,738 | 5.00% | 1/10/2054 | 439,687 | 0.01% |
| Uniform Mortgage Backed Securities | \$115,000 | 7.00% | 1/10/2054 | 119,849 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Uniform Mortgage Backed Securities | \$2,283,448 | 5.00% | 1/11/2054 | 2,205,333 | 0.05% |
| Uniform Mortgage Backed Securities | \$1,058,103 | 5.50% | 1/11/2054 | 1,044,870 | 0.03% |
| Uniform Mortgage Backed Securities | \$201,106 | 7.00% | 1/11/2054 | 209,841 | 0.01% |
| Uniform Mortgage Backed Securities | \$1,024,898 | 4.50% | 1/12/2054 | 963,614 | 0.02% |
| Uniform Mortgage Backed Securities | \$946,414 | 5.00% | 1/12/2054 | 913,243 | 0.02% |
| Uniform Mortgage Backed Securities | \$179,606 | 5.50% | 1/12/2054 | 179,857 | 0.01% |
| Uniform Mortgage Backed Securities | \$149,337 | 6.50% | 1/12/2054 | 152,807 | 0.01% |
| Uniform Mortgage Backed Securities | \$130,000 | 6.00% | 1/12/2054 | 132,629 | 0.00% |
| Uniform Mortgage Backed Securities TBA | \$1,890,000 | 2.50% | 1/1/2055 | 1,538,802 | 0.04% |
| Uniform Mortgage Backed Securities TBA | \$1,055,000 | 5.00% | 1/1/2055 | 1,017,684 | 0.03% |
| Uniform Mortgage Backed Securities TBA | \$740,000 | 3.50% | 1/1/2055 | 654,274 | 0.02% |
| Uniform Mortgage Backed Securities | \$450,000 | 5.50% | 1/1/2055 | 444,020 | 0.01% |
| Uniform Mortgage Backed Securities TBA | \$550,000 | 2.00% | 1/1/2055 | 427,662 | 0.01% |
| Uniform Mortgage Backed Securities | \$420,000 | 5.00% | 1/1/2055 | 405,279 | 0.01% |
| Uniform Mortgage Backed Securities | \$174,983 | 4.50% | 1/1/2055 | 164,520 | 0.01% |
| Uniform Mortgage Backed Securities TBA | \$110,000 | 4.50% | 1/1/2055 | 103,399 | 0.00% |
| Uniform Mortgage Backed Securities TBA | \$(270,000) | 5.50% | 1/1/2055 | (266,322) | 0.00% |
| Uniform Mortgage Backed Securities TBA | \$(595,000) | 6.00% | 1/1/2055 | (597,808) | (0.01%) |
| Uniform Mortgage Backed Securities TBA | \$(750,000) | 3.00% | 1/1/2055 | (636,337) | (0.01%) |
| Union Electric Co. | \$50,000 | 2.95% | 15/6/2027 | 48,033 | 0.00% |
| Union Electric Co. | \$50,000 | 5.20% | 1/4/2034 | 49,663 | 0.00% |
| Union Electric Co. | \$80,000 | 4.00% | 1/4/2048 | 61,943 | 0.00% |
| Union Electric Co. | \$15,000 | 3.25% | 1/10/2049 | 10,341 | 0.00% |
| Union Electric Co. | \$250,000 | 2.63% | 15/3/2051 | 147,669 | 0.00% |
| Union Electric Co. | \$20,000 | 3.90% | 1/4/2052 | 15,311 | 0.00% |
| Union Electric Co. | \$20,000 | 5.45% | 15/3/2053 | 19,144 | 0.00% |
| Union Electric Co. | \$50,000 | 5.13% | 15/3/2055 | 45,825 | 0.00% |
| Union Pacific Corp. | \$10,000 | 2.15% | 5/2/2027 | 9,535 | 0.00% |
| Union Pacific Corp. | \$25,000 | 2.40% | 5/2/2030 | 22,201 | 0.00% |
| Union Pacific Corp. | \$50,000 | 2.38% | 20/5/2031 | 43,202 | 0.00% |
| Union Pacific Corp. | \$50,000 | 2.80% | 14/2/2032 | 43,377 | 0.00% |
| Union Pacific Corp. | \$80,000 | 2.89% | 6/4/2036 | 64,584 | 0.00% |
| Union Pacific Corp. | \$25,000 | 3.60% | 15/9/2037 | 20,933 | 0.00% |
| Union Pacific Corp. | \$50,000 | 3.55% | 15/8/2039 | 40,566 | 0.00% |
| Union Pacific Corp. | \$50,000 | 3.20% | 20/5/2041 | 37,477 | 0.00% |
| Union Pacific Corp. | \$40,000 | 3.25% | 5/2/2050 | 27,306 | 0.00% |
| Union Pacific Corp. | \$50,000 | 2.95% | 10/3/2052 | 31,611 | 0.00% |
| Union Pacific Corp. | \$100,000 | 3.50% | 14/2/2053 | 70,499 | 0.00% |
| Union Pacific Corp. | \$150,000 | 3.84% | 20/3/2060 | 107,360 | 0.00% |
| Union Pacific Corp. | \$110,000 | 3.75% | 5/2/2070 | 73,619 | 0.00% |
| Union Pacific Corp. | \$15,000 | 3.80% | 6/4/2071 | 10,171 | 0.00% |
| United Airlines 2014-1 Class A Pass Through Trust | \$216,809 | 4.00% | 11/4/2026 | 213,269 | 0.01% |
| United Airlines 2019-2 Class AA Pass Through Trust | \$39,121 | 2.70% | 1/5/2032 | 34,478 | 0.00% |
| United Airlines 2023-1 Class A Pass Through Trust | \$97,766 | 5.80% | 15/1/2036 | 99,118 | 0.00% |
| United Airlines 2024-1 Class A Pass Through Trust | \$50,000 | 5.88% | 15/2/2037 | 51,525 | 0.00% |
| United Airlines 2024-1 Class AA Pass Through Trust | \$70,000 | 5.45% | 15/2/2037 | 69,507 | 0.00% |
| United Parcel Service, Inc. | \$15,000 | 3.40% | 15/3/2029 | 14,253 | 0.00% |
| United Parcel Service, Inc. | \$525,000 | 2.50% | 1/9/2029 | 476,496 | 0.01% |
| United Parcel Service, Inc. | \$70,000 | 5.15% | 22/5/2034 | 69,857 | 0.00% |
| United Parcel Service, Inc. | \$100,000 | 6.20% | 15/1/2038 | 107,117 | 0.00% |
| United Parcel Service, Inc. | \$25,000 | 3.40% | 15/11/2046 | 18,086 | 0.00% |
| United Parcel Service, Inc. | \$25,000 | 4.25% | 15/3/2049 | 20,354 | 0.00% |
| United Parcel Service, Inc. | \$175,000 | 5.30% | 1/4/2050 | 167,611 | 0.01% |
| United Parcel Service, Inc. | \$80,000 | 5.50% | 22/5/2054 | 78,094 | 0.00% |
| United Parcel Service, Inc. | \$50,000 | 5.60% | 22/5/2064 | 48,512 | 0.00% |
| United States Treasury Bond | \$2,296,100 | 6.63% | 15/2/2027 | 2,410,726 | 0.06% |
| United States Treasury Bond | \$325,000 | 5.38% | 15/2/2031 | 340,006 | 0.01% |
| United States Treasury Bond | \$2,000,000 | 4.50% | 15/2/2036 | 1,997,188 | 0.05% |
| United States Treasury Bond | \$885,000 | 5.00% | 15/5/2037 | 916,390 | 0.02% |
| United States Treasury Bond | \$1,125,000 | 4.38% | 15/2/2038 | 1,094,414 | 0.03% |
| United States Treasury Bond | \$615,000 | 4.50% | 15/5/2038 | 605,775 | 0.02% |
| United States Treasury Bond | \$1,195,000 | 4.25% | 15/5/2039 | 1,134,503 | 0.03% |
| United States Treasury Bond | \$1,070,000 | 4.50% | 15/8/2039 | 1,041,578 | 0.03% |
| United States Treasury Bond | \$1,480,000 | 4.38% | 15/11/2039 | 1,419,181 | 0.03% |
| United States Treasury Bond | \$1,365,000 | 4.63% | 15/2/2040 | 1,343,885 | 0.03% |
| United States Treasury Bond | \$1,745,000 | 1.13% | 15/5/2040 | 1,050,545 | 0.03% |
| United States Treasury Bond | \$848,000 | 4.38% | 15/5/2040 | 811,430 | 0.02% |
| United States Treasury Bond | \$3,300,000 | 1.13% | 15/8/2040 | 1,969,172 | 0.05% |
| United States Treasury Bond | \$860,000 | 3.88% | 15/8/2040 | 774,269 | 0.02% |
| United States Treasury Bond | \$4,325,000 | 1.38% | 15/11/2040 | 2,678,797 | 0.06% |
| United States Treasury Bond | \$900,000 | 4.25% | 15/11/2040 | 846,281 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United States Treasury Bond | \$5,576,000 | 1.88% | 15/2/2041 | 3,735,920 | 0.09% |
| United States Treasury Bond | \$1,360,000 | 4.75% | 15/2/2041 | 1,354,263 | 0.03% |
| United States Treasury Bond | \$4,037,000 | 2.25% | 15/5/2041 | 2,865,639 | 0.07% |
| United States Treasury Bond | \$1,055,000 | 4.38% | 15/5/2041 | 1,004,888 | 0.02% |
| United States Treasury Bond | \$5,325,000 | 1.75% | 15/8/2041 | 3,449,602 | 0.08% |
| United States Treasury Bond | \$828,000 | 3.75% | 15/8/2041 | 728,511 | 0.02% |
| United States Treasury Bond | \$5,012,000 | 2.00% | 15/11/2041 | 3,367,438 | 0.08% |
| United States Treasury Bond | \$951,000 | 3.13% | 15/11/2041 | 765,406 | 0.02% |
| United States Treasury Bond | \$3,555,000 | 2.38% | 15/2/2042 | 2,531,827 | 0.06% |
| United States Treasury Bond | \$1,213,000 | 3.13% | 15/2/2042 | 973,243 | 0.02% |
| United States Treasury Bond | \$3,695,000 | 3.25% | 15/5/2042 | 3,006,806 | 0.07% |
| United States Treasury Bond | \$618,000 | 3.00% | 15/5/2042 | 485,033 | 0.01% |
| United States Treasury Bond | \$2,837,000 | 3.38% | 15/8/2042 | 2,342,741 | 0.06% |
| United States Treasury Bond | \$877,000 | 2.75% | 15/8/2042 | 658,846 | 0.02% |
| United States Treasury Bond | \$2,913,000 | 4.00% | 15/11/2042 | 2,621,700 | 0.06% |
| United States Treasury Bond | \$1,680,000 | 2.75% | 15/11/2042 | 1,255,275 | 0.03% |
| United States Treasury Bond | \$3,065,000 | 3.88% | 15/2/2043 | 2,705,820 | 0.06% |
| United States Treasury Bond | \$1,470,000 | 3.13% | 15/2/2043 | 1,161,300 | 0.03% |
| United States Treasury Bond | \$2,897,000 | 3.88% | 15/5/2043 | 2,551,623 | 0.06% |
| United States Treasury Bond | \$2,380,000 | 2.88% | 15/5/2043 | 1,803,222 | 0.04% |
| United States Treasury Bond | \$2,862,000 | 4.38% | 15/8/2043 | 2,694,752 | 0.06% |
| United States Treasury Bond | \$1,644,000 | 3.63% | 15/8/2043 | 1,392,776 | 0.03% |
| United States Treasury Bond | \$3,095,000 | 4.75% | 15/11/2043 | 3,057,763 | 0.07% |
| United States Treasury Bond | \$2,165,000 | 3.75% | 15/11/2043 | 1,864,606 | 0.05% |
| United States Treasury Bond | \$2,926,000 | 4.50% | 15/2/2044 | 2,795,244 | 0.07% |
| United States Treasury Bond | \$1,770,000 | 3.63% | 15/2/2044 | 1,493,714 | 0.04% |
| United States Treasury Bond | \$3,214,200 | 4.63% | 15/5/2044 | 3,118,276 | 0.07% |
| United States Treasury Bond | \$1,503,000 | 3.38% | 15/5/2044 | 1,218,604 | 0.03% |
| United States Treasury Bond | \$2,362,000 | 4.13% | 15/8/2044 | 2,139,455 | 0.05% |
| United States Treasury Bond | \$2,422,000 | 3.13% | 15/8/2044 | 1,880,834 | 0.05% |
| United States Treasury Bond | \$2,260,000 | 3.00% | 15/11/2044 | 1,715,834 | 0.04% |
| United States Treasury Bond | \$1,638,000 | 4.63% | 15/11/2044 | 1,589,116 | 0.04% |
| United States Treasury Bond | \$5,740,000 | 2.50% | 15/2/2045 | 3,983,919 | 0.09% |
| United States Treasury Bond | \$2,000,000 | 3.00% | 15/5/2045 | 1,511,875 | 0.04% |
| United States Treasury Bond | \$1,475,000 | 2.88% | 15/8/2045 | 1,088,273 | 0.03% |
| United States Treasury Bond | \$783,000 | 3.00% | 15/11/2045 | 588,963 | 0.02% |
| United States Treasury Bond | \$2,313,000 | 2.50% | 15/2/2046 | 1,581,514 | 0.04% |
| United States Treasury Bond | \$3,592,000 | 2.50% | 15/5/2046 | 2,446,489 | 0.06% |
| United States Treasury Bond | \$3,662,000 | 2.25% | 15/8/2046 | 2,364,851 | 0.06% |
| United States Treasury Bond | \$847,000 | 2.88% | 15/11/2046 | 615,663 | 0.02% |
| United States Treasury Bond | \$2,680,000 | 3.00% | 15/2/2047 | 1,987,388 | 0.05% |
| United States Treasury Bond | \$1,637,000 | 3.00% | 15/5/2047 | 1,210,613 | 0.03% |
| United States Treasury Bond | \$2,700,000 | 2.75% | 15/8/2047 | 1,900,547 | 0.05% |
| United States Treasury Bond | \$2,291,000 | 2.75% | 15/11/2047 | 1,609,070 | 0.04% |
| United States Treasury Bond | \$2,976,000 | 3.00% | 15/2/2048 | 2,185,035 | 0.05% |
| United States Treasury Bond | \$2,765,000 | 3.13% | 15/5/2048 | 2,073,750 | 0.05% |
| United States Treasury Bond | \$3,330,000 | 3.00% | 15/8/2048 | 2,434,542 | 0.06% |
| United States Treasury Bond | \$3,795,000 | 3.38% | 15/11/2048 | 2,967,216 | 0.07% |
| United States Treasury Bond | \$3,406,300 | 3.00% | 15/2/2049 | 2,480,744 | 0.06% |
| United States Treasury Bond | \$3,807,900 | 2.88% | 15/5/2049 | 2,702,419 | 0.06% |
| United States Treasury Bond | \$3,565,000 | 2.25% | 15/8/2049 | 2,209,743 | 0.05% |
| United States Treasury Bond | \$3,188,000 | 2.38% | 15/11/2049 | 2,028,365 | 0.05% |
| United States Treasury Bond | \$4,737,500 | 2.00% | 15/2/2050 | 2,754,412 | 0.07% |
| United States Treasury Bond | \$4,215,000 | 1.25% | 15/5/2050 | 2,001,466 | 0.05% |
| United States Treasury Bond | \$4,825,000 | 1.38% | 15/8/2050 | 2,355,203 | 0.06% |
| United States Treasury Bond | \$4,465,800 | 1.63% | 15/11/2050 | 2,331,985 | 0.06% |
| United States Treasury Bond | \$5,573,000 | 1.88% | 15/2/2051 | 3,103,464 | 0.07% |
| United States Treasury Bond | \$5,687,000 | 2.38% | 15/5/2051 | 3,580,144 | 0.09% |
| United States Treasury Bond ¹ | \$6,000,000 | 2.00% | 15/8/2051 | 3,431,250 | 0.08% |
| United States Treasury Bond | \$5,901,000 | 1.88% | 15/11/2051 | 3,258,458 | 0.08% |
| United States Treasury Bond | \$4,238,100 | 2.25% | 15/2/2052 | 2,573,321 | 0.06% |
| United States Treasury Bond | \$4,474,000 | 2.88% | 15/5/2052 | 3,133,198 | 0.07% |
| United States Treasury Bond | \$4,734,000 | 3.00% | 15/8/2052 | 3,401,083 | 0.08% |
| United States Treasury Bond | \$4,248,000 | 4.00% | 15/11/2052 | 3,704,389 | 0.09% |
| United States Treasury Bond | \$4,189,000 | 3.63% | 15/2/2053 | 3,408,144 | 0.08% |
| United States Treasury Bond | \$4,127,000 | 3.63% | 15/5/2053 | 3,360,281 | 0.08% |
| United States Treasury Bond | \$5,065,000 | 4.13% | 15/8/2053 | 4,518,138 | 0.11% |
| United States Treasury Bond | \$4,934,000 | 4.75% | 15/11/2053 | 4,887,744 | 0.12% |
| United States Treasury Bond | \$5,250,000 | 4.25% | 15/2/2054 | 4,797,188 | 0.11% |
| United States Treasury Bond | \$4,949,000 | 4.63% | 15/5/2054 | 4,816,769 | 0.11% |
| United States Treasury Bond | \$5,582,000 | 4.25% | 15/8/2054 | 5,107,530 | 0.12% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United States Treasury Bond | \$4,100,000 | 4.50% | 15/11/2054 | 3,915,500 | 0.09% |
| United States Treasury Note | \$4,484,000 | 4.00% | 15/2/2026 | 4,472,265 | 0.11% |
| United States Treasury Note | \$4,779,100 | 0.50% | 28/2/2026 | 4,578,602 | 0.11% |
| United States Treasury Note ¹ | \$3,948,500 | 4.63% | 28/2/2026 | 3,965,004 | 0.09% |
| United States Treasury Note | \$1,195,000 | 2.50% | 28/2/2026 | 1,171,473 | 0.03% |
| United States Treasury Note | \$4,730,000 | 4.63% | 15/3/2026 | 4,750,324 | 0.11% |
| United States Treasury Note | \$5,739,000 | 4.50% | 31/3/2026 | 5,755,141 | 0.14% |
| United States Treasury Note ¹ | \$3,673,000 | 0.75% | 31/3/2026 | 3,518,045 | 0.08% |
| United States Treasury Note | \$766,000 | 2.25% | 31/3/2026 | 747,419 | 0.02% |
| United States Treasury Note | \$2,194,000 | 3.75% | 15/4/2026 | 2,180,030 | 0.05% |
| United States Treasury Note ¹ | \$7,781,000 | 0.75% | 30/4/2026 | 7,431,767 | 0.18% |
| United States Treasury Note | \$4,721,000 | 4.88% | 30/4/2026 | 4,758,067 | 0.11% |
| United States Treasury Note | \$2,353,000 | 2.38% | 30/4/2026 | 2,296,013 | 0.06% |
| United States Treasury Note ¹ | \$6,273,000 | 1.63% | 15/5/2026 | 6,053,935 | 0.14% |
| United States Treasury Note | \$4,747,000 | 3.63% | 15/5/2026 | 4,708,245 | 0.11% |
| United States Treasury Note | \$5,290,000 | 0.75% | 31/5/2026 | 5,038,312 | 0.12% |
| United States Treasury Note | \$3,472,000 | 4.88% | 31/5/2026 | 3,501,159 | 0.08% |
| United States Treasury Note | \$1,302,000 | 2.13% | 31/5/2026 | 1,264,211 | 0.03% |
| United States Treasury Note | \$2,446,000 | 4.13% | 15/6/2026 | 2,441,987 | 0.06% |
| United States Treasury Note | \$9,402,000 | 0.88% | 30/6/2026 | 8,946,958 | 0.21% |
| United States Treasury Note | \$4,333,000 | 4.63% | 30/6/2026 | 4,356,865 | 0.10% |
| United States Treasury Note | \$3,026,000 | 1.88% | 30/6/2026 | 2,923,281 | 0.07% |
| United States Treasury Note | \$3,837,000 | 4.50% | 15/7/2026 | 3,851,089 | 0.09% |
| United States Treasury Note ¹ | \$9,730,000 | 0.63% | 31/7/2026 | 9,195,990 | 0.22% |
| United States Treasury Note | \$5,143,000 | 1.88% | 31/7/2026 | 4,958,575 | 0.12% |
| United States Treasury Note | \$4,785,000 | 4.38% | 31/7/2026 | 4,793,972 | 0.11% |
| United States Treasury Note | \$3,697,000 | 1.50% | 15/8/2026 | 3,538,722 | 0.08% |
| United States Treasury Note | \$357,000 | 4.38% | 15/8/2026 | 357,683 | 0.01% |
| United States Treasury Note | \$4,083,000 | 3.75% | 31/8/2026 | 4,051,102 | 0.10% |
| United States Treasury Note | \$2,800,000 | 1.38% | 31/8/2026 | 2,672,141 | 0.06% |
| United States Treasury Note | \$3,137,000 | 4.63% | 15/9/2026 | 3,155,748 | 0.08% |
| United States Treasury Note | \$5,952,000 | 0.88% | 30/9/2026 | 5,616,735 | 0.13% |
| United States Treasury Note | \$4,948,000 | 3.50% | 30/9/2026 | 4,886,537 | 0.12% |
| United States Treasury Note | \$1,411,700 | 1.63% | 30/9/2026 | 1,350,104 | 0.03% |
| United States Treasury Note | \$3,586,000 | 4.63% | 15/10/2026 | 3,608,272 | 0.09% |
| United States Treasury Note ¹ | \$8,695,000 | 4.13% | 31/10/2026 | 8,676,319 | 0.20% |
| United States Treasury Note | \$7,565,000 | 1.13% | 31/10/2026 | 7,152,471 | 0.17% |
| United States Treasury Note | \$1,160,000 | 1.63% | 31/10/2026 | 1,107,030 | 0.03% |
| United States Treasury Note | \$3,621,000 | 2.00% | 15/11/2026 | 3,475,170 | 0.08% |
| United States Treasury Note ¹ | \$1,995,000 | 4.63% | 15/11/2026 | 2,008,248 | 0.05% |
| United States Treasury Note ¹ | \$10,860,000 | 1.25% | 30/11/2026 | 10,266,942 | 0.24% |
| United States Treasury Note | \$5,132,700 | 4.25% | 30/11/2026 | 5,132,500 | 0.12% |
| United States Treasury Note | \$2,730,000 | 1.63% | 30/11/2026 | 2,599,472 | 0.06% |
| United States Treasury Note ¹ | \$5,696,000 | 4.38% | 15/12/2026 | 5,709,795 | 0.13% |
| United States Treasury Note | \$6,082,000 | 1.25% | 31/12/2026 | 5,736,324 | 0.14% |
| United States Treasury Note | \$3,495,000 | 1.75% | 31/12/2026 | 3,330,080 | 0.08% |
| United States Treasury Note | \$2,087,000 | 4.25% | 31/12/2026 | 2,087,245 | 0.05% |
| United States Treasury Note | \$5,099,000 | 4.00% | 15/1/2027 | 5,074,302 | 0.12% |
| United States Treasury Note | \$4,892,600 | 1.50% | 31/1/2027 | 4,626,947 | 0.11% |
| United States Treasury Note | \$1,627,000 | 4.13% | 15/2/2027 | 1,622,678 | 0.04% |
| United States Treasury Note | \$634,000 | 2.25% | 15/2/2027 | 608,442 | 0.02% |
| United States Treasury Note | \$3,585,000 | 1.88% | 28/2/2027 | 3,410,791 | 0.08% |
| United States Treasury Note | \$19,100 | 1.13% | 28/2/2027 | 17,881 | 0.00% |
| United States Treasury Note | \$4,942,400 | 4.25% | 15/3/2027 | 4,942,014 | 0.12% |
| United States Treasury Note ¹ | \$3,004,000 | 2.50% | 31/3/2027 | 2,892,758 | 0.07% |
| United States Treasury Note | \$1,353,000 | 0.63% | 31/3/2027 | 1,249,094 | 0.03% |
| United States Treasury Note | \$2,993,000 | 4.50% | 15/4/2027 | 3,008,433 | 0.07% |
| United States Treasury Note | \$7,224,000 | 0.50% | 30/4/2027 | 6,627,456 | 0.16% |
| United States Treasury Note | \$2,575,000 | 2.75% | 30/4/2027 | 2,489,703 | 0.06% |
| United States Treasury Note | \$6,781,000 | 4.50% | 15/5/2027 | 6,815,965 | 0.16% |
| United States Treasury Note | \$4,407,000 | 2.38% | 15/5/2027 | 4,220,735 | 0.10% |
| United States Treasury Note | \$4,580,000 | 0.50% | 31/5/2027 | 4,188,195 | 0.10% |
| United States Treasury Note | \$3,575,000 | 2.63% | 31/5/2027 | 3,442,055 | 0.08% |
| United States Treasury Note | \$3,090,000 | 4.63% | 15/6/2027 | 3,116,313 | 0.07% |
| United States Treasury Note | \$3,801,000 | 0.50% | 30/6/2027 | 3,465,443 | 0.08% |
| United States Treasury Note | \$1,650,000 | 3.25% | 30/6/2027 | 1,611,586 | 0.04% |
| United States Treasury Note | \$4,210,000 | 4.38% | 15/7/2027 | 4,221,512 | 0.10% |
| United States Treasury Note | \$3,050,000 | 2.75% | 31/7/2027 | 2,937,770 | 0.07% |
| United States Treasury Note | \$2,074,000 | 0.38% | 31/7/2027 | 1,878,266 | 0.05% |
| United States Treasury Note | \$5,657,000 | 3.75% | 15/8/2027 | 5,585,404 | 0.13% |
| United States Treasury Note | \$2,485,000 | 2.25% | 15/8/2027 | 2,361,915 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United States Treasury Note | \$1,683,000 | 3.13% | 31/8/2027 | 1,634,614 | 0.04% |
| United States Treasury Note | \$1,714,700 | 0.50% | 31/8/2027 | 1,553,277 | 0.04% |
| United States Treasury Note | \$3,960,000 | 3.38% | 15/9/2027 | 3,870,591 | 0.09% |
| United States Treasury Note | \$3,510,000 | 0.38% | 30/9/2027 | 3,158,177 | 0.08% |
| United States Treasury Note | \$1,584,000 | 4.13% | 30/9/2027 | 1,578,060 | 0.04% |
| United States Treasury Note | \$3,620,000 | 3.88% | 15/10/2027 | 3,582,386 | 0.09% |
| United States Treasury Note | \$3,650,000 | 0.50% | 31/10/2027 | 3,285,285 | 0.08% |
| United States Treasury Note | \$2,040,000 | 4.13% | 31/10/2027 | 2,032,191 | 0.05% |
| United States Treasury Note | \$4,800,000 | 2.25% | 15/11/2027 | 4,538,625 | 0.11% |
| United States Treasury Note | \$2,573,000 | 4.13% | 15/11/2027 | 2,562,346 | 0.06% |
| United States Treasury Note | \$3,998,000 | 3.88% | 30/11/2027 | 3,953,335 | 0.09% |
| United States Treasury Note | \$4,114,000 | 3.88% | 31/12/2027 | 4,068,039 | 0.10% |
| United States Treasury Note | \$3,880,000 | 0.63% | 31/12/2027 | 3,484,725 | 0.08% |
| United States Treasury Note | \$5,885,000 | 0.75% | 31/1/2028 | 5,288,224 | 0.13% |
| United States Treasury Note | \$4,969,000 | 3.50% | 31/1/2028 | 4,855,645 | 0.11% |
| United States Treasury Note ¹ | \$8,510,000 | 2.75% | 15/2/2028 | 8,126,385 | 0.19% |
| United States Treasury Note | \$5,331,000 | 1.13% | 29/2/2028 | 4,836,633 | 0.11% |
| United States Treasury Note | \$4,161,000 | 4.00% | 29/2/2028 | 4,124,266 | 0.10% |
| United States Treasury Note ¹ | \$7,622,000 | 1.25% | 31/3/2028 | 6,923,515 | 0.16% |
| United States Treasury Note | \$2,662,000 | 3.63% | 31/3/2028 | 2,607,304 | 0.06% |
| United States Treasury Note | \$4,755,000 | 1.25% | 30/4/2028 | 4,306,618 | 0.10% |
| United States Treasury Note | \$2,193,000 | 3.50% | 30/4/2028 | 2,138,004 | 0.05% |
| United States Treasury Note | \$4,143,000 | 2.88% | 15/5/2028 | 3,958,183 | 0.09% |
| United States Treasury Note | \$5,815,000 | 1.25% | 31/5/2028 | 5,252,580 | 0.12% |
| United States Treasury Note | \$4,316,000 | 3.63% | 31/5/2028 | 4,221,588 | 0.10% |
| United States Treasury Note | \$4,808,000 | 1.25% | 30/6/2028 | 4,333,586 | 0.10% |
| United States Treasury Note | \$1,996,000 | 4.00% | 30/6/2028 | 1,975,572 | 0.05% |
| United States Treasury Note ¹ | \$4,739,000 | 1.00% | 31/7/2028 | 4,219,561 | 0.10% |
| United States Treasury Note | \$3,461,000 | 4.13% | 31/7/2028 | 3,437,476 | 0.08% |
| United States Treasury Note | \$5,279,000 | 2.88% | 15/8/2028 | 5,022,886 | 0.12% |
| United States Treasury Note | \$4,838,000 | 4.38% | 31/8/2028 | 4,842,536 | 0.11% |
| United States Treasury Note | \$5,418,000 | 1.13% | 31/8/2028 | 4,833,025 | 0.11% |
| United States Treasury Note | \$4,105,000 | 1.25% | 30/9/2028 | 3,668,844 | 0.09% |
| United States Treasury Note ¹ | \$2,406,000 | 4.63% | 30/9/2028 | 2,428,932 | 0.06% |
| United States Treasury Note | \$5,595,000 | 1.38% | 31/10/2028 | 5,011,459 | 0.12% |
| United States Treasury Note | \$3,691,000 | 4.88% | 31/10/2028 | 3,758,188 | 0.09% |
| United States Treasury Note | \$4,825,000 | 3.13% | 15/11/2028 | 4,617,299 | 0.11% |
| United States Treasury Note | \$4,874,000 | 4.38% | 30/11/2028 | 4,877,046 | 0.12% |
| United States Treasury Note | \$4,955,000 | 1.50% | 30/11/2028 | 4,450,984 | 0.11% |
| United States Treasury Note ¹ | \$8,210,000 | 1.38% | 31/12/2028 | 7,321,011 | 0.17% |
| United States Treasury Note | \$3,288,500 | 3.75% | 31/12/2028 | 3,215,536 | 0.08% |
| United States Treasury Note | \$3,385,000 | 4.00% | 31/1/2029 | 3,339,514 | 0.08% |
| United States Treasury Note | \$3,335,000 | 1.75% | 31/1/2029 | 3,011,922 | 0.07% |
| United States Treasury Note | \$5,395,000 | 2.63% | 15/2/2029 | 5,044,747 | 0.12% |
| United States Treasury Note | \$5,813,700 | 4.25% | 28/2/2029 | 5,788,265 | 0.14% |
| United States Treasury Note | \$4,950,000 | 1.88% | 28/2/2029 | 4,484,777 | 0.11% |
| United States Treasury Note | \$5,717,000 | 4.13% | 31/3/2029 | 5,662,510 | 0.13% |
| United States Treasury Note | \$3,605,000 | 2.38% | 31/3/2029 | 3,327,866 | 0.08% |
| United States Treasury Note | \$5,665,000 | 4.63% | 30/4/2029 | 5,721,207 | 0.14% |
| United States Treasury Note | \$2,400,000 | 2.88% | 30/4/2029 | 2,259,375 | 0.05% |
| United States Treasury Note | \$3,655,000 | 2.38% | 15/5/2029 | 3,368,882 | 0.08% |
| United States Treasury Note ¹ | \$6,330,000 | 2.75% | 31/5/2029 | 5,919,539 | 0.14% |
| United States Treasury Note | \$5,476,700 | 4.50% | 31/5/2029 | 5,504,084 | 0.13% |
| United States Treasury Note | \$5,317,000 | 4.25% | 30/6/2029 | 5,289,169 | 0.13% |
| United States Treasury Note | \$2,950,000 | 3.25% | 30/6/2029 | 2,815,406 | 0.07% |
| United States Treasury Note | \$5,122,000 | 4.00% | 31/7/2029 | 5,042,369 | 0.12% |
| United States Treasury Note | \$4,860,000 | 2.63% | 31/7/2029 | 4,509,548 | 0.11% |
| United States Treasury Note | \$3,451,000 | 1.63% | 15/8/2029 | 3,063,841 | 0.07% |
| United States Treasury Note | \$5,235,000 | 3.63% | 31/8/2029 | 5,070,179 | 0.12% |
| United States Treasury Note | \$4,190,000 | 3.13% | 31/8/2029 | 3,969,698 | 0.09% |
| United States Treasury Note | \$4,568,000 | 3.50% | 30/9/2029 | 4,396,700 | 0.10% |
| United States Treasury Note | \$2,740,000 | 3.88% | 30/9/2029 | 2,680,919 | 0.06% |
| United States Treasury Note ¹ | \$5,878,000 | 4.13% | 31/10/2029 | 5,811,873 | 0.14% |
| United States Treasury Note | \$1,830,000 | 4.00% | 31/10/2029 | 1,799,548 | 0.04% |
| United States Treasury Note | \$3,613,000 | 1.75% | 15/11/2029 | 3,204,844 | 0.08% |
| United States Treasury Note | \$3,972,000 | 4.13% | 30/11/2029 | 3,928,246 | 0.09% |
| United States Treasury Note | \$2,900,000 | 3.88% | 30/11/2029 | 2,835,430 | 0.07% |
| United States Treasury Note | \$2,984,500 | 3.88% | 31/12/2029 | 2,916,416 | 0.07% |
| United States Treasury Note | \$3,495,000 | 3.50% | 31/1/2030 | 3,353,562 | 0.08% |
| United States Treasury Note | \$3,520,900 | 1.50% | 15/2/2030 | 3,057,957 | 0.07% |
| United States Treasury Note | \$2,211,000 | 4.00% | 28/2/2030 | 2,170,753 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United States Treasury Note | \$3,749,000 | 3.63% | 31/3/2030 | 3,613,685 | 0.09% |
| United States Treasury Note | \$2,392,000 | 3.50% | 30/4/2030 | 2,289,593 | 0.05% |
| United States Treasury Note ¹ | \$8,815,000 | 0.63% | 15/5/2030 | 7,235,875 | 0.17% |
| United States Treasury Note | \$2,149,700 | 3.75% | 31/5/2030 | 2,081,178 | 0.05% |
| United States Treasury Note | \$3,913,000 | 3.75% | 30/6/2030 | 3,786,133 | 0.09% |
| United States Treasury Note | \$2,432,500 | 4.00% | 31/7/2030 | 2,382,140 | 0.06% |
| United States Treasury Note ¹ | \$10,323,300 | 0.63% | 15/8/2030 | 8,388,488 | 0.20% |
| United States Treasury Note | \$2,561,000 | 4.13% | 31/8/2030 | 2,521,985 | 0.06% |
| United States Treasury Note | \$2,675,000 | 4.63% | 30/9/2030 | 2,700,914 | 0.06% |
| United States Treasury Note | \$1,930,000 | 4.88% | 31/10/2030 | 1,973,425 | 0.05% |
| United States Treasury Note ¹ | \$15,385,000 | 0.88% | 15/11/2030 | 12,594,065 | 0.30% |
| United States Treasury Note | \$2,160,000 | 4.38% | 30/11/2030 | 2,152,744 | 0.05% |
| United States Treasury Note | \$2,083,000 | 3.75% | 31/12/2030 | 2,007,491 | 0.05% |
| United States Treasury Note | \$3,409,000 | 4.00% | 31/1/2031 | 3,327,237 | 0.08% |
| United States Treasury Note ¹ | \$13,081,000 | 1.13% | 15/2/2031 | 10,797,957 | 0.25% |
| United States Treasury Note | \$3,622,000 | 4.25% | 28/2/2031 | 3,582,101 | 0.09% |
| United States Treasury Note ¹ | \$3,601,000 | 4.13% | 31/3/2031 | 3,536,013 | 0.08% |
| United States Treasury Note | \$2,996,000 | 4.63% | 30/4/2031 | 3,022,449 | 0.07% |
| United States Treasury Note | \$8,431,000 | 1.63% | 15/5/2031 | 7,114,315 | 0.17% |
| United States Treasury Note | \$4,345,000 | 4.63% | 31/5/2031 | 4,382,340 | 0.10% |
| United States Treasury Note | \$2,680,000 | 4.25% | 30/6/2031 | 2,647,128 | 0.06% |
| United States Treasury Note | \$2,562,000 | 4.13% | 31/7/2031 | 2,511,561 | 0.06% |
| United States Treasury Note | \$11,465,000 | 1.25% | 15/8/2031 | 9,360,098 | 0.22% |
| United States Treasury Note | \$3,079,000 | 3.75% | 31/8/2031 | 2,951,029 | 0.07% |
| United States Treasury Note | \$3,239,000 | 3.63% | 30/9/2031 | 3,079,580 | 0.07% |
| United States Treasury Note | \$3,330,000 | 4.13% | 31/10/2031 | 3,261,319 | 0.08% |
| United States Treasury Note ¹ | \$10,368,000 | 1.38% | 15/11/2031 | 8,474,220 | 0.20% |
| United States Treasury Note | \$857,000 | 4.13% | 30/11/2031 | 839,057 | 0.02% |
| United States Treasury Note ¹ | \$9,144,000 | 1.88% | 15/2/2032 | 7,693,819 | 0.18% |
| United States Treasury Note | \$8,134,000 | 2.88% | 15/5/2032 | 7,309,162 | 0.17% |
| United States Treasury Note ¹ | \$7,958,000 | 2.75% | 15/8/2032 | 7,061,482 | 0.17% |
| United States Treasury Note | \$7,714,500 | 4.13% | 15/11/2032 | 7,527,664 | 0.18% |
| United States Treasury Note | \$7,292,000 | 3.50% | 15/2/2033 | 6,786,118 | 0.16% |
| United States Treasury Note ¹ | \$9,016,000 | 3.38% | 15/5/2033 | 8,289,085 | 0.20% |
| United States Treasury Note ¹ | \$9,039,000 | 3.88% | 15/8/2033 | 8,606,823 | 0.20% |
| United States Treasury Note ¹ | \$8,340,100 | 4.50% | 15/11/2033 | 8,306,218 | 0.20% |
| United States Treasury Note ¹ | \$8,656,000 | 4.00% | 15/2/2034 | 8,292,178 | 0.20% |
| United States Treasury Note | \$8,662,000 | 4.38% | 15/5/2034 | 8,534,777 | 0.20% |
| United States Treasury Note | \$8,782,000 | 3.88% | 15/8/2034 | 8,309,968 | 0.20% |
| United States Treasury Note | \$2,807,000 | 4.25% | 15/11/2034 | 2,735,509 | 0.07% |
| UnitedHealth Group, Inc. | \$100,000 | 1.25% | 15/1/2026 | 96,711 | 0.00% |
| UnitedHealth Group, Inc. | \$596,000 | 3.10% | 15/3/2026 | 587,326 | 0.02% |
| UnitedHealth Group, Inc. | \$100,000 | 1.15% | 15/5/2026 | 95,572 | 0.00% |
| UnitedHealth Group, Inc. | \$330,000 | 4.75% | 15/7/2026 | 331,133 | 0.01% |
| UnitedHealth Group, Inc. | \$100,000 | 3.38% | 15/4/2027 | 97,419 | 0.00% |
| UnitedHealth Group, Inc. | \$70,000 | 5.25% | 15/2/2028 | 71,090 | 0.00% |
| UnitedHealth Group, Inc. | \$75,000 | 3.85% | 15/6/2028 | 72,906 | 0.00% |
| UnitedHealth Group, Inc. | \$50,000 | 4.70% | 15/4/2029 | 49,780 | 0.00% |
| UnitedHealth Group, Inc. | \$5,000 | 2.88% | 15/8/2029 | 4,597 | 0.00% |
| UnitedHealth Group, Inc. | \$95,000 | 4.80% | 15/1/2030 | 94,554 | 0.00% |
| UnitedHealth Group, Inc. | \$50,000 | 5.30% | 15/2/2030 | 50,804 | 0.00% |
| UnitedHealth Group, Inc. | \$50,000 | 2.00% | 15/5/2030 | 43,062 | 0.00% |
| UnitedHealth Group, Inc. | \$70,000 | 4.90% | 15/4/2031 | 69,631 | 0.00% |
| UnitedHealth Group, Inc. | \$100,000 | 2.30% | 15/5/2031 | 85,037 | 0.00% |
| UnitedHealth Group, Inc. | \$85,000 | 4.95% | 15/1/2032 | 83,982 | 0.00% |
| UnitedHealth Group, Inc. | \$231,000 | 4.20% | 15/5/2032 | 217,649 | 0.01% |
| UnitedHealth Group, Inc. | \$70,000 | 5.35% | 15/2/2033 | 70,437 | 0.00% |
| UnitedHealth Group, Inc. | \$150,000 | 4.50% | 15/4/2033 | 142,329 | 0.00% |
| UnitedHealth Group, Inc. | \$90,000 | 5.00% | 15/4/2034 | 87,794 | 0.00% |
| UnitedHealth Group, Inc. | \$150,000 | 5.15% | 15/7/2034 | 147,914 | 0.00% |
| UnitedHealth Group, Inc. | \$75,000 | 4.63% | 15/7/2035 | 70,824 | 0.00% |
| UnitedHealth Group, Inc. | \$50,000 | 3.50% | 15/8/2039 | 39,650 | 0.00% |
| UnitedHealth Group, Inc. | \$365,000 | 2.75% | 15/5/2040 | 257,025 | 0.01% |
| UnitedHealth Group, Inc. | \$25,000 | 5.95% | 15/2/2041 | 25,598 | 0.00% |
| UnitedHealth Group, Inc. | \$200,000 | 3.05% | 15/5/2041 | 144,625 | 0.00% |
| UnitedHealth Group, Inc. | \$140,000 | 4.25% | 15/3/2043 | 117,997 | 0.00% |
| UnitedHealth Group, Inc. | \$115,000 | 5.50% | 15/7/2044 | 111,581 | 0.00% |
| UnitedHealth Group, Inc. | \$150,000 | 4.75% | 15/7/2045 | 132,253 | 0.00% |
| UnitedHealth Group, Inc. | \$55,000 | 4.20% | 15/1/2047 | 44,357 | 0.00% |
| UnitedHealth Group, Inc. | \$100,000 | 4.25% | 15/4/2047 | 80,982 | 0.00% |
| UnitedHealth Group, Inc. | \$75,000 | 3.75% | 15/10/2047 | 55,815 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| UnitedHealth Group, Inc. | \$150,000 | 4.25% | 15/6/2048 | 120,401 | 0.00% |
| UnitedHealth Group, Inc. | \$100,000 | 4.45% | 15/12/2048 | 82,374 | 0.00% |
| UnitedHealth Group, Inc. | \$135,000 | 3.70% | 15/8/2049 | 98,287 | 0.00% |
| UnitedHealth Group, Inc. | \$50,000 | 2.90% | 15/5/2050 | 31,044 | 0.00% |
| UnitedHealth Group, Inc. | \$150,000 | 3.25% | 15/5/2051 | 98,918 | 0.00% |
| UnitedHealth Group, Inc. | \$175,000 | 4.75% | 15/5/2052 | 150,156 | 0.00% |
| UnitedHealth Group, Inc. | \$200,000 | 5.88% | 15/2/2053 | 200,376 | 0.01% |
| UnitedHealth Group, Inc. | \$150,000 | 5.05% | 15/4/2053 | 134,311 | 0.00% |
| UnitedHealth Group, Inc. | \$130,000 | 5.38% | 15/4/2054 | 121,818 | 0.00% |
| UnitedHealth Group, Inc. | \$215,000 | 5.63% | 15/7/2054 | 209,110 | 0.01% |
| UnitedHealth Group, Inc. | \$100,000 | 3.88% | 15/8/2059 | 70,986 | 0.00% |
| UnitedHealth Group, Inc. | \$100,000 | 3.13% | 15/5/2060 | 59,529 | 0.00% |
| UnitedHealth Group, Inc. | \$100,000 | 4.95% | 15/5/2062 | 86,240 | 0.00% |
| UnitedHealth Group, Inc. | \$50,000 | 6.05% | 15/2/2063 | 51,037 | 0.00% |
| UnitedHealth Group, Inc. | \$150,000 | 5.20% | 15/4/2063 | 134,658 | 0.00% |
| UnitedHealth Group, Inc. | \$80,000 | 5.50% | 15/4/2064 | 74,882 | 0.00% |
| UnitedHealth Group, Inc. | \$190,000 | 5.75% | 15/7/2064 | 184,752 | 0.01% |
| Universal Health Services, Inc. | \$25,000 | 4.63% | 15/10/2029 | 24,133 | 0.00% |
| Universal Health Services, Inc. | \$75,000 | 2.65% | 15/1/2032 | 61,546 | 0.00% |
| Universal Health Services, Inc. | \$125,000 | 5.05% | 15/10/2034 | 116,707 | 0.00% |
| University of California | \$100,000 | 1.32% | 15/5/2027 | 92,963 | 0.00% |
| University of California | \$200,000 | 1.61% | 15/5/2030 | 170,470 | 0.01% |
| University of California | \$50,000 | 4.86% | 15/5/2112 | 42,305 | 0.00% |
| University of California | \$25,000 | 4.77% | 15/5/2115 | 20,458 | 0.00% |
| University of Chicago | \$100,000 | 2.55% | 1/4/2050 | 63,645 | 0.00% |
| University of Chicago | \$10,000 | 4.00% | 1/10/2053 | 8,128 | 0.00% |
| University of Miami | \$100,000 | 4.06% | 1/4/2052 | 80,316 | 0.00% |
| University of Michigan | \$50,000 | 2.56% | 1/4/2050 | 30,109 | 0.00% |
| University of Michigan | \$75,000 | 4.45% | 1/4/2122 | 58,839 | 0.00% |
| University of Nebraska Facilities Corp. | \$25,000 | 3.04% | 1/10/2049 | 17,660 | 0.00% |
| University of Notre Dame du Lac | \$25,000 | 3.44% | 15/2/2045 | 18,960 | 0.00% |
| University of Notre Dame du Lac | \$25,000 | 3.39% | 15/2/2048 | 18,499 | 0.00% |
| University of Pittsburgh-of the Commonwealth System of Higher Education | \$50,000 | 3.56% | 15/9/2119 | 31,394 | 0.00% |
| University of Southern California | \$60,000 | 3.03% | 1/10/2039 | 47,536 | 0.00% |
| University of Southern California | \$25,000 | 3.84% | 1/10/2047 | 19,959 | 0.00% |
| University of Southern California | \$25,000 | 2.95% | 1/10/2051 | 16,343 | 0.00% |
| University of Southern California | \$50,000 | 4.98% | 1/10/2053 | 46,714 | 0.00% |
| University of Southern California | \$25,000 | 5.25% | 1/10/2111 | 23,267 | 0.00% |
| University of Virginia | \$200,000 | 2.26% | 1/9/2050 | 114,902 | 0.00% |
| University of Virginia | \$10,000 | 3.23% | 1/9/2119 | 5,785 | 0.00% |
| Unum Group | \$110,000 | 4.50% | 15/12/2049 | 87,531 | 0.00% |
| Unum Group | \$50,000 | 6.00% | 15/6/2054 | 49,569 | 0.00% |
| Upjohn Finance BV | €300,000 | 1.36% | 23/6/2027 | 299,546 | 0.01% |
| Upjohn Finance BV | €100,000 | 1.91% | 23/6/2032 | 91,874 | 0.00% |
| UPMC | \$75,000 | 5.04% | 15/5/2033 | 73,824 | 0.00% |
| US Bancorp | \$100,000 | 3.10% | 27/4/2026 | 97,879 | 0.00% |
| US Bancorp | \$200,000 | 6.79% | 26/10/2027 | 206,618 | 0.01% |
| US Bancorp | \$195,000 | 2.22% | 27/1/2028 | 184,760 | 0.01% |
| US Bancorp | \$50,000 | 3.90% | 26/4/2028 | 48,511 | 0.00% |
| US Bancorp | \$300,000 | 4.55% | 22/7/2028 | 297,326 | 0.01% |
| US Bancorp | \$100,000 | 5.78% | 12/6/2029 | 102,357 | 0.00% |
| US Bancorp | \$310,000 | 5.38% | 23/1/2030 | 312,746 | 0.01% |
| US Bancorp | \$550,000 | 1.38% | 22/7/2030 | 453,768 | 0.01% |
| US Bancorp | \$70,000 | 5.10% | 23/7/2030 | 69,854 | 0.00% |
| US Bancorp | \$100,000 | 2.68% | 27/1/2033 | 84,328 | 0.00% |
| US Bancorp | \$200,000 | 4.97% | 22/7/2033 | 191,810 | 0.01% |
| US Bancorp | \$200,000 | 5.85% | 21/10/2033 | 204,603 | 0.01% |
| US Bancorp | \$200,000 | 4.84% | 1/2/2034 | 191,177 | 0.01% |
| US Bancorp | \$100,000 | 5.84% | 12/6/2034 | 101,947 | 0.00% |
| US Bancorp | \$110,000 | 5.68% | 23/1/2035 | 111,025 | 0.00% |
| Utah Acquisition Sub, Inc. | \$91,000 | 3.95% | 15/6/2026 | 89,641 | 0.00% |
| Valero Energy Corp. | \$105,000 | 2.15% | 15/9/2027 | 98,183 | 0.00% |
| Valero Energy Corp. | \$21,000 | 4.35% | 1/6/2028 | 20,579 | 0.00% |
| Valero Energy Corp. | \$45,000 | 7.50% | 15/4/2032 | 50,551 | 0.00% |
| Valero Energy Corp. | \$110,000 | 6.63% | 15/6/2037 | 115,521 | 0.00% |
| Valero Energy Corp. | \$40,000 | 4.90% | 15/3/2045 | 35,031 | 0.00% |
| Valero Energy Corp. | \$55,000 | 3.65% | 1/12/2051 | 37,073 | 0.00% |
| Valmont Industries, Inc. | \$10,000 | 5.00% | 1/10/2044 | 9,018 | 0.00% |
| Valmont Industries, Inc. | \$40,000 | 5.25% | 1/10/2054 | 36,704 | 0.00% |
| Ventas Canada Finance Ltd. | CAD100,000 | 5.40% | 21/4/2028 | 72,845 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ventas Realty LP | \$25,000 | 3.25% | 15/10/2026 | 24,326 | 0.00% |
| Ventas Realty LP | \$200,000 | 4.00% | 1/3/2028 | 194,660 | 0.01% |
| Ventas Realty LP | \$100,000 | 4.40% | 15/1/2029 | 97,409 | 0.00% |
| Ventas Realty LP | \$90,000 | 4.75% | 15/11/2030 | 87,981 | 0.00% |
| Ventas Realty LP | \$125,000 | 5.00% | 15/1/2035 | 119,464 | 0.00% |
| Ventas Realty LP | \$10,000 | 4.88% | 15/4/2049 | 8,602 | 0.00% |
| Veralto Corp. | \$85,000 | 5.45% | 18/9/2033 | 85,305 | 0.00% |
| Verisk Analytics, Inc. | \$50,000 | 5.50% | 15/6/2045 | 47,016 | 0.00% |
| Verisk Analytics, Inc. | \$150,000 | 3.63% | 15/5/2050 | 104,999 | 0.00% |
| Verizon Communications, Inc. | \$500,000 | 0.88% | 8/4/2027 | 497,092 | 0.01% |
| Verizon Communications, Inc. | AUD650,000 | 4.50% | 17/8/2027 | 400,471 | 0.01% |
| Verizon Communications, Inc. | \$700,000 | 2.10% | 22/3/2028 | 643,662 | 0.02% |
| Verizon Communications, Inc. | CAD50,000 | 2.38% | 22/3/2028 | 33,530 | 0.00% |
| Verizon Communications, Inc. | \$375,000 | 4.33% | 21/9/2028 | 368,083 | 0.01% |
| Verizon Communications, Inc. | €100,000 | 1.13% | 3/11/2028 | 109,739 | 0.00% |
| Verizon Communications, Inc. | €300,000 | 0.38% | 22/3/2029 | 279,982 | 0.01% |
| Verizon Communications, Inc. | \$850,000 | 4.02% | 3/12/2029 | 815,865 | 0.02% |
| Verizon Communications, Inc. | €100,000 | 1.25% | 8/4/2030 | 94,697 | 0.00% |
| Verizon Communications, Inc. | CAD201,000 | 2.50% | 16/5/2030 | 130,412 | 0.00% |
| Verizon Communications, Inc. | \$184,000 | 2.55% | 21/3/2031 | 158,537 | 0.01% |
| Verizon Communications, Inc. | €100,000 | 2.50% | 8/4/2031 | 108,099 | 0.00% |
| Verizon Communications, Inc. | \$350,000 | 2.36% | 15/3/2032 | 290,086 | 0.01% |
| Verizon Communications, Inc. | €200,000 | 0.75% | 22/3/2032 | 174,613 | 0.01% |
| Verizon Communications, Inc. | €300,000 | 1.30% | 18/5/2033 | 264,388 | 0.01% |
| Verizon Communications, Inc. | \$50,000 | 4.50% | 10/8/2033 | 47,159 | 0.00% |
| Verizon Communications, Inc. | €100,000 | 4.75% | 31/10/2034 | 113,921 | 0.00% |
| Verizon Communications, Inc. | \$75,000 | 4.40% | 1/11/2034 | 69,441 | 0.00% |
| Verizon Communications, Inc. | \$300,000 | 4.78% | 15/2/2035 | 285,969 | 0.01% |
| Verizon Communications, Inc. | \$113,000 | 4.27% | 15/1/2036 | 101,634 | 0.00% |
| Verizon Communications, Inc. | €400,000 | 3.75% | 28/2/2036 | 419,391 | 0.01% |
| Verizon Communications, Inc. | €200,000 | 3.38% | 27/10/2036 | 203,042 | 0.01% |
| Verizon Communications, Inc. | \$50,000 | 5.25% | 16/3/2037 | 48,868 | 0.00% |
| Verizon Communications, Inc. | €100,000 | 2.88% | 15/1/2038 | 95,205 | 0.00% |
| Verizon Communications, Inc. | \$1,100,000 | 2.65% | 20/11/2040 | 751,985 | 0.02% |
| Verizon Communications, Inc. | \$100,000 | 3.40% | 22/3/2041 | 75,693 | 0.00% |
| Verizon Communications, Inc. | \$50,000 | 2.85% | 3/9/2041 | 34,636 | 0.00% |
| Verizon Communications, Inc. | \$300,000 | 3.85% | 1/11/2042 | 235,906 | 0.01% |
| Verizon Communications, Inc. | \$132,000 | 4.86% | 21/8/2046 | 117,790 | 0.00% |
| Verizon Communications, Inc. | \$150,000 | 4.52% | 15/9/2048 | 125,059 | 0.00% |
| Verizon Communications, Inc. | \$350,000 | 4.00% | 22/3/2050 | 266,027 | 0.01% |
| Verizon Communications, Inc. | \$450,000 | 2.88% | 20/11/2050 | 275,739 | 0.01% |
| Verizon Communications, Inc. | \$350,000 | 3.55% | 22/3/2051 | 247,017 | 0.01% |
| Verizon Communications, Inc. | CAD45,000 | 4.05% | 22/3/2051 | 26,614 | 0.00% |
| Verizon Communications, Inc. | \$70,000 | 5.50% | 23/2/2054 | 66,938 | 0.00% |
| Verizon Communications, Inc. | \$100,000 | 5.01% | 21/8/2054 | 88,274 | 0.00% |
| Verizon Communications, Inc. | \$270,000 | 2.99% | 30/10/2056 | 160,437 | 0.01% |
| Verizon Communications, Inc. | \$375,000 | 3.00% | 20/11/2060 | 216,946 | 0.01% |
| Verizon Communications, Inc. | \$475,000 | 3.70% | 22/3/2061 | 322,213 | 0.01% |
| Viatis, Inc. | \$50,000 | 2.70% | 22/6/2030 | 43,368 | 0.00% |
| Viatis, Inc. | \$100,000 | 3.85% | 22/6/2040 | 74,880 | 0.00% |
| Viatis, Inc. | \$175,000 | 4.00% | 22/6/2050 | 119,334 | 0.00% |
| VICI Properties LP | \$125,000 | 4.75% | 15/2/2028 | 124,029 | 0.00% |
| VICI Properties LP | \$195,000 | 4.95% | 15/2/2030 | 190,916 | 0.01% |
| VICI Properties LP | \$100,000 | 5.13% | 15/11/2031 | 97,736 | 0.00% |
| VICI Properties LP | \$100,000 | 5.13% | 15/5/2032 | 97,151 | 0.00% |
| VICI Properties LP | \$50,000 | 5.75% | 1/4/2034 | 50,361 | 0.00% |
| VICI Properties LP | \$75,000 | 5.63% | 15/5/2052 | 69,531 | 0.00% |
| VICI Properties LP | \$100,000 | 6.13% | 1/4/2054 | 99,055 | 0.00% |
| VICI Properties LP/VICI Note Co., Inc. | \$200,000 | 3.75% | 15/2/2027 | 194,116 | 0.01% |
| Virginia Electric & Power Co. | \$305,000 | 3.15% | 15/1/2026 | 300,650 | 0.01% |
| Virginia Electric & Power Co. | \$315,000 | 2.95% | 15/11/2026 | 305,669 | 0.01% |
| Virginia Electric & Power Co. | \$50,000 | 3.50% | 15/3/2027 | 48,738 | 0.00% |
| Virginia Electric & Power Co. | \$315,000 | 3.75% | 15/5/2027 | 308,398 | 0.01% |
| Virginia Electric & Power Co. | \$70,000 | 2.30% | 15/11/2031 | 58,550 | 0.00% |
| Virginia Electric & Power Co. | \$165,000 | 2.40% | 30/3/2032 | 137,917 | 0.00% |
| Virginia Electric & Power Co. | \$100,000 | 5.00% | 1/4/2033 | 97,878 | 0.00% |
| Virginia Electric & Power Co. | \$50,000 | 5.30% | 15/8/2033 | 49,812 | 0.00% |
| Virginia Electric & Power Co. | \$200,000 | 5.00% | 15/1/2034 | 194,629 | 0.01% |
| Virginia Electric & Power Co. | \$25,000 | 5.05% | 15/8/2034 | 24,399 | 0.00% |
| Virginia Electric & Power Co. | \$50,000 | 6.00% | 15/1/2036 | 51,814 | 0.00% |
| Virginia Electric & Power Co. | \$35,000 | 6.00% | 15/5/2037 | 36,230 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Virginia Electric & Power Co. | \$100,000 | 8.88% | 15/11/2038 | 129,785 | 0.00% |
| Virginia Electric & Power Co. | \$150,000 | 4.00% | 15/1/2043 | 119,600 | 0.00% |
| Virginia Electric & Power Co. | \$50,000 | 4.65% | 15/8/2043 | 43,851 | 0.00% |
| Virginia Electric & Power Co. | \$35,000 | 4.45% | 15/2/2044 | 29,680 | 0.00% |
| Virginia Electric & Power Co. | \$20,000 | 4.20% | 15/5/2045 | 16,118 | 0.00% |
| Virginia Electric & Power Co. | \$30,000 | 4.00% | 15/11/2046 | 23,266 | 0.00% |
| Virginia Electric & Power Co. | \$25,000 | 3.80% | 15/9/2047 | 18,681 | 0.00% |
| Virginia Electric & Power Co. | \$75,000 | 4.60% | 1/12/2048 | 63,051 | 0.00% |
| Virginia Electric & Power Co. | \$35,000 | 3.30% | 1/12/2049 | 23,722 | 0.00% |
| Virginia Electric & Power Co. | \$55,000 | 2.45% | 15/12/2050 | 30,989 | 0.00% |
| Virginia Electric & Power Co. | \$55,000 | 2.95% | 15/11/2051 | 34,218 | 0.00% |
| Virginia Electric & Power Co. | \$50,000 | 4.63% | 15/5/2052 | 42,093 | 0.00% |
| Virginia Electric & Power Co. | \$50,000 | 5.45% | 1/4/2053 | 47,631 | 0.00% |
| Virginia Electric & Power Co. | \$50,000 | 5.70% | 15/8/2053 | 49,424 | 0.00% |
| Virginia Electric & Power Co. | \$25,000 | 5.55% | 15/8/2054 | 24,222 | 0.00% |
| Visa, Inc. | \$15,000 | 1.90% | 15/4/2027 | 14,182 | 0.00% |
| Visa, Inc. | \$200,000 | 2.75% | 15/9/2027 | 191,399 | 0.01% |
| Visa, Inc. | \$265,000 | 2.05% | 15/4/2030 | 231,717 | 0.01% |
| Visa, Inc. | \$50,000 | 4.15% | 14/12/2035 | 46,236 | 0.00% |
| Visa, Inc. | \$265,000 | 2.70% | 15/4/2040 | 193,317 | 0.01% |
| Visa, Inc. | \$200,000 | 4.30% | 14/12/2045 | 171,147 | 0.01% |
| Visa, Inc. | \$75,000 | 3.65% | 15/9/2047 | 57,363 | 0.00% |
| Visa, Inc. | \$50,000 | 2.00% | 15/8/2050 | 27,047 | 0.00% |
| Vistra Operations Co. LLC | \$50,000 | 5.05% | 30/12/2026 | 50,047 | 0.00% |
| Vistra Operations Co. LLC | \$155,000 | 3.70% | 30/1/2027 | 150,847 | 0.01% |
| Vistra Operations Co. LLC | \$110,000 | 4.30% | 15/7/2029 | 104,977 | 0.00% |
| Vistra Operations Co. LLC | \$125,000 | 6.00% | 15/4/2034 | 126,437 | 0.00% |
| Vistra Operations Co. LLC | \$50,000 | 5.70% | 30/12/2034 | 49,377 | 0.00% |
| VMware LLC | \$50,000 | 1.40% | 15/8/2026 | 47,367 | 0.00% |
| VMware LLC | \$10,000 | 4.65% | 15/5/2027 | 9,959 | 0.00% |
| VMware LLC | \$50,000 | 1.80% | 15/8/2028 | 44,857 | 0.00% |
| VMware LLC | \$315,000 | 4.70% | 15/5/2030 | 308,494 | 0.01% |
| Volkswagen Group of America Finance LLC | \$200,000 | 6.20% | 16/11/2028 | 204,346 | 0.01% |
| Vontier Corp. | \$360,000 | 1.80% | 1/4/2026 | 345,521 | 0.01% |
| Vontier Corp. | \$100,000 | 2.40% | 1/4/2028 | 90,741 | 0.00% |
| Voya Financial, Inc. | \$50,000 | 5.00% | 20/9/2034 | 47,355 | 0.00% |
| Voya Financial, Inc. | \$25,000 | 4.80% | 15/6/2046 | 21,257 | 0.00% |
| Voya Financial, Inc. | \$125,000 | 4.70% | 23/1/2048 | 117,435 | 0.00% |
| Vulcan Materials Co. | \$40,000 | 3.90% | 1/4/2027 | 39,327 | 0.00% |
| Vulcan Materials Co. | \$25,000 | 4.95% | 1/12/2029 | 24,918 | 0.00% |
| Vulcan Materials Co. | \$65,000 | 3.50% | 1/6/2030 | 60,277 | 0.00% |
| Vulcan Materials Co. | \$75,000 | 5.35% | 1/12/2034 | 74,847 | 0.00% |
| Vulcan Materials Co. | \$75,000 | 4.50% | 15/6/2047 | 62,459 | 0.00% |
| Vulcan Materials Co. | \$50,000 | 5.70% | 1/12/2054 | 48,690 | 0.00% |
| W R Berkley Corp. | \$10,000 | 4.75% | 1/8/2044 | 8,747 | 0.00% |
| W R Berkley Corp. | \$150,000 | 3.15% | 30/9/2061 | 88,388 | 0.00% |
| WakeMed | \$50,000 | 3.29% | 1/10/2052 | 34,413 | 0.00% |
| Walmart, Inc. | \$50,000 | 4.00% | 15/4/2026 | 49,771 | 0.00% |
| Walmart, Inc. | \$52,000 | 3.05% | 8/7/2026 | 50,984 | 0.00% |
| Walmart, Inc. | \$225,000 | 1.05% | 17/9/2026 | 212,869 | 0.01% |
| Walmart, Inc. | \$400,000 | 1.50% | 22/9/2028 | 359,258 | 0.01% |
| Walmart, Inc. | \$175,000 | 3.25% | 8/7/2029 | 166,005 | 0.01% |
| Walmart, Inc. | \$5,000 | 2.38% | 24/9/2029 | 4,555 | 0.00% |
| Walmart, Inc. | \$75,000 | 7.55% | 15/2/2030 | 85,513 | 0.00% |
| Walmart, Inc. | \$75,000 | 1.80% | 22/9/2031 | 62,644 | 0.00% |
| Walmart, Inc. | \$250,000 | 4.15% | 9/9/2032 | 240,762 | 0.01% |
| Walmart, Inc. | \$300,000 | 4.10% | 15/4/2033 | 285,578 | 0.01% |
| Walmart, Inc. | \$50,000 | 5.63% | 27/3/2034 | 65,934 | 0.00% |
| Walmart, Inc. | \$50,000 | 5.63% | 15/4/2041 | 51,918 | 0.00% |
| Walmart, Inc. | \$100,000 | 2.50% | 22/9/2041 | 68,837 | 0.00% |
| Walmart, Inc. | \$100,000 | 4.00% | 11/4/2043 | 84,766 | 0.00% |
| Walmart, Inc. | \$37,000 | 4.05% | 29/6/2048 | 30,334 | 0.00% |
| Walmart, Inc. | \$250,000 | 2.95% | 24/9/2049 | 167,265 | 0.01% |
| Walmart, Inc. | \$150,000 | 2.65% | 22/9/2051 | 92,582 | 0.00% |
| Walmart, Inc. | \$200,000 | 4.50% | 15/4/2053 | 174,264 | 0.01% |
| Walt Disney Co. | \$100,000 | 1.75% | 13/1/2026 | 97,286 | 0.00% |
| Walt Disney Co. | CAD170,000 | 3.06% | 30/3/2027 | 117,215 | 0.00% |
| Walt Disney Co. | \$100,000 | 2.20% | 13/1/2028 | 93,379 | 0.00% |
| Walt Disney Co. | \$110,000 | 2.00% | 1/9/2029 | 97,782 | 0.00% |
| Walt Disney Co. | \$200,000 | 3.80% | 22/3/2030 | 191,436 | 0.01% |
| Walt Disney Co. | \$275,000 | 2.65% | 13/1/2031 | 243,083 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Walt Disney Co. | \$25,000 | 6.55% | 15/3/2033 | 27,479 | 0.00% |
| Walt Disney Co. | \$50,000 | 6.20% | 15/12/2034 | 54,449 | 0.00% |
| Walt Disney Co. | \$25,000 | 6.90% | 15/8/2039 | 28,166 | 0.00% |
| Walt Disney Co. | \$400,000 | 3.50% | 13/5/2040 | 320,408 | 0.01% |
| Walt Disney Co. | \$175,000 | 5.40% | 1/10/2043 | 171,360 | 0.01% |
| Walt Disney Co. | \$300,000 | 2.75% | 1/9/2049 | 187,059 | 0.01% |
| Walt Disney Co. | \$75,000 | 4.70% | 23/3/2050 | 66,642 | 0.00% |
| Walt Disney Co. | \$150,000 | 3.60% | 13/1/2051 | 110,094 | 0.00% |
| Walt Disney Co. | \$150,000 | 3.80% | 13/5/2060 | 108,838 | 0.00% |
| Warnermedia Holdings, Inc. | \$365,000 | 3.76% | 15/3/2027 | 351,681 | 0.01% |
| Warnermedia Holdings, Inc. | \$200,000 | 4.05% | 15/3/2029 | 186,062 | 0.01% |
| Warnermedia Holdings, Inc. | €420,000 | 4.30% | 17/1/2030 | 436,995 | 0.01% |
| Warnermedia Holdings, Inc. | \$650,000 | 4.28% | 15/3/2032 | 572,667 | 0.01% |
| Warnermedia Holdings, Inc. | \$500,000 | 5.05% | 15/3/2042 | 401,291 | 0.01% |
| Warnermedia Holdings, Inc. | \$540,000 | 5.14% | 15/3/2052 | 402,029 | 0.01% |
| Warnermedia Holdings, Inc. | \$260,000 | 5.39% | 15/3/2062 | 191,361 | 0.01% |
| Washington Gas Light Co. | \$50,000 | 3.80% | 15/9/2046 | 37,571 | 0.00% |
| Washington University | \$100,000 | 4.35% | 15/4/2122 | 76,920 | 0.00% |
| Waste Connections, Inc. | \$100,000 | 4.25% | 1/12/2028 | 97,883 | 0.00% |
| Waste Connections, Inc. | \$25,000 | 2.60% | 1/2/2030 | 22,358 | 0.00% |
| Waste Connections, Inc. | \$300,000 | 2.20% | 15/1/2032 | 247,358 | 0.01% |
| Waste Connections, Inc. | \$200,000 | 3.20% | 1/6/2032 | 175,257 | 0.01% |
| Waste Management of Canada Corp. | CAD40,000 | 2.60% | 23/9/2026 | 27,469 | 0.00% |
| Waste Management, Inc. | \$50,000 | 4.95% | 3/7/2027 | 50,504 | 0.00% |
| Waste Management, Inc. | \$75,000 | 4.50% | 15/3/2028 | 74,582 | 0.00% |
| Waste Management, Inc. | \$50,000 | 4.63% | 15/2/2030 | 49,470 | 0.00% |
| Waste Management, Inc. | \$50,000 | 4.65% | 15/3/2030 | 49,378 | 0.00% |
| Waste Management, Inc. | \$50,000 | 1.50% | 15/3/2031 | 40,680 | 0.00% |
| Waste Management, Inc. | \$50,000 | 4.95% | 3/7/2031 | 50,056 | 0.00% |
| Waste Management, Inc. | \$50,000 | 4.80% | 15/3/2032 | 49,141 | 0.00% |
| Waste Management, Inc. | \$125,000 | 4.15% | 15/4/2032 | 118,048 | 0.00% |
| Waste Management, Inc. | \$200,000 | 4.88% | 15/2/2034 | 196,133 | 0.01% |
| Waste Management, Inc. | \$75,000 | 4.95% | 15/3/2035 | 72,984 | 0.00% |
| Waste Management, Inc. | \$75,000 | 2.50% | 15/11/2050 | 43,609 | 0.00% |
| Waste Management, Inc. | \$100,000 | 5.35% | 15/10/2054 | 96,055 | 0.00% |
| WEC Energy Group, Inc. | \$21,000 | 5.60% | 12/9/2026 | 21,269 | 0.00% |
| WEC Energy Group, Inc. | \$50,000 | 5.15% | 1/10/2027 | 50,522 | 0.00% |
| WEC Energy Group, Inc. | \$200,000 | 1.38% | 15/10/2027 | 182,454 | 0.01% |
| Wells Fargo & Co. | \$869,000 | 3.00% | 22/4/2026 | 850,043 | 0.02% |
| Wells Fargo & Co. | CAD390,000 | 2.98% | 19/5/2026 | 269,313 | 0.01% |
| Wells Fargo & Co. | \$100,000 | 3.00% | 23/10/2026 | 96,963 | 0.00% |
| Wells Fargo & Co. | €100,000 | 1.00% | 2/2/2027 | 99,562 | 0.00% |
| Wells Fargo & Co. | CAD125,000 | 2.49% | 18/2/2027 | 85,017 | 0.00% |
| Wells Fargo & Co. | \$50,000 | 3.20% | 17/6/2027 | 48,835 | 0.00% |
| Wells Fargo & Co. | \$350,000 | 4.30% | 22/7/2027 | 345,472 | 0.01% |
| Wells Fargo & Co. | \$340,000 | 3.53% | 24/3/2028 | 329,893 | 0.01% |
| Wells Fargo & Co. | \$230,000 | 5.71% | 22/4/2028 | 233,739 | 0.01% |
| Wells Fargo & Co. | \$710,000 | 3.58% | 22/5/2028 | 688,182 | 0.02% |
| Wells Fargo & Co. | \$200,000 | 4.81% | 25/7/2028 | 199,235 | 0.01% |
| Wells Fargo & Co. | \$150,000 | 4.15% | 24/1/2029 | 145,473 | 0.00% |
| Wells Fargo & Co. | \$300,000 | 5.57% | 25/7/2029 | 304,435 | 0.01% |
| Wells Fargo & Co. | \$400,000 | 6.30% | 23/10/2029 | 415,842 | 0.01% |
| Wells Fargo & Co. | \$200,000 | 5.20% | 23/1/2030 | 200,661 | 0.01% |
| Wells Fargo & Co. | €100,000 | 1.74% | 4/5/2030 | 97,499 | 0.00% |
| Wells Fargo & Co. | €100,000 | 0.63% | 14/8/2030 | 89,647 | 0.00% |
| Wells Fargo & Co. | \$290,000 | 2.88% | 30/10/2030 | 261,694 | 0.01% |
| Wells Fargo & Co. | \$100,000 | 4.48% | 4/4/2031 | 96,777 | 0.00% |
| Wells Fargo & Co. | €100,000 | 2.13% | 24/9/2031 | 104,444 | 0.00% |
| Wells Fargo & Co. | \$600,000 | 3.35% | 2/3/2033 | 525,501 | 0.01% |
| Wells Fargo & Co. | \$500,000 | 4.90% | 25/7/2033 | 483,150 | 0.01% |
| Wells Fargo & Co. | \$260,000 | 5.39% | 24/4/2034 | 256,779 | 0.01% |
| Wells Fargo & Co. | \$300,000 | 5.56% | 25/7/2034 | 299,302 | 0.01% |
| Wells Fargo & Co. | \$200,000 | 5.50% | 23/1/2035 | 198,810 | 0.01% |
| Wells Fargo & Co. | \$200,000 | 5.21% | 3/12/2035 | 194,898 | 0.01% |
| Wells Fargo & Co. | \$250,000 | 3.07% | 30/4/2041 | 181,613 | 0.01% |
| Wells Fargo & Co. | \$100,000 | 5.38% | 2/11/2043 | 93,615 | 0.00% |
| Wells Fargo & Co. | \$275,000 | 5.61% | 15/1/2044 | 263,397 | 0.01% |
| Wells Fargo & Co. | \$150,000 | 4.65% | 4/11/2044 | 126,028 | 0.00% |
| Wells Fargo & Co. | \$200,000 | 3.90% | 1/5/2045 | 155,111 | 0.01% |
| Wells Fargo & Co. | \$200,000 | 4.90% | 17/11/2045 | 173,439 | 0.01% |
| Wells Fargo & Co. | \$150,000 | 4.40% | 14/6/2046 | 120,553 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Wells Fargo & Co. | \$100,000 | 4.75% | 7/12/2046 | 84,091 | 0.00% |
| Wells Fargo & Co. | \$500,000 | 5.01% | 4/4/2051 | 445,780 | 0.01% |
| Wells Fargo & Co. | \$280,000 | 4.61% | 25/4/2053 | 234,243 | 0.01% |
| Wells Fargo Bank NA | \$250,000 | 4.81% | 15/1/2026 | 250,791 | 0.01% |
| Wells Fargo Bank NA | \$250,000 | 5.25% | 11/12/2026 | 252,943 | 0.01% |
| Wells Fargo Bank NA | \$30,000 | 5.85% | 1/2/2037 | 30,593 | 0.00% |
| Wells Fargo Bank NA | \$75,000 | 6.60% | 15/1/2038 | 81,807 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2015 | \$288,769 | 3.41% | 15/9/2058 | 287,746 | 0.01% |
| Wells Fargo Commercial Mortgage Trust 2015 | \$10,000 | 3.66% | 15/9/2058 | 9,926 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2016 | \$50,000 | 2.94% | 15/10/2049 | 48,566 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2016 | \$50,000 | 3.37% | 15/10/2049 | 47,508 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2016 | \$100,000 | 2.92% | 15/11/2049 | 96,620 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2016 | \$75,000 | 3.43% | 15/3/2059 | 73,771 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2016 | \$41,283 | 2.81% | 15/11/2059 | 39,968 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2017 | \$50,000 | 3.67% | 15/7/2050 | 47,711 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2017 | \$25,000 | 3.45% | 15/7/2050 | 24,066 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2017 | \$1,000,000 | 3.85% | 15/12/2050 | 944,155 | 0.02% |
| Wells Fargo Commercial Mortgage Trust 2017 | \$10,000 | 3.33% | 15/12/2050 | 9,601 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2017 | \$346,000 | 3.63% | 15/1/2060 | 338,147 | 0.01% |
| Wells Fargo Commercial Mortgage Trust 2018 | \$475,000 | 4.01% | 15/3/2051 | 459,265 | 0.01% |
| Wells Fargo Commercial Mortgage Trust 2018 | \$210,000 | 4.21% | 15/5/2051 | 203,665 | 0.01% |
| Wells Fargo Commercial Mortgage Trust 2018 | \$25,000 | 4.18% | 15/6/2051 | 24,283 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2018 | \$300,000 | 4.15% | 15/8/2051 | 288,675 | 0.01% |
| Wells Fargo Commercial Mortgage Trust 2018 | \$100,000 | 4.30% | 15/1/2052 | 97,186 | 0.00% |
| Wells Fargo Commercial Mortgage Trust 2018 | \$50,000 | 4.44% | 15/9/2061 | 48,927 | 0.00% |
| Welltower OP LLC | \$20,000 | 2.70% | 15/2/2027 | 19,225 | 0.00% |
| Welltower OP LLC | \$125,000 | 3.10% | 15/1/2030 | 113,839 | 0.00% |
| Welltower OP LLC | \$100,000 | 2.80% | 1/6/2031 | 87,006 | 0.00% |
| Welltower OP LLC | \$50,000 | 2.75% | 15/1/2032 | 42,563 | 0.00% |
| Welltower OP LLC | \$80,000 | 6.50% | 15/3/2041 | 85,662 | 0.00% |
| Welltower OP LLC | \$25,000 | 4.95% | 1/9/2048 | 22,429 | 0.00% |
| Western Midstream Operating LP | \$315,000 | 4.65% | 1/7/2026 | 313,566 | 0.01% |
| Western Midstream Operating LP | \$90,000 | 4.75% | 15/8/2028 | 88,369 | 0.00% |
| Western Midstream Operating LP | \$110,000 | 6.15% | 1/4/2033 | 112,123 | 0.00% |
| Western Midstream Operating LP | \$20,000 | 5.45% | 1/4/2044 | 17,753 | 0.00% |
| Western Midstream Operating LP | \$35,000 | 5.30% | 1/3/2048 | 29,708 | 0.00% |
| Western Midstream Operating LP | \$180,000 | 5.25% | 1/2/2050 | 154,143 | 0.01% |
| Western Union Co. | \$100,000 | 1.35% | 15/3/2026 | 95,652 | 0.00% |
| Western Union Co. | \$150,000 | 2.75% | 15/3/2031 | 127,037 | 0.00% |
| Westinghouse Air Brake Technologies Corp. | \$115,000 | 4.70% | 15/9/2028 | 113,956 | 0.00% |
| Westlake Corp. | \$50,000 | 4.38% | 15/11/2047 | 39,376 | 0.00% |
| Westlake Corp. | \$150,000 | 3.13% | 15/8/2051 | 93,166 | 0.00% |
| Weyerhaeuser Co. | \$200,000 | 4.00% | 15/11/2029 | 190,823 | 0.01% |
| Weyerhaeuser Co. | \$90,000 | 4.00% | 15/4/2030 | 85,267 | 0.00% |
| Weyerhaeuser Co. | \$50,000 | 7.38% | 15/3/2032 | 55,699 | 0.00% |
| Whirlpool Corp. | \$100,000 | 2.40% | 15/5/2031 | 82,258 | 0.00% |
| Whirlpool Corp. | \$50,000 | 5.50% | 1/3/2033 | 48,827 | 0.00% |
| Whirlpool Corp. | \$50,000 | 4.60% | 15/5/2050 | 37,758 | 0.00% |
| Whistler Pipeline LLC | \$50,000 | 5.95% | 30/9/2034 | 50,165 | 0.00% |
| William Marsh Rice University | \$10,000 | 3.57% | 15/5/2045 | 7,925 | 0.00% |
| Williams Cos, Inc. | \$50,000 | 5.40% | 2/3/2026 | 50,348 | 0.00% |
| Williams Cos, Inc. | \$50,000 | 3.75% | 15/6/2027 | 48,719 | 0.00% |
| Williams Cos, Inc. | \$50,000 | 4.80% | 15/11/2029 | 49,352 | 0.00% |
| Williams Cos, Inc. | \$50,000 | 3.50% | 15/11/2030 | 45,943 | 0.00% |
| Williams Cos, Inc. | \$100,000 | 2.60% | 15/3/2031 | 86,134 | 0.00% |
| Williams Cos, Inc. | \$35,000 | 4.65% | 15/8/2032 | 33,327 | 0.00% |
| Williams Cos, Inc. | \$180,000 | 5.65% | 15/3/2033 | 181,642 | 0.01% |
| Williams Cos, Inc. | \$50,000 | 5.15% | 15/3/2034 | 48,590 | 0.00% |
| Williams Cos, Inc. | \$75,000 | 6.30% | 15/4/2040 | 77,906 | 0.00% |
| Williams Cos, Inc. | \$150,000 | 5.40% | 4/3/2044 | 140,541 | 0.00% |
| Williams Cos, Inc. | \$70,000 | 5.75% | 24/6/2044 | 67,769 | 0.00% |
| Williams Cos, Inc. | \$130,000 | 5.10% | 15/9/2045 | 116,601 | 0.00% |
| Williams Cos, Inc. | \$150,000 | 4.85% | 1/3/2048 | 128,081 | 0.00% |
| Williams Cos, Inc. | \$50,000 | 5.80% | 15/11/2054 | 48,861 | 0.00% |
| Willis North America, Inc. | \$150,000 | 2.95% | 15/9/2029 | 136,553 | 0.00% |
| Willis North America, Inc. | \$15,000 | 5.05% | 15/9/2048 | 13,205 | 0.00% |
| Willis North America, Inc. | \$100,000 | 3.88% | 15/9/2049 | 73,328 | 0.00% |
| Willis North America, Inc. | \$60,000 | 5.90% | 5/3/2054 | 58,920 | 0.00% |
| Willis-Knighton Medical Center | \$100,000 | 3.07% | 1/3/2051 | 62,386 | 0.00% |
| Wisconsin Electric Power Co. | \$100,000 | 5.00% | 15/5/2029 | 100,746 | 0.00% |
| Wisconsin Electric Power Co. | \$50,000 | 4.75% | 30/9/2032 | 49,332 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets | | |
|--|------------------------------|---|--------------------|--|--------------------------|--|--------------------------|
| Wisconsin Electric Power Co. | \$25,000 | 4.60% | 1/10/2034 | 23,835 | 0.00% | | |
| Wisconsin Electric Power Co. | \$40,000 | 4.30% | 15/10/2048 | 32,938 | 0.00% | | |
| Wisconsin Power & Light Co. | \$55,000 | 1.95% | 16/9/2031 | 44,821 | 0.00% | | |
| Wisconsin Power & Light Co. | \$50,000 | 3.95% | 1/9/2032 | 46,241 | 0.00% | | |
| Wisconsin Power & Light Co. | \$50,000 | 5.38% | 30/3/2034 | 49,766 | 0.00% | | |
| Wisconsin Power & Light Co. | \$50,000 | 3.65% | 1/4/2050 | 35,750 | 0.00% | | |
| Wisconsin Public Service Corp. | \$25,000 | 4.55% | 1/12/2029 | 24,664 | 0.00% | | |
| Wisconsin Public Service Corp. | \$25,000 | 3.67% | 1/12/2042 | 19,344 | 0.00% | | |
| Wisconsin Public Service Corp. | \$55,000 | 4.75% | 1/11/2044 | 48,735 | 0.00% | | |
| Wisconsin Public Service Corp. | \$25,000 | 3.30% | 1/9/2049 | 17,166 | 0.00% | | |
| Workday, Inc. | \$550,000 | 3.80% | 1/4/2032 | 500,510 | 0.01% | | |
| WP Carey, Inc. | \$100,000 | 2.25% | 1/4/2033 | 78,845 | 0.00% | | |
| WP Carey, Inc. | €432,000 | 3.70% | 19/11/2034 | 441,392 | 0.01% | | |
| WPC Eurobond BV | €100,000 | 2.13% | 15/4/2027 | 101,911 | 0.00% | | |
| WRKCo, Inc. | \$275,000 | 3.90% | 1/6/2028 | 265,246 | 0.01% | | |
| WRKCo, Inc. | \$50,000 | 3.00% | 15/6/2033 | 41,969 | 0.00% | | |
| WW Grainger, Inc. | \$65,000 | 4.60% | 15/6/2045 | 58,006 | 0.00% | | |
| WW Grainger, Inc. | \$125,000 | 3.75% | 15/5/2046 | 97,197 | 0.00% | | |
| Wyeth LLC | \$25,000 | 6.50% | 1/2/2034 | 27,206 | 0.00% | | |
| Wyeth LLC | \$250,000 | 5.95% | 1/4/2037 | 261,069 | 0.01% | | |
| Xcel Energy, Inc. | \$200,000 | 1.75% | 15/3/2027 | 187,226 | 0.01% | | |
| Xcel Energy, Inc. | \$100,000 | 4.00% | 15/6/2028 | 96,754 | 0.00% | | |
| Xcel Energy, Inc. | \$35,000 | 2.60% | 1/12/2029 | 31,267 | 0.00% | | |
| Xcel Energy, Inc. | \$50,000 | 3.40% | 1/6/2030 | 45,875 | 0.00% | | |
| Xcel Energy, Inc. | \$100,000 | 2.35% | 15/11/2031 | 82,553 | 0.00% | | |
| Xcel Energy, Inc. | \$75,000 | 5.50% | 15/3/2034 | 74,657 | 0.00% | | |
| Xcel Energy, Inc. | \$10,000 | 3.50% | 1/12/2049 | 6,874 | 0.00% | | |
| Xylem, Inc. | \$100,000 | 2.25% | 30/1/2031 | 85,234 | 0.00% | | |
| Yale University | \$25,000 | 1.48% | 15/4/2030 | 21,268 | 0.00% | | |
| Yale University | \$25,000 | 2.40% | 15/4/2050 | 14,904 | 0.00% | | |
| Yale-New Haven Health Services Corp. | \$25,000 | 2.50% | 1/7/2050 | 14,460 | 0.00% | | |
| Zimmer Biomet Holdings, Inc. | \$100,000 | 5.20% | 15/9/2034 | 98,073 | 0.00% | | |
| Zions Bancorp NA | \$100,000 | 6.82% | 19/11/2035 | 100,961 | 0.00% | | |
| Zoetis, Inc. | \$225,000 | 3.90% | 20/8/2028 | 218,078 | 0.01% | | |
| Zoetis, Inc. | \$100,000 | 2.00% | 15/5/2030 | 86,043 | 0.00% | | |
| Zoetis, Inc. | \$50,000 | 5.60% | 16/11/2032 | 51,514 | 0.00% | | |
| Zoetis, Inc. | \$50,000 | 4.70% | 1/2/2043 | 44,463 | 0.00% | | |
| Zoetis, Inc. | \$25,000 | 3.95% | 12/9/2047 | 19,313 | 0.00% | | |
| Zoetis, Inc. | \$110,000 | 4.45% | 20/8/2048 | 90,756 | 0.00% | | |
| Zoetis, Inc. | \$35,000 | 3.00% | 15/5/2050 | 22,445 | 0.00% | | |
| | | | | 1,982,463,214 | 46.31% | | |
| Uruguay 0.02% (30 June 2024: 0.02%) | | | | | | | |
| Oriental Republic of Uruguay | \$150,000 | 5.25% | 10/9/2060 | 136,620 | 0.00% | | |
| Uruguay Government International Bond | \$141,460 | 4.38% | 23/1/2031 | 137,098 | 0.00% | | |
| Uruguay Government International Bond | \$101,061 | 5.75% | 28/10/2034 | 103,811 | 0.00% | | |
| Uruguay Government International Bond | \$60,000 | 7.63% | 21/3/2036 | 69,994 | 0.00% | | |
| Uruguay Government International Bond | \$150,000 | 4.13% | 20/11/2045 | 125,379 | 0.00% | | |
| Uruguay Government International Bond | \$280,000 | 5.10% | 18/6/2050 | 256,947 | 0.01% | | |
| Uruguay Government International Bond | \$225,000 | 4.98% | 20/4/2055 | 199,190 | 0.01% | | |
| | | | | 1,029,039 | 0.02% | | |
| Total Fixed Income | | | | 4,203,301,438 | 98.18% | | |
| Total Transferable Securities | | | | 4,203,301,438 | 98.18% | | |
| | | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets | | |
| Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2024: 0.00%) | | | | | | | |
| Futures (0.00%) (30 June 2024: 0.00%) | | | | | | | |
| Euro-Bund March 2025 | | (32) | €(4,319,230) | 50,895 | 0.00% | | |
| Euro-Schatz March 2025 | | 125 | €13,427,928 | (56,749) | (0.00%) | | |
| Long Gilt March 2025 | | 29 | £2,727,869 | (60,089) | (0.00%) | | |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | | (65,943) | (0.00%) | | |
| OTC Financial Derivative Instruments (0.10%) (30 June 2024: (0.03%)) | | | | | | | |
| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
| Forward Currency Exchange Contracts 1.29% (30 June 2024: 0.66%) | | | | | | | |
| USD | 396,233,999 | EUR | (374,636,929) | HSBC Bank | 3/1/2025 | 8,297,441 | 0.19% |
| USD | 396,233,998 | EUR | (374,636,928) | Toronto-Dominion Bank | 3/1/2025 | 8,297,441 | 0.19% |
| USD | 390,320,058 | EUR | (369,045,333) | JPMorgan Chase Bank | 3/1/2025 | 8,173,598 | 0.19% |
| USD | 135,376,151 | JPY | (20,227,119,321) | Bank of America | 7/1/2025 | 6,610,850 | 0.16% |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|----------|-----------------|----------|-------------------|-------------------------------|-----------------|--|-----------------------|
| USD | 135,375,608 | JPY | (20,227,119,321) | Barclays Bank plc | 7/1/2025 | 6,610,307 | 0.16% |
| USD | 166,779,580 | GBP | (131,216,394) | UBS AG | 3/1/2025 | 2,444,179 | 0.06% |
| USD | 36,798,922 | AUD | (56,471,765) | UBS AG | 3/1/2025 | 1,834,440 | 0.04% |
| USD | 36,798,696 | AUD | (56,471,764) | JPMorgan Chase Bank | 3/1/2025 | 1,834,214 | 0.04% |
| USD | 65,999,457 | CAD | (92,297,007) | Royal Bank of Canada | 2/1/2025 | 1,824,094 | 0.04% |
| USD | 65,999,457 | CAD | (92,297,007) | Toronto-Dominion Bank | 2/1/2025 | 1,824,094 | 0.04% |
| USD | 30,326,230 | KRW | (42,257,175,128) | State Street Bank & Trust Co. | 6/1/2025 | 1,619,328 | 0.04% |
| USD | 30,303,830 | KRW | (42,257,175,128) | State Street Bank & Trust Co. | 6/1/2025 | 1,596,927 | 0.04% |
| USD | 32,617,283 | CHF | (28,619,000) | UBS AG | 6/1/2025 | 1,027,031 | 0.03% |
| USD | 9,025,167 | NZD | (15,250,000) | JPMorgan Chase Bank | 6/1/2025 | 481,232 | 0.01% |
| USD | 246,923,619 | JPY | (38,586,753,869) | Toronto-Dominion Bank | 4/2/2025 | 440,443 | 0.01% |
| USD | 30,192,375 | KRW | (43,815,779,110) | State Street Bank & Trust Co. | 5/2/2025 | 398,492 | 0.01% |
| USD | 15,398,737 | MXN | (313,683,814) | UBS AG | 3/1/2025 | 312,526 | 0.01% |
| USD | 13,431,990 | EUR | (12,700,000) | State Street Bank & Trust Co. | 3/1/2025 | 281,139 | 0.01% |
| USD | 17,406,700 | SEK | (189,260,000) | HSBC Bank | 3/1/2025 | 277,935 | 0.01% |
| USD | 10,376,916 | DKK | (73,040,000) | Deutsche Bank AG | 3/1/2025 | 234,726 | 0.01% |
| USD | 11,450,373 | SGD | (15,329,610) | State Street Bank & Trust Co. | 3/1/2025 | 213,303 | 0.01% |
| USD | 14,991,301 | EUR | (14,300,000) | BNP Paribas | 3/1/2025 | 183,650 | 0.01% |
| USD | 9,506,467 | CZK | (227,100,000) | BNP Paribas | 3/1/2025 | 165,382 | 0.01% |
| USD | 12,834,718 | CNY | (92,643,562) | HSBC Bank | 3/1/2025 | 142,515 | 0.00% |
| USD | 9,807,017 | IDR | (155,637,061,250) | Deutsche Bank AG | 3/1/2025 | 137,115 | 0.00% |
| USD | 9,806,708 | IDR | (155,637,061,250) | Deutsche Bank AG | 3/1/2025 | 136,806 | 0.00% |
| USD | 10,261,139 | PLN | (41,840,000) | Toronto-Dominion Bank | 3/1/2025 | 131,860 | 0.00% |
| USD | 12,818,026 | CNY | (92,643,562) | HSBC Bank | 3/1/2025 | 125,823 | 0.00% |
| USD | 4,761,194 | NOK | (52,696,778) | UBS AG | 3/1/2025 | 121,311 | 0.00% |
| USD | 17,257,690 | SEK | (189,260,000) | BNP Paribas | 4/2/2025 | 98,993 | 0.00% |
| USD | 10,295,610 | MYR | (45,603,375) | Deutsche Bank AG | 3/1/2025 | 96,935 | 0.00% |
| USD | 1,809,291 | JPY | (270,000,000) | BNP Paribas | 7/1/2025 | 90,478 | 0.00% |
| USD | 10,286,785 | MYR | (45,603,375) | HSBC Bank | 3/1/2025 | 88,110 | 0.00% |
| USD | 10,201,022 | PLN | (41,840,000) | BNP Paribas | 4/2/2025 | 83,353 | 0.00% |
| USD | 4,463,709 | RON | (21,070,000) | BNP Paribas | 8/1/2025 | 79,513 | 0.00% |
| USD | 4,618,358 | HUF | (1,804,000,000) | UBS AG | 3/1/2025 | 77,277 | 0.00% |
| USD | 9,417,141 | CZK | (227,100,000) | UBS AG | 4/2/2025 | 71,161 | 0.00% |
| USD | 1,350,889 | KRW | (1,890,327,963) | State Street Bank & Trust Co. | 6/1/2025 | 66,718 | 0.00% |
| IDR | 158,137,061,250 | USD | (9,761,547) | HSBC Bank | 3/1/2025 | 63,682 | 0.00% |
| USD | 2,650,715 | EUR | (2,500,000) | State Street Bank & Trust Co. | 3/1/2025 | 61,965 | 0.00% |
| USD | 10,220,531 | DKK | (73,040,000) | HSBC Bank | 4/2/2025 | 61,307 | 0.00% |
| KRW | 43,815,779,110 | USD | (29,705,613) | BNP Paribas | 6/1/2025 | 60,108 | 0.00% |
| USD | 907,104 | AUD | (1,400,000) | JPMorgan Chase Bank | 3/1/2025 | 40,294 | 0.00% |
| USD | 4,572,135 | HUF | (1,804,000,000) | BNP Paribas | 4/2/2025 | 38,764 | 0.00% |
| MYR | 47,101,107 | USD | (10,495,250) | BNP Paribas | 3/1/2025 | 38,376 | 0.00% |
| USD | 784,629 | KRW | (1,099,030,002) | Deutsche Bank AG | 6/1/2025 | 38,016 | 0.00% |
| USD | 1,358,655 | CAD | (1,900,000) | Toronto-Dominion Bank | 2/1/2025 | 37,559 | 0.00% |
| THB | 311,860,061 | USD | (9,113,146) | BNP Paribas | 3/1/2025 | 33,651 | 0.00% |
| USD | 1,663,008 | CLP | (1,626,139,224) | State Street Bank & Trust Co. | 6/1/2025 | 27,945 | 0.00% |
| USD | 4,403,620 | RON | (21,070,000) | HSBC Bank | 4/2/2025 | 27,721 | 0.00% |
| USD | 1,662,685 | CLP | (1,626,139,225) | State Street Bank & Trust Co. | 6/1/2025 | 27,622 | 0.00% |
| USD | 1,779,445 | GBP | (1,400,000) | Toronto-Dominion Bank | 3/1/2025 | 26,085 | 0.00% |
| USD | 500,286 | KRW | (699,450,000) | Deutsche Bank AG | 6/1/2025 | 25,123 | 0.00% |
| USD | 1,067,612 | CAD | (1,500,000) | Royal Bank of Canada | 2/1/2025 | 24,641 | 0.00% |
| USD | 2,525,680 | GBP | (2,000,000) | BNP Paribas | 3/1/2025 | 20,881 | 0.00% |
| THB | 311,860,061 | USD | (9,126,053) | BNP Paribas | 3/1/2025 | 20,744 | 0.00% |
| USD | 931,261 | MXN | (19,000,000) | JPMorgan Chase Bank | 3/1/2025 | 17,481 | 0.00% |
| USD | 1,144,349 | IDR | (18,153,027,496) | UBS AG | 3/1/2025 | 16,482 | 0.00% |
| USD | 1,144,349 | IDR | (18,153,027,495) | UBS AG | 3/1/2025 | 16,482 | 0.00% |
| USD | 6,043,950 | ILS | (21,970,000) | BNP Paribas | 3/1/2025 | 14,282 | 0.00% |
| USD | 10,561,537 | MYR | (47,101,107) | BNP Paribas | 4/2/2025 | 14,183 | 0.00% |
| COP | 23,833,402,980 | USD | (5,394,614) | State Street Bank & Trust Co. | 7/1/2025 | 12,207 | 0.00% |
| IDR | 18,153,027,496 | USD | (1,116,285) | HSBC Bank | 3/1/2025 | 11,582 | 0.00% |
| USD | 4,650,802 | NOK | (52,696,778) | UBS AG | 4/2/2025 | 11,249 | 0.00% |
| IDR | 18,153,027,495 | USD | (1,116,972) | HSBC Bank | 3/1/2025 | 10,896 | 0.00% |
| USD | 427,763 | CAD | (600,000) | Brown Brothers Harriman & Co. | 2/1/2025 | 10,575 | 0.00% |
| USD | 12,925,778 | CNY | (94,036,330) | Standard Chartered Bank | 6/2/2025 | 9,302 | 0.00% |
| USD | 3,453,880 | EUR | (3,323,000) | JPMorgan Chase Bank | 4/2/2025 | 8,393 | 0.00% |
| CLP | 3,297,278,449 | USD | (3,307,200) | State Street Bank & Trust Co. | 6/1/2025 | 8,173 | 0.00% |
| USD | 900,062 | CNY | (6,513,570) | Standard Chartered Bank | 3/1/2025 | 7,701 | 0.00% |
| USD | 1,600,242 | PEN | (5,985,866) | State Street Bank & Trust Co. | 6/1/2025 | 7,161 | 0.00% |
| USD | 627,333 | IDR | (10,000,000,000) | Deutsche Bank AG | 3/1/2025 | 6,022 | 0.00% |
| MYR | 3,001,016 | USD | (666,300) | Deutsche Bank AG | 4/2/2025 | 5,718 | 0.00% |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|----------|----------------|----------|-------------------|-------------------------------|-----------------|--|-----------------------|
| USD | 15,908,300 | MXN | (332,683,814) | UBS AG | 5/2/2025 | 4,583 | 0.00% |
| USD | 12,919,385 | CNY | (94,036,331) | HSBC Bank | 6/2/2025 | 2,909 | 0.00% |
| JPY | 787,484,773 | USD | (5,010,720) | JPMorgan Chase Bank | 7/1/2025 | 2,387 | 0.00% |
| USD | 825,554 | ILS | (3,000,000) | State Street Bank & Trust Co. | 3/1/2025 | 2,204 | 0.00% |
| USD | 671,809 | MYR | (2,995,463) | BNP Paribas | 3/1/2025 | 1,908 | 0.00% |
| EUR | 15,000,000 | USD | (15,551,868) | JPMorgan Chase Bank | 4/2/2025 | 1,038 | 0.00% |
| USD | 46,052 | CLP | (45,000,000) | State Street Bank & Trust Co. | 6/1/2025 | 805 | 0.00% |
| USD | 65,716,402 | GBP | (52,486,558) | UBS AG | 4/2/2025 | 348 | 0.00% |
| USD | 32,825,343 | GBP | (26,217,035) | Toronto-Dominion Bank | 4/2/2025 | 175 | 0.00% |
| USD | 32,825,342 | GBP | (26,217,035) | State Street Bank & Trust Co. | 4/2/2025 | 174 | 0.00% |
| USD | 291,164 | HKD | (2,260,000) | HSBC Bank | 4/2/2025 | 136 | 0.00% |
| USD | 32,923,877 | GBP | (26,295,766) | HSBC Bank | 4/2/2025 | 133 | 0.00% |
| USD | 274,258 | MYR | (1,224,512) | BNP Paribas | 4/2/2025 | 53 | 0.00% |
| USD | 94,951 | KRW | (139,568,000) | Deutsche Bank AG | 5/2/2025 | 47 | 0.00% |
| USD | 34,780,320 | AUD | (56,171,764) | JPMorgan Chase Bank | 4/2/2025 | (10) | (0.00%) |
| USD | 34,780,297 | AUD | (56,171,765) | UBS AG | 4/2/2025 | (34) | (0.00%) |
| GBP | 2,700,000 | USD | (3,380,693) | JPMorgan Chase Bank | 4/2/2025 | (144) | (0.00%) |
| USD | 8,545,277 | NZD | (15,250,000) | JPMorgan Chase Bank | 4/2/2025 | (343) | (0.00%) |
| USD | 290,469 | HKD | (2,260,000) | HSBC Bank | 3/1/2025 | (470) | (0.00%) |
| CNY | 409,500 | USD | (56,595) | HSBC Bank | 3/1/2025 | (494) | (0.00%) |
| USD | 11,251,668 | SGD | (15,329,610) | State Street Bank & Trust Co. | 4/2/2025 | (900) | (0.00%) |
| USD | 3,180,841 | PEN | (11,971,733) | Citibank NA | 5/2/2025 | (1,294) | (0.00%) |
| USD | 1,591,351 | PEN | (5,985,867) | State Street Bank & Trust Co. | 6/1/2025 | (1,731) | (0.00%) |
| CNY | 13,784,638 | USD | (1,895,473) | Standard Chartered Bank | 6/2/2025 | (2,067) | (0.00%) |
| USD | 64,249,476 | CAD | (92,297,007) | Royal Bank of Canada | 3/2/2025 | (2,236) | (0.00%) |
| USD | 64,249,476 | CAD | (92,297,007) | Toronto-Dominion Bank | 3/2/2025 | (2,236) | (0.00%) |
| USD | 6,856,217 | ILS | (24,970,000) | HSBC Bank | 4/2/2025 | (2,407) | (0.00%) |
| IDR | 5,000,000,000 | USD | (313,254) | HSBC Bank | 3/1/2025 | (2,598) | (0.00%) |
| GBP | 1,700,000 | USD | (2,131,730) | BNP Paribas | 3/1/2025 | (2,651) | (0.00%) |
| CNY | 3,318,532 | USD | (457,407) | HSBC Bank | 3/1/2025 | (2,767) | (0.00%) |
| USD | 5,027,386 | JPY | (787,484,773) | JPMorgan Chase Bank | 4/2/2025 | (2,883) | (0.00%) |
| CNY | 94,036,331 | USD | (12,886,279) | HSBC Bank | 3/1/2025 | (3,266) | (0.00%) |
| USD | 449,089 | THB | (15,442,480) | BNP Paribas | 3/1/2025 | (3,836) | (0.00%) |
| CAD | 4,000,000 | USD | (2,785,169) | BNP Paribas | 2/1/2025 | (3,915) | (0.00%) |
| KRW | 472,260,000 | USD | (326,034) | Deutsche Bank AG | 5/2/2025 | (4,906) | (0.00%) |
| USD | 149,301,936 | EUR | (144,000,000) | JPMorgan Chase Bank | 4/2/2025 | (5,960) | (0.00%) |
| USD | 3,305,874 | CLP | (3,297,278,449) | State Street Bank & Trust Co. | 5/2/2025 | (8,417) | (0.00%) |
| CNY | 94,036,330 | USD | (12,892,286) | Standard Chartered Bank | 3/1/2025 | (9,273) | (0.00%) |
| USD | 251,947,051 | EUR | (243,000,000) | UBS AG | 4/2/2025 | (10,023) | (0.00%) |
| AUD | 2,000,000 | USD | (1,249,442) | BNP Paribas | 3/1/2025 | (11,142) | (0.00%) |
| USD | 2,692,097 | COP | (11,916,701,490) | State Street Bank & Trust Co. | 7/1/2025 | (11,313) | (0.00%) |
| USD | 1,114,366 | IDR | (18,153,027,495) | HSBC Bank | 4/2/2025 | (12,227) | (0.00%) |
| USD | 309,199,322 | EUR | (298,219,190) | BNP Paribas | 4/2/2025 | (12,342) | (0.00%) |
| USD | 2,690,820 | COP | (11,916,701,490) | State Street Bank & Trust Co. | 7/1/2025 | (12,590) | (0.00%) |
| USD | 1,113,341 | IDR | (18,153,027,496) | HSBC Bank | 4/2/2025 | (13,252) | (0.00%) |
| USD | 31,683,163 | CHF | (28,619,000) | UBS AG | 4/2/2025 | (13,662) | (0.00%) |
| USD | 5,370,545 | COP | (23,833,402,980) | State Street Bank & Trust Co. | 5/2/2025 | (14,075) | (0.00%) |
| MYR | 47,101,107 | USD | (10,547,866) | BNP Paribas | 3/1/2025 | (14,241) | (0.00%) |
| KRW | 571,600,001 | USD | (405,390) | Deutsche Bank AG | 6/1/2025 | (17,081) | (0.00%) |
| USD | 447,905,868 | EUR | (432,000,000) | State Street Bank & Trust Co. | 4/2/2025 | (17,819) | (0.00%) |
| JPY | 500,000,000 | USD | (3,201,308) | BNP Paribas | 7/1/2025 | (18,322) | (0.00%) |
| RON | 21,070,000 | USD | (4,410,718) | HSBC Bank | 8/1/2025 | (26,523) | (0.00%) |
| KRW | 3,303,625,000 | USD | (2,277,420) | Deutsche Bank AG | 5/2/2025 | (31,018) | (0.00%) |
| GBP | 1,700,000 | USD | (2,160,355) | BNP Paribas | 3/1/2025 | (31,276) | (0.00%) |
| USD | 9,129,794 | THB | (311,860,061) | BNP Paribas | 4/2/2025 | (33,174) | (0.00%) |
| USD | 9,777,541 | IDR | (158,137,061,250) | Deutsche Bank AG | 4/2/2025 | (36,590) | (0.00%) |
| USD | 10,508,784 | MYR | (47,101,107) | BNP Paribas | 4/2/2025 | (38,569) | (0.00%) |
| USD | 9,117,809 | THB | (311,860,061) | BNP Paribas | 4/2/2025 | (45,158) | (0.00%) |
| USD | 9,750,713 | IDR | (158,137,061,250) | HSBC Bank | 4/2/2025 | (63,418) | (0.00%) |
| USD | 29,730,405 | KRW | (43,815,779,110) | BNP Paribas | 5/2/2025 | (63,479) | (0.00%) |
| EUR | 16,100,000 | USD | (16,749,857) | BNP Paribas | 3/1/2025 | (78,306) | (0.00%) |
| USD | 8,838,059 | THB | (304,138,821) | Standard Chartered Bank | 3/1/2025 | (82,276) | (0.00%) |
| USD | 8,838,059 | THB | (304,138,821) | Standard Chartered Bank | 3/1/2025 | (82,276) | (0.00%) |
| JPY | 300,000,000 | USD | (2,007,116) | Royal Bank of Canada | 7/1/2025 | (97,324) | (0.00%) |
| JPY | 550,000,000 | USD | (3,671,751) | BNP Paribas | 7/1/2025 | (170,466) | (0.00%) |
| EUR | 14,500,000 | USD | (15,286,154) | BNP Paribas | 3/1/2025 | (271,403) | (0.01%) |
| KRW | 43,815,779,110 | USD | (30,159,540) | State Street Bank & Trust Co. | 6/1/2025 | (393,819) | (0.01%) |
| JPY | 38,586,753,869 | USD | (246,104,687) | Toronto-Dominion Bank | 7/1/2025 | (462,443) | (0.01%) |
| | | | | | | 55,159,568 | 1.29% |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-------------|----------|---------------|-------------------------------|-----------------|--|-----------------------|
| Hedge Share Class Level Forward Currency Exchange Contracts (1.39%) (30 June 2024: (0.69%)) | | | | | | | |
| USD | 60,779,715 | EUR | (58,421,598) | BNP Paribas | 3/1/2025 | 284,148 | 0.01% |
| USD | 94,192,500 | GBP | (75,000,000) | Toronto-Dominion Bank | 3/1/2025 | 262,507 | 0.01% |
| USD | 94,185,000 | GBP | (75,000,000) | Royal Bank of Canada | 3/1/2025 | 255,007 | 0.01% |
| USD | 94,170,000 | GBP | (75,000,000) | HSBC Bank | 3/1/2025 | 240,007 | 0.01% |
| USD | 94,140,000 | GBP | (75,000,000) | BNP Paribas | 3/1/2025 | 210,007 | 0.00% |
| USD | 94,132,500 | GBP | (75,000,000) | Royal Bank of Canada | 3/1/2025 | 202,507 | 0.00% |
| USD | 94,110,000 | GBP | (75,000,000) | BNP Paribas | 3/1/2025 | 180,007 | 0.00% |
| USD | 10,063,473 | EUR | (9,586,743) | HSBC Bank | 3/1/2025 | 136,400 | 0.00% |
| USD | 94,050,000 | GBP | (75,000,000) | Royal Bank of Canada | 3/1/2025 | 120,007 | 0.00% |
| USD | 94,020,000 | GBP | (75,000,000) | Toronto-Dominion Bank | 3/1/2025 | 90,007 | 0.00% |
| USD | 47,367,474 | GBP | (37,752,032) | HSBC Bank | 3/1/2025 | 86,833 | 0.00% |
| USD | 94,005,000 | GBP | (75,000,000) | Royal Bank of Canada | 3/1/2025 | 75,007 | 0.00% |
| USD | 3,882,709 | GBP | (3,043,713) | Toronto-Dominion Bank | 3/1/2025 | 70,764 | 0.00% |
| USD | 4,301,433 | EUR | (4,096,917) | BNP Paribas | 3/1/2025 | 59,076 | 0.00% |
| USD | 93,982,500 | GBP | (75,000,000) | Royal Bank of Canada | 3/1/2025 | 52,507 | 0.00% |
| USD | 2,990,915 | GBP | (2,353,574) | BNP Paribas | 3/1/2025 | 43,300 | 0.00% |
| USD | 1,584,926 | GBP | (1,243,795) | Toronto-Dominion Bank | 3/1/2025 | 27,197 | 0.00% |
| USD | 606,741 | CHF | (532,035) | Toronto-Dominion Bank | 6/1/2025 | 19,470 | 0.00% |
| USD | 386,337 | CHF | (338,981) | Toronto-Dominion Bank | 6/1/2025 | 12,162 | 0.00% |
| EUR | 289,000,000 | USD | (299,640,691) | HSBC Bank | 4/2/2025 | 11,961 | 0.00% |
| EUR | 276,000,000 | USD | (286,162,044) | Royal Bank of Canada | 4/2/2025 | 11,423 | 0.00% |
| EUR | 268,606,599 | USD | (278,496,463) | State Street Bank & Trust Co. | 4/2/2025 | 11,079 | 0.00% |
| EUR | 268,606,598 | USD | (278,496,462) | Toronto-Dominion Bank | 4/2/2025 | 11,079 | 0.00% |
| USD | 443,094 | EUR | (418,491) | Toronto-Dominion Bank | 3/1/2025 | 9,747 | 0.00% |
| CHF | 17,602,313 | USD | (19,486,948) | State Street Bank & Trust Co. | 4/2/2025 | 8,403 | 0.00% |
| CHF | 17,602,314 | USD | (19,486,949) | Toronto-Dominion Bank | 4/2/2025 | 8,403 | 0.00% |
| USD | 441,751 | GBP | (348,123) | BNP Paribas | 3/1/2025 | 5,762 | 0.00% |
| USD | 365,282 | CHF | (327,385) | BNP Paribas | 6/1/2025 | 3,907 | 0.00% |
| USD | 2,552,997 | GBP | (2,035,949) | BNP Paribas | 3/1/2025 | 3,174 | 0.00% |
| USD | 26,403 | EUR | (25,152) | HSBC Bank | 3/1/2025 | 358 | 0.00% |
| USD | 26,334,563 | GBP | (21,032,882) | BNP Paribas | 4/2/2025 | 239 | 0.00% |
| EUR | 3,552,546 | USD | (3,683,348) | State Street Bank & Trust Co. | 4/2/2025 | 147 | 0.00% |
| USD | 364,293,608 | GBP | (290,876,404) | Toronto-Dominion Bank | 3/1/2025 | 26 | 0.00% |
| USD | 324,067,119 | GBP | (258,756,882) | HSBC Bank | 3/1/2025 | 23 | 0.00% |
| USD | 327,070,662 | GBP | (261,155,112) | State Street Bank & Trust Co. | 3/1/2025 | 23 | 0.00% |
| USD | 233,197,828 | GBP | (186,200,757) | Royal Bank of Canada | 3/1/2025 | 17 | 0.00% |
| USD | 3,678,661 | EUR | (3,552,546) | State Street Bank & Trust Co. | 3/1/2025 | — | 0.00% |
| EUR | 17 | USD | (18) | Toronto-Dominion Bank | 3/1/2025 | — | 0.00% |
| USD | 285,798,000 | EUR | (276,000,000) | Royal Bank of Canada | 3/1/2025 | (13) | (0.00%) |
| USD | 278,142,133 | EUR | (268,606,599) | State Street Bank & Trust Co. | 3/1/2025 | (13) | (0.00%) |
| USD | 278,142,132 | EUR | (268,606,598) | Toronto-Dominion Bank | 3/1/2025 | (13) | (0.00%) |
| USD | 299,259,500 | EUR | (289,000,000) | HSBC Bank | 3/1/2025 | (14) | (0.00%) |
| USD | 587,609 | CHF | (530,786) | JPMorgan Chase Bank | 4/2/2025 | (260) | (0.00%) |
| USD | 14,356,319 | EUR | (13,846,876) | JPMorgan Chase Bank | 4/2/2025 | (958) | (0.00%) |
| EUR | 348,566 | USD | (361,976) | BNP Paribas | 3/1/2025 | (1,036) | (0.00%) |
| GBP | 186,200,757 | USD | (233,134,799) | Royal Bank of Canada | 4/2/2025 | (1,222) | (0.00%) |
| GBP | 258,756,882 | USD | (323,979,142) | HSBC Bank | 4/2/2025 | (1,311) | (0.00%) |
| CHF | 93,318 | USD | (104,730) | Toronto-Dominion Bank | 6/1/2025 | (1,723) | (0.00%) |
| GBP | 261,155,112 | USD | (326,982,280) | State Street Bank & Trust Co. | 4/2/2025 | (1,733) | (0.00%) |
| GBP | 290,876,404 | USD | (364,195,176) | Toronto-Dominion Bank | 4/2/2025 | (1,939) | (0.00%) |
| GBP | 157,634 | USD | (200,360) | Royal Bank of Canada | 3/1/2025 | (2,939) | (0.00%) |
| EUR | 242,591 | USD | (254,213) | Toronto-Dominion Bank | 3/1/2025 | (3,010) | (0.00%) |
| CHF | 117,477 | USD | (133,190) | Toronto-Dominion Bank | 6/1/2025 | (3,516) | (0.00%) |
| GBP | 305,243 | USD | (386,447) | JPMorgan Chase Bank | 3/1/2025 | (4,161) | (0.00%) |
| GBP | 836,116 | USD | (1,051,803) | JPMorgan Chase Bank | 3/1/2025 | (4,651) | (0.00%) |
| CHF | 268,019 | USD | (300,693) | Toronto-Dominion Bank | 6/1/2025 | (4,848) | (0.00%) |
| EUR | 422,212 | USD | (442,576) | BNP Paribas | 3/1/2025 | (5,375) | (0.00%) |
| GBP | 349,739 | USD | (443,405) | Toronto-Dominion Bank | 3/1/2025 | (5,392) | (0.00%) |
| EUR | 1,523,160 | USD | (1,583,378) | State Street Bank & Trust Co. | 3/1/2025 | (6,146) | (0.00%) |
| GBP | 699,236 | USD | (881,882) | Toronto-Dominion Bank | 3/1/2025 | (6,159) | (0.00%) |
| CHF | 192,258 | USD | (218,396) | BNP Paribas | 6/1/2025 | (6,178) | (0.00%) |
| USD | 19,423,242 | CHF | (17,602,313) | State Street Bank & Trust Co. | 6/1/2025 | (6,561) | (0.00%) |
| USD | 19,423,243 | CHF | (17,602,314) | Toronto-Dominion Bank | 6/1/2025 | (6,561) | (0.00%) |
| CHF | 209,124 | USD | (238,330) | State Street Bank & Trust Co. | 6/1/2025 | (7,495) | (0.00%) |
| GBP | 544,920 | USD | (691,496) | Toronto-Dominion Bank | 3/1/2025 | (9,038) | (0.00%) |
| EUR | 3,552,546 | USD | (3,687,934) | JPMorgan Chase Bank | 3/1/2025 | (9,272) | (0.00%) |
| EUR | 663,184 | USD | (697,343) | Toronto-Dominion Bank | 3/1/2025 | (10,616) | (0.00%) |
| EUR | 769,140 | USD | (814,168) | State Street Bank & Trust Co. | 3/1/2025 | (17,723) | (0.00%) |
| EUR | 845,781 | USD | (894,525) | HSBC Bank | 3/1/2025 | (18,719) | (0.00%) |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|---|-------------|----------|---------------|-------------------------------|-----------------|--|-----------------------|
| GBP | 10,489,552 | USD | (13,161,153) | BNP Paribas | 3/1/2025 | (24,039) | (0.00%) |
| GBP | 1,235,550 | USD | (1,574,360) | BNP Paribas | 3/1/2025 | (26,958) | (0.00%) |
| EUR | 1,501,201 | USD | (1,587,504) | JPMorgan Chase Bank | 3/1/2025 | (33,011) | (0.00%) |
| EUR | 2,567,942 | USD | (2,704,316) | JPMorgan Chase Bank | 3/1/2025 | (45,212) | (0.00%) |
| EUR | 2,752,711 | USD | (2,901,956) | BNP Paribas | 3/1/2025 | (51,524) | (0.00%) |
| GBP | 75,000,000 | USD | (93,957,000) | Royal Bank of Canada | 4/2/2025 | (52,880) | (0.00%) |
| EUR | 3,945,436 | USD | (4,158,744) | BNP Paribas | 3/1/2025 | (73,245) | (0.00%) |
| GBP | 75,000,000 | USD | (93,979,125) | Royal Bank of Canada | 4/2/2025 | (75,005) | (0.00%) |
| GBP | 37,752,032 | USD | (47,354,337) | HSBC Bank | 4/2/2025 | (86,719) | (0.00%) |
| GBP | 75,000,000 | USD | (93,994,050) | Toronto-Dominion Bank | 4/2/2025 | (89,930) | (0.00%) |
| GBP | 4,219,414 | USD | (5,376,454) | BNP Paribas | 3/1/2025 | (92,060) | (0.00%) |
| GBP | 9,884,880 | USD | (12,483,024) | BNP Paribas | 3/1/2025 | (103,201) | (0.00%) |
| GBP | 75,000,000 | USD | (94,024,125) | Royal Bank of Canada | 4/2/2025 | (120,005) | (0.00%) |
| GBP | 6,717,090 | USD | (8,542,118) | State Street Bank & Trust Co. | 3/1/2025 | (129,635) | (0.00%) |
| GBP | 75,000,000 | USD | (94,084,275) | BNP Paribas | 4/2/2025 | (180,155) | (0.00%) |
| GBP | 75,000,000 | USD | (94,106,250) | Royal Bank of Canada | 4/2/2025 | (202,130) | (0.00%) |
| EUR | 9,200,598 | USD | (9,730,847) | HSBC Bank | 3/1/2025 | (203,627) | (0.01%) |
| GBP | 75,000,000 | USD | (94,113,750) | BNP Paribas | 4/2/2025 | (209,630) | (0.01%) |
| GBP | 75,000,000 | USD | (94,143,900) | HSBC Bank | 4/2/2025 | (239,780) | (0.01%) |
| EUR | 10,265,842 | USD | (10,884,729) | State Street Bank & Trust Co. | 3/1/2025 | (254,449) | (0.01%) |
| GBP | 75,000,000 | USD | (94,158,750) | Royal Bank of Canada | 4/2/2025 | (254,630) | (0.01%) |
| GBP | 75,000,000 | USD | (94,166,175) | Toronto-Dominion Bank | 4/2/2025 | (262,055) | (0.01%) |
| GBP | 15,703,316 | USD | (19,958,868) | HSBC Bank | 3/1/2025 | (292,036) | (0.01%) |
| GBP | 21,219,510 | USD | (26,970,570) | Toronto-Dominion Bank | 3/1/2025 | (395,258) | (0.01%) |
| EUR | 31,775,305 | USD | (33,311,409) | BNP Paribas | 3/1/2025 | (408,079) | (0.01%) |
| GBP | 30,615,559 | USD | (38,918,927) | HSBC Bank | 3/1/2025 | (576,004) | (0.01%) |
| GBP | 75,000,000 | USD | (95,053,050) | HSBC Bank | 3/1/2025 | (1,123,057) | (0.03%) |
| GBP | 61,860,302 | USD | (78,626,114) | Royal Bank of Canada | 3/1/2025 | (1,152,277) | (0.03%) |
| GBP | 75,000,000 | USD | (95,173,125) | Royal Bank of Canada | 3/1/2025 | (1,243,132) | (0.03%) |
| GBP | 75,000,000 | USD | (95,188,200) | Royal Bank of Canada | 3/1/2025 | (1,258,207) | (0.03%) |
| GBP | 75,000,000 | USD | (95,196,450) | Royal Bank of Canada | 3/1/2025 | (1,266,457) | (0.03%) |
| CHF | 35,522,832 | USD | (40,485,629) | Toronto-Dominion Bank | 6/1/2025 | (1,274,782) | (0.03%) |
| GBP | 75,000,000 | USD | (95,246,700) | BNP Paribas | 3/1/2025 | (1,316,707) | (0.03%) |
| GBP | 71,796,094 | USD | (91,254,774) | UBS AG | 3/1/2025 | (1,337,352) | (0.03%) |
| GBP | 75,000,000 | USD | (95,285,925) | Deutsche Bank AG | 3/1/2025 | (1,355,932) | (0.03%) |
| GBP | 75,000,000 | USD | (95,299,500) | BNP Paribas | 3/1/2025 | (1,369,507) | (0.03%) |
| GBP | 75,000,000 | USD | (95,359,350) | State Street Bank & Trust Co. | 3/1/2025 | (1,429,357) | (0.03%) |
| GBP | 75,000,000 | USD | (95,367,225) | Toronto-Dominion Bank | 3/1/2025 | (1,437,232) | (0.03%) |
| GBP | 75,000,000 | USD | (95,923,050) | Royal Bank of Canada | 3/1/2025 | (1,993,057) | (0.05%) |
| GBP | 248,884,730 | USD | (316,339,958) | State Street Bank & Trust Co. | 3/1/2025 | (4,636,745) | (0.11%) |
| GBP | 254,674,738 | USD | (323,698,723) | HSBC Bank | 3/1/2025 | (4,744,104) | (0.11%) |
| EUR | 218,374,661 | USD | (230,963,523) | HSBC Bank | 3/1/2025 | (4,836,551) | (0.11%) |
| EUR | 218,374,661 | USD | (230,963,523) | Toronto-Dominion Bank | 3/1/2025 | (4,836,551) | (0.11%) |
| GBP | 303,572,718 | USD | (385,849,121) | Toronto-Dominion Bank | 3/1/2025 | (5,654,676) | (0.13%) |
| EUR | 291,166,215 | USD | (307,951,365) | Royal Bank of Canada | 3/1/2025 | (6,448,735) | (0.15%) |
| EUR | 380,022,875 | USD | (401,930,434) | UBS AG | 3/1/2025 | (8,416,728) | (0.20%) |
| Total OTC Financial Derivative Instruments | | | | | | (59,248,307) | (1.39%) |
| Total Investments | | | | | | 4,199,146,756 | 98.08% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|----------------------------|-----------------------|
| Other Assets and Liabilities | 82,159,620 | 1.92% |
| Net Assets | 4,281,306,376 | 100.00% |

| | US Dollars (\$) | % of Total Assets |
|---|----------------------|-------------------|
| Analysis of Total Assets | | |
| (a) Transferable securities admitted to an official stock exchange listing | 3,050,766,024 | 69.51% |
| (b) Transferable securities dealt in on another regulated market | 1,021,990,443 | 23.28% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 132,470,279 | 3.02% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | 50,895 | 0.00% |
| (e) Total OTC Financial Derivative Instruments | 59,922,704 | 1.37% |
| (f) Other Assets | 123,904,702 | 2.82% |
| Total Assets | 4,389,105,047 | 100.00% |

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

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 4,205,226,746 | 3,987,958,656 |
| Financial Derivative Instruments | 17 | 59,973,599 | 28,699,699 |
| Cash | | 51,288,603 | 50,076,398 |
| Unrealised Appreciation on Spot Currency Contracts | | — | 53,445 |
| Receivables: | | | |
| Interest and Dividends | | 36,616,084 | 32,378,423 |
| Capital Shares Issued | | 13,069 | 156,564 |
| Investments Sold | | 35,688,793 | 25,196,582 |
| Margin Cash Due from Broker | | 298,153 | 217,231 |
| Other Receivables | | — | 36 |
| Total Current Assets | | 4,389,105,047 | 4,124,737,034 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 1,925,308 | — |
| Financial Derivative Instruments | 17 | 64,128,281 | 29,936,263 |
| Bank Overdraft | | — | 159 |
| Unrealised Depreciation on Spot Currency Contracts | | 315,145 | — |
| Payables and Other Liabilities: | | | |
| Interest | | 9,022 | 1,411 |
| Capital Shares Redeemed | | — | 137,842 |
| Investments Purchased | | 41,036,383 | 53,273,987 |
| Management Fees Payable | 12 | 384,532 | 309,412 |
| Margin Cash Due to Broker | | — | 42,935 |
| Total Current Liabilities | | 107,798,671 | 83,702,009 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 4,281,306,376 | 4,041,035,025 |

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

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| CHF-Hedged Accumulating | | | |
| US (\$) Equivalent | \$38,259,318 | \$38,328,397 | \$11,044,323 |
| Net Assets | CHF34,674,420 | CHF34,441,898 | CHF9,880,804 |
| Number of Shares Outstanding | 1,654,850 | 1,654,730 | 471,428 |
| Net Asset Value Per Share¹ | CHF20.95 | CHF20.81 | CHF20.96 |
| EUR-Hedged Accumulating | | | |
| US (\$) Equivalent | \$1,026,521,639 | \$708,419,520 | \$536,475,915 |
| Net Assets | €991,311,947 | €661,026,254 | €491,728,615 |
| Number of Shares Outstanding | 42,950,595 | 29,231,229 | 22,148,880 |
| Net Asset Value Per Share¹ | €23.08 | €22.61 | €22.20 |
| EUR-Hedged Distributing | | | |
| US (\$) Equivalent | \$101,260,888 | \$103,058,522 | \$79,127,066 |
| Net Assets | €97,787,640 | €96,163,907 | €72,527,100 |
| Number of Shares Outstanding | 4,659,494 | 4,602,829 | 3,436,609 |
| Net Asset Value Per Share¹ | €20.99 | €20.89 | €21.10 |
| GBP-Hedged Accumulating | | | |
| US (\$) Equivalent | \$2,061,361,080 | \$2,207,798,405 | \$1,908,762,466 |
| Net Assets | £1,645,996,822 | £1,746,589,318 | £1,501,366,684 |
| Number of Shares Outstanding | 67,083,014 | 73,162,207 | 64,901,961 |
| Net Asset Value Per Share¹ | £24.54 | £23.87 | £23.13 |
| GBP-Hedged Distributing | | | |
| US (\$) Equivalent | \$139,143,596 | \$136,526,160 | \$163,738,214 |
| Net Assets | £111,106,161 | £108,005,845 | £128,790,829 |
| Number of Shares Outstanding | 4,979,214 | 4,895,854 | 5,855,637 |
| Net Asset Value Per Share¹ | £22.31 | £22.06 | £21.99 |
| USD-Hedged Accumulating | | | |
| Net Assets | \$914,759,855 | \$846,904,021 | \$668,656,081 |
| Number of Shares Outstanding | 35,784,803 | 34,126,976 | 27,946,546 |
| Net Asset Value Per Share¹ | \$25.56 | \$24.82 | \$23.93 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 73,115,685 | 50,038,831 |
| Other Income | | 68,484 | 70,494 |
| Net (Loss)/Gain on Financial Instruments | | (29,992,132) | 106,399,772 |
| Total Investment Income | | 43,192,037 | 156,509,097 |
| Expenses | | | |
| Management Fees | 12 | 2,202,943 | 1,727,603 |
| Transaction Fees and Commissions | | 3,829 | 641 |
| Other Expenses | | — | 2,821 |
| Total Expenses | | 2,206,772 | 1,731,065 |
| Finance Costs | | | |
| Interest Expense | | 4,274 | 20,619 |
| Distributions | 6 | 4,105,774 | 3,216,009 |
| Total Finance Costs | | 4,110,048 | 3,236,628 |
| Net Investment Income After Finance Costs | | 36,875,217 | 151,541,404 |
| Taxation | 5 | (137,175) | (172,208) |
| Net Increase in Net Assets | | 36,738,042 | 151,369,196 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 36,738,042 | 151,369,196 |
| Capital Transactions | | |
| Subscriptions | 1,273,218,078 | 762,243,484 |
| Redemptions | (1,069,684,769) | (403,210,941) |
| Total Capital Transactions | 203,533,309 | 359,032,543 |
| Total Increase for the Period | 240,271,351 | 510,401,739 |
| Net Assets | | |
| Beginning of Period | 4,041,035,025 | 3,367,804,065 |
| End of Period | 4,281,306,376 | 3,878,205,804 |

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

Vanguard U.K. Gilt UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard U.K. Gilt UCITS ETF seeks to track the performance of the Bloomberg Sterling Gilt Float Adjusted Index, a market-weighted index of UK government fixed income securities denominated in pound sterling.

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global bonds finished the period higher despite headwinds in October and December.
- The ETF's benchmark index returned -1.26% for the six months.
- The UK Consumer Prices Index fell from 2.0% in June to 1.7% in September, but then edged a little higher in October and November. With the economy slowing, the Bank of England began loosening monetary policy with an initial rate cut in August and a second one in November, leaving the policy rate at 4.75% at year-end.
- Short-dated gilts generally fared best, with those maturing in less than 10 years returning about 1% and those maturing in 25 years or more returning about -5.7% .
- As a whole, gilts didn't hold up as well as the broad UK investment-grade bond market.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg Sterling Gilt Float Adjusted Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|-------------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR-Hedged Accumulating | -2.02% | — | -8.94% |
| Benchmark | -1.95 | — | -8.92 |
| Tracking Difference* | -0.07 | | |
| GBP Accumulating | -1.31% | -5.68% | -3.95% |
| Benchmark | -1.26 | -5.66 | -3.90 |
| Tracking Difference* | -0.05 | | |
| GBP Distributing | -1.31% | -5.68% | -0.91% |
| Benchmark | -1.26 | -5.66 | -0.84 |
| Tracking Difference* | -0.05 | | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: EUR-Hedged Accumulating, 28 August 2020; GBP Accumulating, 19 February 2019.

² Bloomberg Barclays Global Aggregate U.K. Government Float Adjusted Index through 31 March 2016, Bloomberg Sterling Gilt Float Adjusted Index thereafter.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal GBP (£) | Cost GBP (£) | | Principal GBP (£) | Proceeds GBP (£) |
|--------------------------------------|----------------------|-----------------|--------------------------------------|----------------------|---------------------|
| Purchases | | | Sales | | |
| United Kingdom Gilt 4.13% 22/7/2029 | 10,576,623 | 10,601,345 | United Kingdom Gilt 3.50% 22/10/2025 | 16,029,693 | 15,878,933 |
| United Kingdom Gilt 4.25% 31/7/2034 | 8,289,000 | 8,268,663 | United Kingdom Gilt 4.50% 7/6/2028 | 3,370,000 | 3,415,197 |
| United Kingdom Gilt 1.50% 22/7/2026 | 6,710,000 | 6,386,083 | United Kingdom Gilt 0.50% 31/1/2029 | 2,483,000 | 2,154,310 |
| United Kingdom Gilt 3.75% 7/3/2027 | 6,314,752 | 6,246,696 | United Kingdom Gilt 0.13% 30/1/2026 | 2,110,000 | 1,980,720 |
| United Kingdom Gilt 4.75% 22/10/2043 | 5,158,801 | 5,266,285 | United Kingdom Gilt 4.75% 7/12/2038 | 1,900,000 | 1,960,387 |
| United Kingdom Gilt 0.88% 31/7/2033 | 6,337,165 | 4,781,470 | United Kingdom Gilt 3.75% 22/10/2053 | 2,300,000 | 1,957,286 |
| United Kingdom Gilt 4.50% 7/6/2028 | 4,626,991 | 4,711,389 | United Kingdom Gilt 4.50% 7/9/2034 | 1,830,000 | 1,886,194 |
| United Kingdom Gilt 4.00% 22/10/2031 | 4,077,400 | 4,043,174 | United Kingdom Gilt 1.50% 22/7/2026 | 1,740,000 | 1,663,624 |
| United Kingdom Gilt 1.63% 22/10/2028 | 4,404,392 | 4,026,516 | United Kingdom Gilt 0.88% 31/7/2033 | 2,200,000 | 1,642,992 |
| United Kingdom Gilt 3.75% 29/1/2038 | 4,127,186 | 3,914,802 | United Kingdom Gilt 4.25% 7/12/2049 | 1,663,000 | 1,538,665 |
| United Kingdom Gilt 4.13% 29/1/2027 | 3,781,393 | 3,783,500 | United Kingdom Gilt 4.25% 7/12/2055 | 1,618,000 | 1,442,518 |
| United Kingdom Gilt 4.38% 31/7/2054 | 3,775,000 | 3,571,800 | United Kingdom Gilt 4.50% 7/12/2042 | 1,500,000 | 1,414,440 |
| United Kingdom Gilt 0.50% 31/1/2029 | 4,012,983 | 3,474,237 | United Kingdom Gilt 0.38% 22/10/2026 | 1,490,000 | 1,361,905 |
| United Kingdom Gilt 3.75% 22/10/2053 | 3,623,051 | 3,109,994 | United Kingdom Gilt 0.25% 31/7/2031 | 1,680,000 | 1,319,339 |
| United Kingdom Gilt 4.50% 7/9/2034 | 3,032,752 | 3,091,527 | United Kingdom Gilt 4.13% 22/7/2029 | 1,300,000 | 1,301,846 |
| United Kingdom Gilt 4.38% 31/1/2040 | 2,989,000 | 2,992,983 | United Kingdom Gilt 4.13% 29/1/2027 | 1,280,000 | 1,275,564 |
| United Kingdom Gilt 1.00% 31/1/2032 | 3,620,427 | 2,935,909 | United Kingdom Gilt 0.88% 22/10/2029 | 1,404,000 | 1,213,806 |
| United Kingdom Gilt 4.50% 7/12/2042 | 2,720,864 | 2,599,588 | United Kingdom Gilt 4.25% 31/7/2034 | 1,100,000 | 1,102,508 |
| United Kingdom Gilt 4.75% 7/12/2038 | 2,473,780 | 2,555,503 | United Kingdom Gilt 4.25% 7/9/2039 | 1,050,000 | 1,043,805 |
| United Kingdom Gilt 4.25% 7/12/2055 | 2,614,689 | 2,343,571 | United Kingdom Gilt 4.00% 22/10/2063 | 1,175,000 | 1,041,619 |
| United Kingdom Gilt 4.75% 7/12/2030 | 2,235,758 | 2,328,422 | United Kingdom Gilt 1.25% 22/10/2041 | 1,700,000 | 1,032,415 |
| United Kingdom Gilt 4.25% 7/3/2036 | 2,241,051 | 2,267,763 | United Kingdom Gilt 4.75% 22/10/2043 | 830,000 | 855,713 |
| United Kingdom Gilt 0.25% 31/7/2031 | 2,755,000 | 2,142,724 | United Kingdom Gilt 4.25% 7/6/2032 | 800,000 | 807,828 |
| United Kingdom Gilt 1.25% 22/10/2041 | 3,369,000 | 2,034,390 | United Kingdom Gilt 1.00% 31/1/2032 | 940,000 | 764,244 |
| United Kingdom Gilt 4.25% 7/12/2049 | 2,164,002 | 2,026,868 | United Kingdom Gilt 1.13% 31/1/2039 | 1,060,000 | 698,765 |
| United Kingdom Gilt 1.13% 31/1/2039 | 3,094,616 | 2,008,903 | United Kingdom Gilt 0.50% 22/10/2061 | 2,080,000 | 631,271 |
| United Kingdom Gilt 1.50% 31/7/2053 | 3,861,459 | 1,891,213 | United Kingdom Gilt 0.88% 31/1/2046 | 1,245,000 | 611,556 |
| United Kingdom Gilt 0.63% 31/7/2035 | 2,590,000 | 1,795,669 | | | |
| United Kingdom Gilt 4.25% 7/6/2032 | 1,645,000 | 1,691,286 | | | |
| United Kingdom Gilt 3.25% 31/1/2033 | 1,778,242 | 1,656,469 | | | |
| United Kingdom Gilt 4.38% 7/3/2028 | 1,589,000 | 1,589,375 | | | |
| United Kingdom Gilt 0.38% 22/10/2026 | 1,672,084 | 1,559,856 | | | |
| United Kingdom Gilt 4.00% 22/10/2063 | 1,672,482 | 1,498,394 | | | |
| United Kingdom Gilt 4.63% 31/1/2034 | 1,445,000 | 1,480,705 | | | |
| United Kingdom Gilt 3.50% 22/7/2068 | 1,888,767 | 1,467,692 | | | |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal GBP (£) | Coupon | Maturity Date | Fair Value GBP (£) | % of Total Net Assets |
|--|----------------------|--------|------------------|-----------------------|--------------------------|
| Transferable Securities 98.63% (30 June 2024: 99.01%) | | | | | |
| Fixed Income 98.63% (30 June 2024: 99.01%) | | | | | |
| Government Bonds 98.63% (30 June 2024: 99.01%) | | | | | |
| United Kingdom Gilt | 732,098 | 0.13% | 30/1/2026 | 702,876 | 0.19% |
| United Kingdom Gilt | 9,389,000 | 1.50% | 22/7/2026 | 9,003,427 | 2.38% |
| United Kingdom Gilt | 6,952,084 | 0.38% | 22/10/2026 | 6,502,004 | 1.72% |
| United Kingdom Gilt | 15,032,869 | 4.13% | 29/1/2027 | 14,958,856 | 3.95% |
| United Kingdom Gilt | 14,048,912 | 3.75% | 7/3/2027 | 13,862,036 | 3.66% |
| United Kingdom Gilt | 5,010,000 | 1.25% | 22/7/2027 | 4,658,690 | 1.23% |
| United Kingdom Gilt | 5,394,500 | 4.25% | 7/12/2027 | 5,405,640 | 1.43% |
| United Kingdom Gilt | 5,369,500 | 0.13% | 31/1/2028 | 4,762,319 | 1.26% |
| United Kingdom Gilt | 1,589,000 | 4.38% | 7/3/2028 | 1,589,294 | 0.42% |
| United Kingdom Gilt | 13,747,290 | 4.50% | 7/6/2028 | 13,820,816 | 3.65% |
| United Kingdom Gilt | 7,405,392 | 1.63% | 22/10/2028 | 6,753,897 | 1.78% |
| United Kingdom Gilt | 3,959,000 | 6.00% | 7/12/2028 | 4,216,907 | 1.11% |
| United Kingdom Gilt ¹ | 10,229,989 | 0.50% | 31/1/2029 | 8,824,731 | 2.33% |
| United Kingdom Gilt | 14,027,361 | 4.13% | 22/7/2029 | 13,894,551 | 3.67% |
| United Kingdom Gilt | 4,611,859 | 0.88% | 22/10/2029 | 3,958,191 | 1.05% |
| United Kingdom Gilt | 6,411,115 | 0.38% | 22/10/2030 | 5,156,691 | 1.36% |
| United Kingdom Gilt ¹ | 7,987,758 | 4.75% | 7/12/2030 | 8,177,401 | 2.16% |
| United Kingdom Gilt | 9,445,524 | 0.25% | 31/7/2031 | 7,286,875 | 1.92% |
| United Kingdom Gilt | 7,195,789 | 4.00% | 22/10/2031 | 7,015,880 | 1.85% |
| United Kingdom Gilt | 12,939,002 | 1.00% | 31/1/2032 | 10,311,269 | 2.72% |
| United Kingdom Gilt | 7,289,500 | 4.25% | 7/6/2032 | 7,231,481 | 1.91% |
| United Kingdom Gilt | 11,806,717 | 3.25% | 31/1/2033 | 10,819,294 | 2.86% |
| United Kingdom Gilt | 12,830,860 | 0.88% | 31/7/2033 | 9,557,464 | 2.52% |
| United Kingdom Gilt | 11,009,000 | 4.63% | 31/1/2034 | 11,064,376 | 2.92% |
| United Kingdom Gilt | 10,679,000 | 4.25% | 31/7/2034 | 10,420,210 | 2.75% |
| United Kingdom Gilt | 5,933,037 | 4.50% | 7/9/2034 | 5,910,349 | 1.56% |
| United Kingdom Gilt | 8,158,000 | 0.63% | 31/7/2035 | 5,472,099 | 1.45% |
| United Kingdom Gilt | 7,177,303 | 4.25% | 7/3/2036 | 6,920,352 | 1.83% |
| United Kingdom Gilt | 7,718,061 | 1.75% | 7/9/2037 | 5,546,176 | 1.46% |
| United Kingdom Gilt | 11,060,186 | 3.75% | 29/1/2038 | 9,970,569 | 2.63% |
| United Kingdom Gilt | 6,308,331 | 4.75% | 7/12/2038 | 6,264,937 | 1.65% |
| United Kingdom Gilt | 8,642,095 | 1.13% | 31/1/2039 | 5,423,858 | 1.43% |
| United Kingdom Gilt | 4,573,000 | 4.25% | 7/9/2039 | 4,274,847 | 1.13% |
| United Kingdom Gilt | 2,989,000 | 4.38% | 31/1/2040 | 2,821,900 | 0.75% |
| United Kingdom Gilt | 5,591,041 | 4.25% | 7/12/2040 | 5,171,808 | 1.37% |
| United Kingdom Gilt | 9,042,000 | 1.25% | 22/10/2041 | 5,287,911 | 1.40% |
| United Kingdom Gilt | 7,277,364 | 4.50% | 7/12/2042 | 6,848,109 | 1.81% |
| United Kingdom Gilt | 10,060,859 | 4.75% | 22/10/2043 | 9,701,461 | 2.56% |
| United Kingdom Gilt | 7,930,303 | 3.25% | 22/1/2044 | 6,184,343 | 1.63% |
| United Kingdom Gilt | 7,038,500 | 3.50% | 22/1/2045 | 5,656,098 | 1.49% |
| United Kingdom Gilt | 6,327,000 | 0.88% | 31/1/2046 | 2,934,162 | 0.78% |
| United Kingdom Gilt | 6,451,154 | 4.25% | 7/12/2046 | 5,731,946 | 1.51% |
| United Kingdom Gilt | 6,808,000 | 1.50% | 22/7/2047 | 3,580,995 | 0.95% |
| United Kingdom Gilt | 4,153,000 | 1.75% | 22/1/2049 | 2,256,695 | 0.60% |
| United Kingdom Gilt | 4,785,970 | 4.25% | 7/12/2049 | 4,207,999 | 1.11% |
| United Kingdom Gilt | 6,906,985 | 0.63% | 22/10/2050 | 2,578,894 | 0.68% |
| United Kingdom Gilt | 9,802,698 | 1.25% | 31/7/2051 | 4,387,179 | 1.16% |
| United Kingdom Gilt | 4,809,494 | 3.75% | 22/7/2052 | 3,843,224 | 1.02% |
| United Kingdom Gilt | 8,963,459 | 1.50% | 31/7/2053 | 4,176,200 | 1.10% |
| United Kingdom Gilt | 9,939,467 | 3.75% | 22/10/2053 | 7,889,603 | 2.08% |
| United Kingdom Gilt | 7,266,000 | 4.38% | 31/7/2054 | 6,438,388 | 1.70% |
| United Kingdom Gilt | 5,052,000 | 1.63% | 22/10/2054 | 2,407,702 | 0.64% |
| United Kingdom Gilt | 6,378,244 | 4.25% | 7/12/2055 | 5,541,912 | 1.46% |
| United Kingdom Gilt | 7,604,674 | 1.75% | 22/7/2057 | 3,660,414 | 0.97% |
| United Kingdom Gilt | 4,707,595 | 4.00% | 22/1/2060 | 3,900,703 | 1.03% |
| United Kingdom Gilt | 9,350,793 | 0.50% | 22/10/2061 | 2,626,903 | 0.69% |
| United Kingdom Gilt | 5,167,222 | 4.00% | 22/10/2063 | 4,248,892 | 1.12% |
| United Kingdom Gilt | 5,067,705 | 2.50% | 22/7/2065 | 2,887,000 | 0.76% |
| United Kingdom Gilt | 6,088,757 | 3.50% | 22/7/2068 | 4,487,765 | 1.19% |
| United Kingdom Gilt | 7,090,807 | 1.63% | 22/10/2071 | 2,915,223 | 0.77% |

| | Principal GBP (£) | Coupon | Maturity Date | Fair Value GBP (£) | % of Total Net Assets |
|--------------------------------------|----------------------|--------|------------------|-----------------------|--------------------------|
| United Kingdom Gilt | 4,044,380 | 1.13% | 22/10/2073 | 1,344,671 | 0.36% |
| Total Fixed Income | | | | 373,456,463 | 98.63% |
| Total Transferable Securities | | | | 373,456,463 | 98.63% |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) GBP (£) | % of Total Net Assets |
|--|---------------|----------|------------------|-------------------------------|--------------------|--------------------------------------|--------------------------|
| OTC Financial Derivative Instruments (0.04%) (30 June 2024: (0.02%)) | | | | | | | |
| Hedge Share Class Level Forward Currency Exchange Contracts (0.04%) (30 June 2024: (0.02%)) | | | | | | | |
| EUR | 13,589,097 | GBP | (11,221,292) | Toronto-Dominion Bank | 3/1/2025 | 14,344 | 0.00% |
| GBP | 1,712,259 | EUR | (2,066,194) | JPMorgan Chase Bank | 3/1/2025 | 3,904 | 0.00% |
| EUR | 50,714,436 | GBP | (41,995,458) | State Street Bank & Trust Co. | 4/2/2025 | 2,579 | 0.00% |
| GBP | 145,046 | EUR | (174,261) | State Street Bank & Trust Co. | 3/1/2025 | 965 | 0.00% |
| GBP | 79,078 | EUR | (95,300) | State Street Bank & Trust Co. | 3/1/2025 | 283 | 0.00% |
| EUR | 2,448,235 | GBP | (2,023,951) | BNP Paribas | 3/1/2025 | 281 | 0.00% |
| GBP | 42,920 | EUR | (51,774) | State Street Bank & Trust Co. | 3/1/2025 | 112 | 0.00% |
| EUR | 95,300 | GBP | (78,794) | State Street Bank & Trust Co. | 3/1/2025 | 1 | 0.00% |
| EUR | 14,833 | GBP | (12,284) | BNP Paribas | 4/2/2025 | (1) | (0.00%) |
| GBP | 78,916 | EUR | (95,300) | State Street Bank & Trust Co. | 4/2/2025 | (5) | (0.00%) |
| GBP | 1,048,388 | EUR | (1,266,040) | JPMorgan Chase Bank | 4/2/2025 | (55) | (0.00%) |
| EUR | 292,394 | GBP | (241,993) | State Street Bank & Trust Co. | 3/1/2025 | (237) | (0.00%) |
| EUR | 119,505 | GBP | (99,098) | JPMorgan Chase Bank | 3/1/2025 | (290) | (0.00%) |
| EUR | 132,891 | GBP | (110,369) | State Street Bank & Trust Co. | 3/1/2025 | (493) | (0.00%) |
| GBP | 41,930,696 | EUR | (50,714,436) | State Street Bank & Trust Co. | 3/1/2025 | (636) | (0.00%) |
| EUR | 411,034 | GBP | (340,563) | Toronto-Dominion Bank | 3/1/2025 | (714) | (0.00%) |
| GBP | 428,096 | EUR | (519,560) | BNP Paribas | 3/1/2025 | (1,482) | (0.00%) |
| EUR | 378,595 | GBP | (315,039) | State Street Bank & Trust Co. | 3/1/2025 | (2,012) | (0.00%) |
| EUR | 769,419 | GBP | (639,018) | State Street Bank & Trust Co. | 3/1/2025 | (2,853) | (0.00%) |
| EUR | 1,089,353 | GBP | (903,957) | State Street Bank & Trust Co. | 3/1/2025 | (3,266) | (0.00%) |
| EUR | 1,930,158 | GBP | (1,601,445) | BNP Paribas | 3/1/2025 | (5,566) | (0.00%) |
| EUR | 2,435,053 | GBP | (2,020,076) | BNP Paribas | 3/1/2025 | (6,743) | (0.00%) |
| EUR | 1,200,102 | GBP | (1,000,106) | State Street Bank & Trust Co. | 3/1/2025 | (7,847) | (0.00%) |
| EUR | 2,151,156 | GBP | (1,790,003) | Toronto-Dominion Bank | 3/1/2025 | (11,400) | (0.00%) |
| EUR | 26,579,233 | GBP | (22,117,962) | State Street Bank & Trust Co. | 3/1/2025 | (141,919) | (0.04%) |
| Total OTC Financial Derivative Instruments | | | | | | (163,050) | (0.04%) |
| Total Investments | | | | | | 373,293,413 | 98.59% |

| | Fair Value GBP (£) | % of Total Net Assets |
|-------------------------------------|-----------------------|--------------------------|
| Other Assets and Liabilities | 5,332,677 | 1.41% |
| Net Assets | 378,626,090 | 100.00% |

| Analysis of Total Assets | GBP (£) | % of Total Assets |
|---|--------------------|----------------------|
| (a) Transferable securities admitted to an official stock exchange listing | 373,456,463 | 98.27% |
| (b) Transferable securities dealt in on another regulated market | — | 0.00% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) Total OTC Financial Derivative Instruments | 22,469 | 0.01% |
| (f) Other Assets | 6,553,152 | 1.72% |
| Total Assets | 380,032,084 | 100.00% |

Statement of Assets and Liabilities

| | Note | GBP (£) As at 31 December 2024 | GBP (£) As at 30 June 2024 |
|---|------|--------------------------------------|----------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 373,456,463 | 302,541,332 |
| Financial Derivative Instruments | 17 | 22,469 | 12,963 |
| Cash | | 2,411,525 | 780,017 |
| Receivables: | | | |
| Interest and Dividends | | 3,676,493 | 2,542,433 |
| Investments Sold | | 465,134 | 6,332,947 |
| Margin Cash Due from Broker | | — | 11 |
| Total Current Assets | | 380,032,084 | 312,209,703 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 185,519 | 66,799 |
| Payables and Other Liabilities: | | | |
| Investments Purchased | | 1,196,253 | 6,562,562 |
| Management Fees Payable | 12 | 24,222 | 16,636 |
| Total Current Liabilities | | 1,405,994 | 6,645,997 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 378,626,090 | 305,563,706 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR-Hedged Accumulating | | | |
| GBP (£) Equivalent | £40,849,391 | £6,958,256 | £4,684,029 |
| Net Assets | €49,407,338 | €8,207,263 | €5,458,332 |
| Number of Shares Outstanding | 2,473,396 | 402,644 | 275,657 |
| Net Asset Value Per Share¹ | €19.98 | €20.38 | €19.80 |
| GBP Accumulating | | | |
| Net Assets | £83,165,036 | £59,249,076 | £39,382,504 |
| Number of Shares Outstanding | 4,213,917 | 2,963,442 | 2,056,874 |
| Net Asset Value Per Share¹ | £19.74 | £19.99 | £19.15 |
| GBP Distributing | | | |
| Net Assets | £254,611,663 | £239,356,374 | £176,550,950 |
| Number of Shares Outstanding | 15,855,346 | 14,418,840 | 10,690,739 |
| Net Asset Value Per Share¹ | £16.06 | £16.60 | £16.51 |

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

Statement of Operations

| | | GBP (£) Six Months Ended 31 December 2024 | GBP (£) Six Months Ended 31 December 2023 |
|---|------|---|---|
| | Note | | |
| Investment Income/(Loss) | | | |
| Interest Income | | 7,237,732 | 4,565,892 |
| Other Income | | 1,174 | 1,399 |
| Net (Loss)/Gain on Financial Instruments | | (13,451,751) | 15,274,065 |
| Total Investment (Loss)/Income | | (6,212,845) | 19,841,356 |
| Expenses | | | |
| Management Fees | 12 | 126,238 | 84,928 |
| Total Expenses | | 126,238 | 84,928 |
| Finance Costs | | | |
| Distributions | 6 | 5,131,238 | 3,529,241 |
| Total Finance Costs | | 5,131,238 | 3,529,241 |
| Net Investment (Loss)/Income After Finance Costs | | (11,470,321) | 16,227,187 |
| Net (Decrease)/Increase in Net Assets | | (11,470,321) | 16,227,187 |

Statement of Changes in Net Assets

| | GBP (£) Six Months Ended 31 December 2024 | GBP (£) Six Months Ended 31 December 2023 |
|---|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net (Decrease)/Increase in Net Assets From Operations | (11,470,321) | 16,227,187 |
| Capital Transactions | | |
| Subscriptions | 155,926,343 | 107,968,279 |
| Redemptions | (71,393,638) | (65,152,433) |
| Total Capital Transactions | 84,532,705 | 42,815,846 |
| Total Increase for the Period | 73,062,384 | 59,043,033 |
| Net Assets | | |
| Beginning of Period | 305,563,706 | 220,617,483 |
| End of Period | 378,626,090 | 279,660,516 |

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

Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF seeks to track the performance of the Bloomberg Short Treasury Index, a widely recognised benchmark designed to measure the performance of US dollar-denominated bonds paying a fixed rate of interest issued by the US government.

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period up 5.67%, as measured by the FTSE Global All Cap Index in US dollars. By region, US stocks outperformed, with the prospect of corporate tax cuts and deregulation under the next administration buoying market sentiment towards year-end.
- Global bonds returned 1.52%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis.
- The ETF's benchmark returned 2.65% for the six-month period, outperforming Treasuries as a whole.
- Overall, Treasuries underperformed the broad US investment-grade bond market, which returned 1.98%, as measured by the Bloomberg US Aggregate Float Adjusted Index.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Short Treasury Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | |
|-------------------------|---|--|
| | Six Months | Ten Years or Since Inception ¹ |
| MXN-Hedged Accumulating | 5.72% | 8.78% |
| Benchmark | 5.77 | 8.99 |
| Tracking Difference* | -0.05 | |
| USD Accumulating | 2.64% | 2.56% |
| Benchmark | 2.65 | 2.61 |
| Tracking Difference* | -0.01 | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: MXN-Hedged Accumulating, 26 October 2020; USD Accumulating, 2 September 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal US Dollars (\$) | Cost US Dollars (\$) | | Principal US Dollars (\$) | Proceeds US Dollars (\$) |
|--|------------------------------|-------------------------|--|------------------------------|-----------------------------|
| Purchases | | | Sales | | |
| United States Treasury Bill 0.00% 2/1/2025 | 193,495,000 | 191,568,578 | United States Treasury Bill 0.00% 3/10/2024 | 187,223,000 | 187,096,964 |
| United States Treasury Bill 0.00% 3/12/2024 | 171,452,000 | 170,230,590 | United States Treasury Bill 0.00% 3/12/2024 | 171,452,000 | 171,359,822 |
| United States Treasury Bill 0.00% 9/1/2025 | 167,273,000 | 165,411,454 | United States Treasury Bill 0.00% 9/1/2025 | 167,273,000 | 167,077,137 |
| United States Treasury Bill 0.00% 6/2/2025 | 161,974,000 | 160,244,437 | United States Treasury Bill 0.00% 5/9/2024 | 165,864,000 | 165,784,623 |
| United States Treasury Bill 0.00% 20/3/2025 | 128,118,000 | 126,208,090 | United States Treasury Bill 0.00% 10/10/2024 | 164,791,000 | 164,506,592 |
| United States Treasury Bill 0.00% 20/2/2025 | 125,057,000 | 123,147,316 | United States Treasury Bill 0.00% 5/12/2024 | 158,285,000 | 158,156,974 |
| United States Treasury Bill 0.00% 10/10/2024 | 120,982,000 | 120,067,839 | United States Treasury Bill 0.00% 12/12/2024 | 158,175,000 | 157,911,116 |
| United States Treasury Bill 0.00% 3/4/2025 | 118,916,000 | 117,127,441 | United States Treasury Bill 0.00% 8/8/2024 | 154,011,000 | 153,839,002 |
| United States Treasury Bill 0.00% 23/1/2025 | 118,092,000 | 116,172,517 | United States Treasury Bill 0.00% 7/11/2024 | 152,389,000 | 152,247,412 |
| United States Treasury Bill 0.00% 3/10/2024 | 115,173,000 | 114,447,471 | United States Treasury Bill 0.00% 23/1/2025 | 146,705,000 | 146,237,164 |
| United States Treasury Bill 0.00% 5/12/2024 | 114,860,000 | 114,073,958 | United States Treasury Bill 0.00% 26/12/2024 | 145,263,000 | 144,690,713 |
| United States Treasury Bill 0.00% 12/12/2024 | 114,750,000 | 113,873,134 | United States Treasury Bill 0.00% 29/11/2024 | 140,660,000 | 140,127,456 |
| United States Treasury Bill 0.00% 13/2/2025 | 115,418,000 | 113,783,590 | United States Treasury Bill 0.00% 12/9/2024 | 138,042,000 | 137,843,960 |
| United States Treasury Bill 0.00% 6/3/2025 | 115,045,000 | 113,607,742 | United States Treasury Bill 0.00% 31/10/2024 | 136,880,000 | 136,312,740 |
| United States Treasury Bill 0.00% 27/2/2025 | 115,382,000 | 113,556,266 | United States Treasury Bill 0.00% 8/10/2024 | 116,721,000 | 116,519,263 |
| United States Treasury Bill 0.00% 13/3/2025 | 115,077,000 | 113,551,510 | United States Treasury Bill 0.00% 16/1/2025 | 112,944,000 | 112,696,938 |
| United States Treasury Bill 0.00% 27/3/2025 | 115,064,000 | 113,352,881 | United States Treasury Bill 0.00% 15/10/2024 | 110,891,000 | 110,647,578 |
| United States Treasury Bill 0.00% 16/1/2025 | 112,944,000 | 111,233,491 | United States Treasury Bill 0.00% 19/12/2024 | 110,541,000 | 110,211,751 |
| United States Treasury Bill 0.00% 14/1/2025 | 110,278,000 | 109,355,623 | United States Treasury Bill 0.00% 14/1/2025 | 110,278,000 | 110,087,286 |
| United States Treasury Bill 0.00% 26/11/2024 | 110,214,000 | 109,033,536 | United States Treasury Bill 0.00% 26/11/2024 | 110,214,000 | 109,813,267 |
| United States Treasury Bill 0.00% 7/1/2025 | 109,671,000 | 108,847,144 | United States Treasury Bill 0.00% 30/1/2025 | 110,155,000 | 109,726,497 |
| United States Treasury Bill 0.00% 21/1/2025 | 109,671,000 | 108,659,395 | United States Treasury Bill 0.00% 7/1/2025 | 109,671,000 | 109,575,741 |
| United States Treasury Bill 0.00% 28/1/2025 | 109,770,000 | 108,651,470 | United States Treasury Bill 0.00% 28/1/2025 | 109,770,000 | 109,402,832 |
| United States Treasury Bill 0.00% 7/11/2024 | 109,114,000 | 108,349,798 | United States Treasury Bill 0.00% 21/1/2025 | 109,671,000 | 109,395,075 |
| United States Treasury Bill 0.00% 30/1/2025 | 110,155,000 | 108,267,252 | United States Treasury Bill 0.00% 14/11/2024 | 109,365,000 | 109,156,346 |
| United States Treasury Bill 0.00% 12/11/2024 | 107,158,000 | 106,210,826 | United States Treasury Bill 0.00% 21/11/2024 | 108,779,000 | 108,475,164 |
| United States Treasury Bill 0.00% 19/11/2024 | 106,580,000 | 105,537,441 | United States Treasury Bill 0.00% 12/11/2024 | 107,158,000 | 106,962,551 |
| United States Treasury Bill 0.00% 5/11/2024 | 105,231,000 | 104,391,302 | United States Treasury Bill 0.00% 19/11/2024 | 106,580,000 | 106,290,897 |
| United States Treasury Bill 0.00% 10/12/2024 | 103,324,000 | 102,462,706 | United States Treasury Bill 0.00% 24/10/2024 | 106,108,000 | 105,755,473 |
| United States Treasury Bill 0.00% 17/12/2024 | 103,325,000 | 102,360,891 | United States Treasury Bill 0.00% 17/10/2024 | 105,643,000 | 105,394,991 |
| United States Treasury Bill 0.00% 24/12/2024 | 103,326,000 | 102,273,280 | United States Treasury Bill 0.00% 5/11/2024 | 105,231,000 | 105,132,708 |
| United States Treasury Bill 0.00% 31/12/2024 | 103,325,000 | 102,189,140 | United States Treasury Bill 0.00% 10/12/2024 | 103,324,000 | 103,183,323 |
| United States Treasury Bill 0.00% 18/2/2025 | 101,337,000 | 100,425,333 | United States Treasury Bill 0.00% 17/12/2024 | 103,325,000 | 103,093,567 |
| United States Treasury Bill 0.00% 25/2/2025 | 96,874,000 | 95,904,465 | United States Treasury Bill 0.00% 24/12/2024 | 103,326,000 | 103,002,595 |
| United States Treasury Bill 0.00% 8/10/2024 | 79,496,000 | 79,082,481 | United States Treasury Bill 0.00% 31/12/2024 | 103,325,000 | 102,922,931 |
| | | | United States Treasury Bill 0.00% 22/10/2024 | 102,650,000 | 102,368,954 |
| | | | United States Treasury Bill 0.00% 19/9/2024 | 97,330,000 | 97,071,306 |
| | | | United States Treasury Bill 0.00% 26/9/2024 | 97,308,000 | 96,952,530 |
| | | | United States Treasury Bill 0.00% 29/10/2024 | 95,630,000 | 95,278,364 |
| | | | United States Treasury Bill 0.00% 24/9/2024 | 95,456,000 | 95,158,061 |
| | | | United States Treasury Bill 0.00% 10/9/2024 | 94,577,000 | 94,462,221 |
| | | | United States Treasury Bill 0.00% 17/9/2024 | 94,581,000 | 94,380,205 |
| | | | United States Treasury Bill 0.00% 1/10/2024 | 93,598,000 | 93,270,964 |
| | | | United States Treasury Bill 0.00% 15/8/2024 | 90,934,000 | 90,731,936 |
| | | | United States Treasury Bill 0.00% 22/8/2024 | 88,661,000 | 88,386,281 |
| | | | United States Treasury Bill 0.00% 29/8/2024 | 88,690,000 | 88,324,412 |
| | | | United States Treasury Bill 0.00% 27/8/2024 | 85,550,000 | 85,221,852 |
| | | | United States Treasury Bill 0.00% 13/8/2024 | 85,180,000 | 85,012,888 |
| | | | United States Treasury Bill 0.00% 6/8/2024 | 85,059,000 | 84,979,753 |
| | | | United States Treasury Bill 0.00% 20/8/2024 | 84,803,000 | 84,554,007 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Transferable Securities 99.82% (30 June 2024: 99.64%) | | | | | |
| Fixed Income 99.82% (30 June 2024: 98.87%) | | | | | |
| Government Bonds 99.82% (30 June 2024: 98.87%) | | | | | |
| United States Treasury Bill | 160,833,000 | 0.00% | 2/1/2025 | 160,799,606 | 3.69% |
| United States Treasury Bill | 47,037,000 | 0.00% | 4/2/2025 | 46,856,346 | 1.07% |
| United States Treasury Bill | 156,991,000 | 0.00% | 6/2/2025 | 156,347,707 | 3.59% |
| United States Treasury Bill | 47,036,000 | 0.00% | 11/2/2025 | 46,816,462 | 1.07% |
| United States Treasury Bill | 110,431,000 | 0.00% | 13/2/2025 | 109,886,096 | 2.52% |
| United States Treasury Bill | 100,317,000 | 0.00% | 18/2/2025 | 99,766,708 | 2.29% |
| United States Treasury Bill ¹ | 143,787,000 | 0.00% | 20/2/2025 | 142,972,192 | 3.28% |
| United States Treasury Bill | 95,854,000 | 0.00% | 25/2/2025 | 95,250,382 | 2.18% |
| United States Treasury Bill | 110,394,000 | 0.00% | 27/2/2025 | 109,666,993 | 2.52% |
| United States Treasury Bill | 46,843,000 | 0.00% | 4/3/2025 | 46,512,487 | 1.07% |
| United States Treasury Bill | 110,124,000 | 0.00% | 6/3/2025 | 109,317,887 | 2.51% |
| United States Treasury Bill | 46,808,000 | 0.00% | 11/3/2025 | 46,437,897 | 1.06% |
| United States Treasury Bill | 110,131,000 | 0.00% | 13/3/2025 | 109,233,882 | 2.51% |
| United States Treasury Bill | 46,808,000 | 0.00% | 18/3/2025 | 46,401,871 | 1.06% |
| United States Treasury Bill | 143,638,000 | 0.00% | 20/3/2025 | 142,354,633 | 3.27% |
| United States Treasury Bill | 46,842,000 | 0.00% | 25/3/2025 | 46,396,622 | 1.06% |
| United States Treasury Bill | 110,148,000 | 0.00% | 27/3/2025 | 109,070,033 | 2.50% |
| United States Treasury Bill | 46,592,000 | 0.00% | 1/4/2025 | 46,111,656 | 1.06% |
| United States Treasury Bill | 113,786,000 | 0.00% | 3/4/2025 | 112,572,270 | 2.58% |
| United States Treasury Bill | 46,675,000 | 0.00% | 8/4/2025 | 46,155,847 | 1.06% |
| United States Treasury Bill | 52,385,000 | 0.00% | 10/4/2025 | 51,792,444 | 1.19% |
| United States Treasury Bill | 46,675,000 | 0.00% | 15/4/2025 | 46,117,440 | 1.06% |
| United States Treasury Bill | 86,908,000 | 0.00% | 17/4/2025 | 85,855,061 | 1.97% |
| United States Treasury Bill | 46,675,000 | 0.00% | 22/4/2025 | 46,076,006 | 1.06% |
| United States Treasury Bill | 52,514,000 | 0.00% | 24/4/2025 | 51,835,469 | 1.19% |
| United States Treasury Bill | 46,675,000 | 0.00% | 29/4/2025 | 46,040,598 | 1.06% |
| United States Treasury Bill ¹ | 52,517,000 | 0.00% | 1/5/2025 | 51,796,929 | 1.19% |
| United States Treasury Bill | 52,517,000 | 0.00% | 8/5/2025 | 51,754,245 | 1.19% |
| United States Treasury Bill ¹ | 86,059,000 | 0.00% | 15/5/2025 | 84,741,665 | 1.94% |
| United States Treasury Bill ¹ | 52,518,000 | 0.00% | 22/5/2025 | 51,672,445 | 1.18% |
| United States Treasury Bill | 52,517,000 | 0.00% | 29/5/2025 | 51,627,029 | 1.18% |
| United States Treasury Bill | 52,525,000 | 0.00% | 5/6/2025 | 51,595,675 | 1.18% |
| United States Treasury Bill | 86,046,000 | 0.00% | 12/6/2025 | 84,455,011 | 1.94% |
| United States Treasury Bill | 52,525,000 | 0.00% | 20/6/2025 | 51,508,005 | 1.18% |
| United States Treasury Bill | 52,525,000 | 0.00% | 26/6/2025 | 51,472,335 | 1.18% |
| United States Treasury Bill | 52,525,000 | 0.00% | 3/7/2025 | 51,428,309 | 1.18% |
| United States Treasury Bill | 33,496,000 | 0.00% | 10/7/2025 | 32,774,534 | 0.75% |
| United States Treasury Bill | 33,501,000 | 0.00% | 7/8/2025 | 32,671,042 | 0.75% |
| United States Treasury Bill | 33,500,000 | 0.00% | 4/9/2025 | 32,575,899 | 0.75% |
| United States Treasury Bill | 35,002,000 | 0.00% | 2/10/2025 | 33,932,105 | 0.78% |
| United States Treasury Bill | 35,012,000 | 0.00% | 30/10/2025 | 33,842,478 | 0.78% |
| United States Treasury Bill | 35,012,000 | 0.00% | 28/11/2025 | 33,740,629 | 0.77% |
| United States Treasury Bill | 35,000,000 | 0.00% | 26/12/2025 | 33,614,738 | 0.77% |
| United States Treasury Bond | 1,380,000 | 7.63% | 15/2/2025 | 1,382,641 | 0.03% |
| United States Treasury Bond | 2,468,000 | 6.88% | 15/8/2025 | 2,505,984 | 0.06% |
| United States Treasury Note | 37,519,000 | 2.00% | 15/2/2025 | 37,403,219 | 0.86% |
| United States Treasury Note | 35,318,000 | 1.50% | 15/2/2025 | 35,188,317 | 0.81% |
| United States Treasury Note | 30,782,000 | 4.63% | 28/2/2025 | 30,788,012 | 0.71% |
| United States Treasury Note | 23,220,000 | 1.13% | 28/2/2025 | 23,100,272 | 0.53% |
| United States Treasury Note | 18,188,000 | 2.75% | 28/2/2025 | 18,141,109 | 0.42% |
| United States Treasury Note | 35,018,000 | 1.75% | 15/3/2025 | 34,833,335 | 0.80% |
| United States Treasury Note | 30,624,000 | 3.88% | 31/3/2025 | 30,588,113 | 0.70% |
| United States Treasury Note | 29,034,000 | 0.50% | 31/3/2025 | 28,770,879 | 0.66% |
| United States Treasury Note | 11,448,000 | 2.63% | 31/3/2025 | 11,401,493 | 0.26% |
| United States Treasury Note | 33,553,000 | 2.63% | 15/4/2025 | 33,397,031 | 0.77% |
| United States Treasury Note | 30,508,000 | 3.88% | 30/4/2025 | 30,460,331 | 0.70% |
| United States Treasury Note | 30,525,000 | 0.38% | 30/4/2025 | 30,135,091 | 0.69% |
| United States Treasury Note | 17,778,000 | 2.88% | 30/4/2025 | 17,693,971 | 0.41% |
| United States Treasury Note | 36,741,000 | 2.13% | 15/5/2025 | 36,448,220 | 0.84% |
| United States Treasury Note | 31,969,000 | 2.75% | 15/5/2025 | 31,790,423 | 0.73% |
| United States Treasury Note | 30,793,000 | 4.25% | 31/5/2025 | 30,784,580 | 0.71% |
| United States Treasury Note | 29,328,000 | 0.25% | 31/5/2025 | 28,849,129 | 0.66% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United States Treasury Note | 16,412,000 | 2.88% | 31/5/2025 | 16,316,477 | 0.37% |
| United States Treasury Note | 32,245,000 | 2.88% | 15/6/2025 | 32,047,248 | 0.73% |
| United States Treasury Note | 31,819,000 | 0.25% | 30/6/2025 | 31,206,236 | 0.72% |
| United States Treasury Note | 30,770,000 | 4.63% | 30/6/2025 | 30,842,117 | 0.71% |
| United States Treasury Note | 12,727,000 | 2.75% | 30/6/2025 | 12,633,536 | 0.29% |
| United States Treasury Note | 31,502,000 | 3.00% | 15/7/2025 | 31,295,268 | 0.72% |
| United States Treasury Note | 29,718,000 | 0.25% | 31/7/2025 | 29,040,058 | 0.67% |
| United States Treasury Note | 26,025,000 | 4.75% | 31/7/2025 | 26,093,112 | 0.60% |
| United States Treasury Note | 15,059,000 | 2.88% | 31/7/2025 | 14,940,763 | 0.34% |
| United States Treasury Note | 36,974,000 | 2.00% | 15/8/2025 | 36,464,163 | 0.84% |
| United States Treasury Note | 27,055,000 | 3.13% | 15/8/2025 | 26,870,054 | 0.62% |
| United States Treasury Note | 31,400,000 | 5.00% | 31/8/2025 | 31,548,414 | 0.72% |
| United States Treasury Note | 31,956,000 | 0.25% | 31/8/2025 | 31,125,893 | 0.71% |
| United States Treasury Note | 15,524,000 | 2.75% | 31/8/2025 | 15,369,366 | 0.35% |
| United States Treasury Note | 30,043,000 | 3.50% | 15/9/2025 | 29,881,050 | 0.68% |
| United States Treasury Note ¹ | 38,245,000 | 0.25% | 30/9/2025 | 37,126,035 | 0.85% |
| United States Treasury Note | 35,153,000 | 5.00% | 30/9/2025 | 35,334,258 | 0.81% |
| United States Treasury Note | 16,209,000 | 3.00% | 30/9/2025 | 16,060,206 | 0.37% |
| United States Treasury Note | 29,031,000 | 4.25% | 15/10/2025 | 29,037,804 | 0.67% |
| United States Treasury Note | 37,676,000 | 0.25% | 31/10/2025 | 36,460,361 | 0.84% |
| United States Treasury Note | 36,197,000 | 5.00% | 31/10/2025 | 36,407,678 | 0.83% |
| United States Treasury Note | 13,615,000 | 3.00% | 31/10/2025 | 13,476,191 | 0.31% |
| United States Treasury Note | 42,513,000 | 2.25% | 15/11/2025 | 41,783,968 | 0.96% |
| United States Treasury Note | 29,126,000 | 4.50% | 15/11/2025 | 29,181,749 | 0.67% |
| United States Treasury Note | 39,118,000 | 4.88% | 30/11/2025 | 39,330,399 | 0.90% |
| United States Treasury Note ¹ | 36,091,000 | 0.38% | 30/11/2025 | 34,847,552 | 0.80% |
| United States Treasury Note | 16,844,000 | 2.88% | 30/11/2025 | 16,636,740 | 0.38% |
| United States Treasury Note | 29,000,000 | 4.00% | 15/12/2025 | 28,949,024 | 0.66% |
| United States Treasury Note | 41,000,000 | 4.25% | 31/12/2025 | 41,009,610 | 0.94% |
| United States Treasury Note | 40,000,000 | 0.38% | 31/12/2025 | 38,514,062 | 0.88% |
| United States Treasury Note | 16,000,000 | 2.63% | 31/12/2025 | 15,755,000 | 0.36% |
| Total Fixed Income | | | | 4,351,094,210 | 99.82% |
| Total Transferable Securities | | | | 4,351,094,210 | 99.82% |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|----------------|----------|------------------|-------------------------------|--------------------|--|--------------------------|
| OTC Financial Derivative Instruments (1.35%) (30 June 2024: (5.14%)) | | | | | | | |
| Hedge Share Class Level Forward Currency Exchange Contracts (1.35%) (30 June 2024: (5.14%)) | | | | | | | |
| USD | 432,135,090 | MXN | (8,966,716,683) | Toronto-Dominion Bank | 3/1/2025 | 892,629 | 0.02% |
| MXN | 11,393,018,740 | USD | (544,305,358) | UBS AG | 5/2/2025 | 329,935 | 0.01% |
| USD | 108,060,697 | MXN | (2,241,679,171) | Toronto-Dominion Bank | 3/1/2025 | 250,081 | 0.00% |
| USD | 1,264,188 | MXN | (25,471,501) | State Street Bank & Trust Co. | 3/1/2025 | 39,170 | 0.00% |
| USD | 754,981 | MXN | (15,327,619) | BNP Paribas | 3/1/2025 | 17,819 | 0.00% |
| USD | 858,857 | MXN | (17,606,782) | State Street Bank & Trust Co. | 3/1/2025 | 12,082 | 0.00% |
| USD | 416,510 | MXN | (8,463,766) | JPMorgan Chase Bank | 3/1/2025 | 9,456 | 0.00% |
| MXN | 518,135,196 | USD | (24,760,710) | UBS AG | 5/2/2025 | 8,380 | 0.00% |
| USD | 841,922 | MXN | (17,606,782) | State Street Bank & Trust Co. | 5/2/2025 | 243 | 0.00% |
| USD | 828,608,500 | MXN | (17,229,049,383) | State Street Bank & Trust Co. | 3/1/2025 | — | 0.00% |
| MXN | 17,606,782 | USD | (846,775) | State Street Bank & Trust Co. | 3/1/2025 | — | 0.00% |
| USD | 830,506,490 | MXN | (17,268,513,828) | Toronto-Dominion Bank | 3/1/2025 | — | 0.00% |
| USD | 116,563,089 | MXN | (2,423,667,177) | UBS AG | 3/1/2025 | — | 0.00% |
| USD | 33,798,227 | MXN | (702,758,082) | UBS AG | 3/1/2025 | — | 0.00% |
| MXN | 42,628,498 | USD | (2,038,416) | BNP Paribas | 5/2/2025 | (590) | (0.00%) |
| MXN | 6,605,382 | USD | (324,250) | JPMorgan Chase Bank | 3/1/2025 | (6,573) | (0.00%) |
| MXN | 542,817,466 | USD | (25,956,301) | JPMorgan Chase Bank | 5/2/2025 | (7,292) | (0.00%) |
| MXN | 5,622,519 | USD | (278,105) | State Street Bank & Trust Co. | 3/1/2025 | (7,697) | (0.00%) |
| MXN | 14,136,333 | USD | (687,832) | BNP Paribas | 3/1/2025 | (7,964) | (0.00%) |
| MXN | 7,555,093 | USD | (372,989) | BNP Paribas | 3/1/2025 | (9,636) | (0.00%) |
| MXN | 702,758,082 | USD | (33,604,539) | UBS AG | 5/2/2025 | (9,680) | (0.00%) |
| USD | 24,904,359 | MXN | (518,135,196) | UBS AG | 3/1/2025 | (14,672) | (0.00%) |
| MXN | 12,758,651 | USD | (631,702) | State Street Bank & Trust Co. | 3/1/2025 | (18,092) | (0.00%) |
| MXN | 17,200,316 | USD | (848,932) | State Street Bank & Trust Co. | 3/1/2025 | (21,705) | (0.00%) |
| MXN | 50,925,211 | USD | (2,476,385) | BNP Paribas | 3/1/2025 | (27,204) | (0.00%) |
| MXN | 2,423,667,177 | USD | (115,895,100) | UBS AG | 5/2/2025 | (33,386) | (0.00%) |
| MXN | 56,322,786 | USD | (2,760,589) | JPMorgan Chase Bank | 3/1/2025 | (51,818) | (0.00%) |
| MXN | 42,483,268 | USD | (2,100,629) | Toronto-Dominion Bank | 3/1/2025 | (57,452) | (0.00%) |
| MXN | 61,927,138 | USD | (3,040,264) | Toronto-Dominion Bank | 3/1/2025 | (61,960) | (0.00%) |
| MXN | 67,970,553 | USD | (3,357,366) | JPMorgan Chase Bank | 3/1/2025 | (88,412) | (0.00%) |
| MXN | 81,745,459 | USD | (4,042,702) | State Street Bank & Trust Co. | 3/1/2025 | (111,262) | (0.00%) |
| MXN | 88,749,844 | USD | (4,386,822) | Toronto-Dominion Bank | 3/1/2025 | (118,515) | (0.00%) |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|---|----------------|----------|------------------|-------------------------------|-----------------|--|-----------------------|
| MXN | 118,528,515 | USD | (5,863,539) | State Street Bank & Trust Co. | 3/1/2025 | (163,066) | (0.00%) |
| MXN | 17,229,049,383 | USD | (823,859,985) | State Street Bank & Trust Co. | 5/2/2025 | (237,328) | (0.01%) |
| MXN | 17,268,513,828 | USD | (825,747,099) | Toronto-Dominion Bank | 5/2/2025 | (237,872) | (0.01%) |
| MXN | 2,241,679,171 | USD | (107,434,631) | Toronto-Dominion Bank | 5/2/2025 | (272,726) | (0.01%) |
| MXN | 328,589,955 | USD | (16,113,065) | BNP Paribas | 3/1/2025 | (309,963) | (0.01%) |
| USD | 547,472,813 | MXN | (11,393,018,740) | UBS AG | 3/1/2025 | (459,458) | (0.01%) |
| MXN | 492,311,320 | USD | (24,169,636) | Toronto-Dominion Bank | 3/1/2025 | (492,570) | (0.01%) |
| MXN | 8,966,716,683 | USD | (429,627,696) | Toronto-Dominion Bank | 5/2/2025 | (980,076) | (0.02%) |
| MXN | 2,906,323,605 | USD | (142,671,409) | UBS AG | 3/1/2025 | (2,895,593) | (0.07%) |
| MXN | 5,573,598,845 | USD | (272,060,705) | Deutsche Bank AG | 3/1/2025 | (4,005,790) | (0.09%) |
| MXN | 5,573,598,846 | USD | (272,925,312) | Royal Bank of Canada | 3/1/2025 | (4,870,396) | (0.11%) |
| MXN | 11,147,197,691 | USD | (546,964,818) | Deutsche Bank AG | 3/1/2025 | (10,854,987) | (0.25%) |
| MXN | 34,138,649,816 | USD | (1,675,866,123) | Toronto-Dominion Bank | 3/1/2025 | (34,012,601) | (0.78%) |
| Total OTC Financial Derivative Instruments | | | | | | (58,886,541) | (1.35%) |
| Total Investments | | | | | | 4,292,207,669 | 98.47% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|----------------------------|-----------------------|
| Other Assets and Liabilities | 66,564,024 | 1.53% |
| Net Assets | 4,358,771,693 | 100.00% |

| Analysis of Total Assets | US Dollars (\$) | % of Total Assets |
|---|----------------------|-------------------|
| (a) Transferable securities admitted to an official stock exchange listing | 1,379,246,542 | 25.25% |
| (b) Transferable securities dealt in on another regulated market | 2,971,847,668 | 54.41% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) Total OTC Financial Derivative Instruments | 1,559,795 | 0.03% |
| (f) Other Assets | 1,109,722,948 | 20.31% |
| Total Assets | 5,462,376,953 | 100.00% |

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 4,351,094,210 | 3,530,800,088 |
| Financial Derivative Instruments | 17 | 1,559,795 | 2,450,732 |
| Cash | | 26,054,588 | 214,962,720 |
| Unrealised Appreciation on Spot Currency Contracts | | — | 47 |
| Receivables: | | | |
| Interest and Dividends | | 7,475,237 | 6,042,788 |
| Capital Shares Issued | | 2,841,260 | 6,409,432 |
| Investments Sold | | 1,073,351,863 | 743,057,559 |
| Total Current Assets | | 5,462,376,953 | 4,503,723,366 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 60,446,336 | 184,460,437 |
| Unrealised Depreciation on Spot Currency Contracts | | 10,886 | — |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 778,925 | 434,663 |
| Investments Purchased | | 1,042,049,815 | 775,081,143 |
| Management Fees Payable | 12 | 319,298 | 236,783 |
| Total Current Liabilities | | 1,103,605,260 | 960,213,026 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 4,358,771,693 | 3,543,510,340 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| MXN-Hedged Accumulating | | | |
| US (\$) Equivalent | \$2,919,753,519 | \$2,703,350,906 | \$1,227,540,187 |
| Net Assets | MXN60,709,850,970 | MXN49,432,122,992 | MXN21,052,927,977 |
| Number of Shares Outstanding | 21,359,576 | 18,381,118 | 8,757,163 |
| Net Asset Value Per Share¹ | MXN2,842.28 | MXN2,689.29 | MXN2,404.08 |
| USD Accumulating | | | |
| Net Assets | \$1,439,018,174 | \$840,159,434 | \$577,609,878 |
| Number of Shares Outstanding | 25,802,209 | 15,460,007 | 11,196,548 |
| Net Asset Value Per Share¹ | \$55.77 | \$54.34 | \$51.59 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 100,015,502 | 56,735,616 |
| Other Income | | 3,075 | 6,943 |
| Net (Loss)/Gain on Financial Instruments | | (276,343,069) | 79,961,684 |
| Total Investment (Loss)/Income | | (176,324,492) | 136,704,243 |
| Expenses | | | |
| Management Fees | 12 | 1,743,308 | 1,129,417 |
| Transaction Fees and Commissions | | — | 239 |
| Total Expenses | | 1,743,308 | 1,129,656 |
| Finance Costs | | | |
| Interest Expense | | 10,871 | 6,593 |
| Total Finance Costs | | 10,871 | 6,593 |
| Net Investment (Loss)/Income After Finance Costs | | (178,078,671) | 135,567,994 |
| Net (Decrease)/Increase in Net Assets | | (178,078,671) | 135,567,994 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net (Decrease)/Increase in Net Assets From Operations | (178,078,671) | 135,567,994 |
| Capital Transactions | | |
| Subscriptions | 1,400,564,605 | 826,736,790 |
| Redemptions | (407,224,581) | (253,192,051) |
| Total Capital Transactions | 993,340,024 | 573,544,739 |
| Total Increase for the Period | 815,261,353 | 709,112,733 |
| Net Assets | | |
| Beginning of Period | 3,543,510,340 | 1,805,150,065 |
| End of Period | 4,358,771,693 | 2,514,262,798 |

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

Vanguard USD Corporate 1–3 Year Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard USD Corporate 1–3 Year Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate Corporate – United States Dollar Index 1–3 Year, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, US dollar-denominated corporate debt securities with maturities of between 1 and 3 years.

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period up 5.67%, as measured by the FTSE Global All Cap Index in US dollars.
- Global bonds returned 1.52%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis.
- Shorter-dated USD corporate bonds outperformed the USD corporate bond market as a whole, which returned 2.71%, as measured by the Bloomberg Global Aggregate Corporate USD Index in US dollars on an unhedged basis.
- The ETF's benchmark index posted a return of 3.38% for the six-month period.
- Although there was not much difference in performance by sector, bonds issued by financial institutions returned a little more than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Corporate – United States Dollar Index 1–3 Year

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|-------------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR-Hedged Accumulating | 2.44% | — | 5.24% |
| Benchmark | 2.49 | — | 5.39 |
| Tracking Difference* | -0.05 | | |
| GBP-Hedged Distributing | 3.19% | — | 4.33% |
| Benchmark | 3.23 | — | 4.40 |
| Tracking Difference* | -0.04 | | |
| MXN-Hedged Accumulating | 6.45% | — | 11.88% |
| Benchmark | 6.53 | — | 12.01 |
| Tracking Difference* | -0.08 | | |
| USD Accumulating | 3.35% | 2.06% | 2.48% |
| Benchmark | 3.38 | 2.17 | 2.61 |
| Tracking Difference* | -0.03 | | |
| USD Distributing | 3.35% | 2.06% | 2.60% |
| Benchmark | 3.38 | 2.17 | 2.74 |
| Tracking Difference* | -0.03 | | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: EUR-Hedged Accumulating, 3 October 2023; GBP-Hedged Distributing, 2 April 2024; MXN-Hedged Accumulating, 4 April 2023; USD Accumulating, 19 February 2019; USD Distributing, 22 May 2018.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal US Dollars (\$) | Cost US Dollars (\$) | | Principal US Dollars (\$) | Proceeds US Dollars (\$) |
|---|------------------------------|-------------------------|---|------------------------------|-----------------------------|
| Purchases | | | Sales | | |
| United States Treasury Note 4.13% 15/11/2027 | 52,315,000 | 52,195,100 | United States Treasury Note 4.38% 31/7/2026 | 37,872,000 | 37,987,101 |
| United States Treasury Note 4.38% 31/7/2026 | 37,872,000 | 37,919,455 | United States Treasury Note 4.25% 30/11/2026 | 35,278,000 | 35,301,011 |
| United States Treasury Note 4.25% 30/11/2026 | 35,278,000 | 35,254,114 | United States Treasury Note 3.50% 30/9/2026 | 33,314,000 | 33,175,105 |
| United States Treasury Note 3.50% 30/9/2026 | 33,314,000 | 33,218,360 | United States Treasury Note 4.13% 15/11/2027 | 32,014,300 | 31,974,996 |
| United States Treasury Note 4.13% 31/10/2026 | 31,513,000 | 31,457,111 | United States Treasury Note 4.13% 31/10/2026 | 31,513,000 | 31,466,197 |
| United States Treasury Note 3.75% 31/8/2026 | 31,383,000 | 31,307,760 | United States Treasury Note 3.75% 31/8/2026 | 31,383,000 | 31,292,077 |
| United States Treasury Note 3.88% 15/10/2027 | 27,110,000 | 26,957,582 | United States Treasury Note 3.88% 15/10/2027 | 27,110,000 | 26,874,884 |
| United States Treasury Note 4.38% 15/7/2027 | 22,000,000 | 22,145,674 | United States Treasury Note 4.38% 15/7/2027 | 22,000,000 | 22,222,253 |
| United States Treasury Note 3.76% 15/9/2027 | 21,283,000 | 21,180,984 | United States Treasury Note 3.75% 15/8/2027 | 21,101,000 | 21,169,808 |
| United States Treasury Note 3.75% 15/8/2027 | 21,101,000 | 21,094,972 | United States Treasury Note 3.76% 15/9/2027 | 21,283,000 | 21,093,228 |
| Oracle Corp. 2.65% 15/7/2026 | 5,976,000 | 5,797,499 | United States Treasury Note 4.63% 15/6/2027 | 5,310,000 | 5,347,130 |
| Apple, Inc. 2.90% 12/9/2027 | 5,500,000 | 5,332,060 | Visa, Inc. 3.15% 14/12/2025 | 4,230,000 | 4,176,093 |
| JPMorgan Chase & Co. 4.85% 25/7/2028 | 5,150,000 | 5,158,076 | United States Treasury Note 4.63% 30/6/2026 | 3,525,000 | 3,536,438 |
| American Express Co. 5.04% 26/7/2028 | 5,055,000 | 5,090,058 | Morgan Stanley 0.99% 10/12/2026 | 3,355,000 | 3,229,489 |
| JPMorgan Chase & Co. 4.98% 22/7/2028 | 4,692,000 | 4,706,921 | Goldman Sachs Bank USA 1.09% 9/12/2026 | 3,080,000 | 2,967,854 |
| Bank of America Corp. 3.42% 20/12/2028 | 4,700,000 | 4,508,765 | Microsoft Corp. 3.13% 3/11/2025 | 2,905,000 | 2,870,227 |
| Citigroup, Inc. 4.45% 29/9/2027 | 4,285,000 | 4,286,936 | Barclays plc 4.38% 12/1/2026 | 2,835,000 | 2,820,164 |
| Citigroup, Inc. 3.52% 27/10/2028 | 4,420,000 | 4,255,539 | Bank of America Corp. 1.32% 19/6/2026 | 2,875,000 | 2,788,984 |
| Bank of America Corp. 4.95% 22/7/2028 | 3,995,000 | 4,007,187 | Comcast Corp. 3.95% 15/10/2025 | 2,781,000 | 2,767,484 |
| HSBC Holdings plc 5.13% 19/11/2028 | 3,745,000 | 3,759,841 | Citigroup, Inc. 5.61% 29/9/2026 | 2,719,000 | 2,743,988 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Transferable Securities 99.01% (30 June 2024: 98.94%) | | | | | |
| Fixed Income 99.01% (30 June 2024: 98.94%) | | | | | |
| Australia 2.47% (30 June 2024: 2.70%) | | | | | |
| APA Infrastructure Ltd. | 705,000 | 4.25% | 15/7/2027 | 693,340 | 0.03% |
| Australia & New Zealand Banking Group Ltd. | 2,000,000 | 5.00% | 18/3/2026 | 2,011,020 | 0.09% |
| Australia & New Zealand Banking Group Ltd. | 1,630,000 | 4.40% | 19/5/2026 | 1,616,548 | 0.07% |
| Australia & New Zealand Banking Group Ltd. | 1,000,000 | 4.42% | 16/12/2026 | 998,752 | 0.05% |
| Australia & New Zealand Banking Group Ltd. | 1,255,000 | 4.75% | 18/1/2027 | 1,259,159 | 0.06% |
| Australia & New Zealand Banking Group Ltd. | 910,000 | 4.90% | 16/7/2027 | 916,657 | 0.04% |
| Australia & New Zealand Banking Group Ltd. | 700,000 | 3.92% | 30/9/2027 | 688,758 | 0.03% |
| BHP Billiton Finance USA Ltd. | 1,035,000 | 4.88% | 27/2/2026 | 1,037,788 | 0.05% |
| BHP Billiton Finance USA Ltd. | 380,000 | 6.42% | 1/3/2026 | 387,712 | 0.02% |
| BHP Billiton Finance USA Ltd. | 905,000 | 5.25% | 8/9/2026 | 914,134 | 0.04% |
| Commonwealth Bank of Australia | 1,423,000 | 5.32% | 13/3/2026 | 1,435,894 | 0.07% |
| Commonwealth Bank of Australia | 305,000 | 2.85% | 18/5/2026 | 298,234 | 0.01% |
| Commonwealth Bank of Australia | 1,232,000 | 1.13% | 15/6/2026 | 1,173,946 | 0.05% |
| Commonwealth Bank of Australia | 1,010,000 | 2.63% | 6/9/2026 | 979,541 | 0.04% |
| Commonwealth Bank of Australia | 1,200,000 | 4.58% | 27/11/2026 | 1,201,051 | 0.05% |
| Commonwealth Bank of Australia | 1,170,000 | 2.55% | 14/3/2027 | 1,121,311 | 0.05% |
| CSL Finance plc | 650,000 | 3.85% | 27/4/2027 | 634,760 | 0.03% |
| GAIF Bond Issuer Pty Ltd. | 741,000 | 3.40% | 30/9/2026 | 721,228 | 0.03% |
| Glencore Funding LLC | 5,000 | 1.63% | 27/4/2026 | 4,795 | 0.00% |
| Glencore Funding LLC | 1,135,000 | 4.00% | 27/3/2027 | 1,112,620 | 0.05% |
| Glencore Funding LLC | 870,000 | 5.34% | 4/4/2027 | 877,514 | 0.04% |
| Glencore Funding LLC | 600,000 | 3.88% | 27/10/2027 | 583,472 | 0.03% |
| Macquarie Bank Ltd. | 751,000 | 3.90% | 15/1/2026 | 745,111 | 0.03% |
| Macquarie Bank Ltd. | 535,000 | 5.21% | 15/6/2026 | 538,985 | 0.02% |
| Macquarie Bank Ltd. | 1,040,000 | 5.39% | 7/12/2026 | 1,054,629 | 0.05% |
| Macquarie Bank Ltd. | 1,525,000 | 5.27% | 2/7/2027 | 1,547,263 | 0.07% |
| Macquarie Group Ltd. | 1,485,000 | 1.34% | 12/1/2027 | 1,430,823 | 0.06% |
| Macquarie Group Ltd. | 524,000 | 1.63% | 23/9/2027 | 495,116 | 0.02% |
| Macquarie Group Ltd. | 755,000 | 1.94% | 14/4/2028 | 703,231 | 0.03% |
| Macquarie Group Ltd. | 1,500,000 | 3.76% | 28/11/2028 | 1,446,581 | 0.07% |
| National Australia Bank Ltd. | 1,275,000 | 4.97% | 12/1/2026 | 1,280,303 | 0.06% |
| National Australia Bank Ltd. | 905,000 | 3.38% | 14/1/2026 | 894,065 | 0.04% |
| National Australia Bank Ltd. | 475,000 | 2.50% | 12/7/2026 | 460,854 | 0.02% |
| National Australia Bank Ltd. | 630,000 | 3.50% | 10/1/2027 | 616,918 | 0.03% |
| National Australia Bank Ltd. | 1,450,000 | 1.89% | 12/1/2027 | 1,373,934 | 0.06% |
| National Australia Bank Ltd. | 1,225,000 | 3.91% | 9/6/2027 | 1,205,644 | 0.05% |
| National Australia Bank Ltd. | 790,000 | 5.09% | 11/6/2027 | 798,406 | 0.04% |
| National Australia Bank Ltd. | 1,890,000 | 4.50% | 26/10/2027 | 1,883,727 | 0.09% |
| Newcastle Coal Infrastructure Group Pty Ltd. | 239,360 | 4.40% | 29/9/2027 | 232,222 | 0.01% |
| QBE Insurance Group Ltd. | 450,000 | 5.88% | 17/6/2046 | 450,518 | 0.02% |
| Santos Finance Ltd. | 815,000 | 4.13% | 14/9/2027 | 789,159 | 0.04% |
| Scentre Group Trust 1/Scentre Group Trust 2 | 927,000 | 3.63% | 28/1/2026 | 913,471 | 0.04% |
| Scentre Group Trust 1/Scentre Group Trust 2 | 505,000 | 3.75% | 23/3/2027 | 490,745 | 0.02% |
| Sydney Airport Finance Co. Pty Ltd. | 984,000 | 3.63% | 28/4/2026 | 967,050 | 0.04% |
| Transurban Finance Co. Pty Ltd. | 680,000 | 4.13% | 2/2/2026 | 673,673 | 0.03% |
| Transurban Finance Co. Pty Ltd. | 515,000 | 3.38% | 22/3/2027 | 497,652 | 0.02% |
| Westpac Banking Corp. | 960,000 | 5.20% | 16/4/2026 | 967,973 | 0.04% |
| Westpac Banking Corp. | 1,692,000 | 2.85% | 13/5/2026 | 1,654,748 | 0.07% |
| Westpac Banking Corp. | 1,032,000 | 1.15% | 3/6/2026 | 984,513 | 0.04% |
| Westpac Banking Corp. | 1,728,000 | 2.70% | 19/8/2026 | 1,679,426 | 0.08% |
| Westpac Banking Corp. | 620,000 | 4.60% | 20/10/2026 | 621,256 | 0.03% |
| Westpac Banking Corp. | 1,280,000 | 3.35% | 8/3/2027 | 1,248,222 | 0.06% |
| Westpac Banking Corp. | 1,250,000 | 4.04% | 26/8/2027 | 1,236,017 | 0.06% |
| Westpac Banking Corp. | 1,260,000 | 5.46% | 18/11/2027 | 1,289,495 | 0.06% |
| Westpac Banking Corp. | 2,350,000 | 4.32% | 23/11/2031 | 2,313,963 | 0.10% |
| Woodside Finance Ltd. | 872,000 | 3.70% | 15/9/2026 | 852,830 | 0.04% |
| | | | | 55,006,757 | 2.47% |
| Belgium 0.07% (30 June 2024: 0.12%) | | | | | |
| Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc. | 1,525,000 | 3.65% | 1/2/2026 | 1,511,439 | 0.07% |
| Euroclear Bank SA | 60,000 | 1.26% | 3/8/2026 | 56,671 | 0.00% |
| | | | | 1,568,110 | 0.07% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bermuda 0.07% (30 June 2024: 0.03%) | | | | | |
| Bacardi Ltd. | 760,000 | 2.75% | 15/7/2026 | 733,525 | 0.04% |
| Triton Container International Ltd. | 743,000 | 2.05% | 15/4/2026 | 712,083 | 0.03% |
| | | | | 1,445,608 | 0.07% |
| Brazil 0.12% (30 June 2024: 0.11%) | | | | | |
| Embraer Netherlands Finance BV | 630,000 | 5.40% | 1/2/2027 | 628,841 | 0.03% |
| Gerdau Trade, Inc. | 450,000 | 4.88% | 24/10/2027 | 443,768 | 0.02% |
| Raizen Fuels Finance SA | 400,000 | 5.30% | 20/1/2027 | 397,766 | 0.02% |
| Suzano Austria GmbH | 235,000 | 5.75% | 14/7/2026 | 235,938 | 0.01% |
| Suzano International Finance BV | 954,000 | 5.50% | 17/1/2027 | 955,190 | 0.04% |
| | | | | 2,661,503 | 0.12% |
| Canada 4.12% (30 June 2024: 3.63%) | | | | | |
| Air Canada 2015-1 Class A Pass Through Trust | 14,356 | 3.60% | 15/3/2027 | 13,934 | 0.00% |
| Algonquin Power & Utilities Corp. | 1,205,000 | 5.37% | 15/6/2026 | 1,211,387 | 0.05% |
| Alimentation Couche-Tard, Inc. | 1,135,000 | 3.55% | 26/7/2027 | 1,097,040 | 0.05% |
| Bank of Montreal | 1,370,000 | 5.30% | 5/6/2026 | 1,382,526 | 0.06% |
| Bank of Montreal | 1,380,000 | 1.25% | 15/9/2026 | 1,304,340 | 0.06% |
| Bank of Montreal | 1,225,000 | 5.27% | 11/12/2026 | 1,239,298 | 0.06% |
| Bank of Montreal | 670,000 | 0.95% | 22/1/2027 | 643,284 | 0.03% |
| Bank of Montreal | 2,800,000 | 2.65% | 8/3/2027 | 2,688,273 | 0.12% |
| Bank of Montreal | 730,000 | 4.57% | 10/9/2027 | 727,716 | 0.03% |
| Bank of Montreal | 850,000 | 3.80% | 15/12/2032 | 813,082 | 0.04% |
| Bank of Nova Scotia | 1,840,000 | 4.75% | 2/2/2026 | 1,841,356 | 0.08% |
| Bank of Nova Scotia | 1,765,000 | 1.05% | 2/3/2026 | 1,693,951 | 0.08% |
| Bank of Nova Scotia | 755,000 | 1.35% | 24/6/2026 | 720,103 | 0.03% |
| Bank of Nova Scotia | 1,925,000 | 2.70% | 3/8/2026 | 1,868,060 | 0.08% |
| Bank of Nova Scotia | 1,515,000 | 1.30% | 15/9/2026 | 1,432,838 | 0.06% |
| Bank of Nova Scotia | 1,135,000 | 5.35% | 7/12/2026 | 1,149,921 | 0.05% |
| Bank of Nova Scotia | 289,000 | 1.95% | 2/2/2027 | 273,326 | 0.01% |
| Bank of Nova Scotia | 1,595,000 | 5.40% | 4/6/2027 | 1,620,234 | 0.07% |
| Bank of Nova Scotia | 1,775,000 | 4.40% | 8/9/2028 | 1,756,501 | 0.08% |
| Brookfield Finance, Inc. | 566,000 | 4.25% | 2/6/2026 | 562,008 | 0.03% |
| Canadian Imperial Bank of Commerce | 205,000 | 1.25% | 22/6/2026 | 195,154 | 0.01% |
| Canadian Imperial Bank of Commerce | 450,000 | 5.62% | 17/7/2026 | 455,968 | 0.02% |
| Canadian Imperial Bank of Commerce | 975,000 | 5.93% | 2/10/2026 | 994,645 | 0.04% |
| Canadian Imperial Bank of Commerce | 1,550,000 | 3.45% | 7/4/2027 | 1,507,698 | 0.07% |
| Canadian Imperial Bank of Commerce | 1,365,000 | 5.24% | 28/6/2027 | 1,380,287 | 0.06% |
| Canadian Imperial Bank of Commerce | 2,580,000 | 4.51% | 11/9/2027 | 2,567,561 | 0.12% |
| Canadian National Railway Co. | 530,000 | 2.75% | 1/3/2026 | 519,561 | 0.02% |
| Canadian Natural Resources Ltd. | 1,430,000 | 3.85% | 1/6/2027 | 1,399,136 | 0.06% |
| Canadian Pacific Railway Co. | 1,225,000 | 1.75% | 2/12/2026 | 1,159,982 | 0.05% |
| CCL Industries, Inc. | 50,000 | 3.25% | 1/10/2026 | 48,608 | 0.00% |
| Cenovus Energy, Inc. | 315,000 | 4.25% | 15/4/2027 | 310,801 | 0.01% |
| CGI, Inc. | 640,000 | 1.45% | 14/9/2026 | 605,561 | 0.03% |
| Element Fleet Management Corp. | 875,000 | 6.27% | 26/6/2026 | 889,750 | 0.04% |
| Element Fleet Management Corp. | 1,344,000 | 5.64% | 13/3/2027 | 1,362,467 | 0.06% |
| Emera US Finance LP | 816,000 | 3.55% | 15/6/2026 | 799,291 | 0.04% |
| Empower Finance 2020 LP | 406,000 | 1.36% | 17/9/2027 | 368,765 | 0.02% |
| Enbridge, Inc. | 642,000 | 1.60% | 4/10/2026 | 607,958 | 0.03% |
| Enbridge, Inc. | 1,635,000 | 5.90% | 15/11/2026 | 1,666,900 | 0.07% |
| Enbridge, Inc. | 1,235,000 | 4.25% | 1/12/2026 | 1,224,091 | 0.05% |
| Enbridge, Inc. | 760,000 | 5.25% | 5/4/2027 | 768,939 | 0.03% |
| Enbridge, Inc. | 751,000 | 3.70% | 15/7/2027 | 732,705 | 0.03% |
| Federation des Caisses Desjardins du Quebec | 1,625,000 | 4.55% | 23/8/2027 | 1,605,953 | 0.07% |
| Fortis, Inc. | 1,796,000 | 3.06% | 4/10/2026 | 1,739,792 | 0.08% |
| Kinross Gold Corp. | 441,000 | 4.50% | 15/7/2027 | 436,688 | 0.02% |
| Magna International, Inc. | 225,000 | 5.98% | 21/3/2026 | 225,042 | 0.01% |
| Manulife Financial Corp. | 1,088,000 | 4.15% | 4/3/2026 | 1,081,745 | 0.05% |
| Manulife Financial Corp. | 425,000 | 2.48% | 19/5/2027 | 404,348 | 0.02% |
| Manulife Financial Corp. | 975,000 | 4.06% | 24/2/2032 | 951,458 | 0.04% |
| National Bank of Canada | 800,000 | 5.60% | 2/7/2027 | 808,904 | 0.04% |
| Nutrien Ltd. | 1,295,000 | 4.00% | 15/12/2026 | 1,277,355 | 0.06% |
| Nutrien Ltd. | 1,270,000 | 5.20% | 21/6/2027 | 1,283,526 | 0.06% |
| Rogers Communications, Inc. | 580,000 | 2.90% | 15/11/2026 | 560,229 | 0.03% |
| Rogers Communications, Inc. | 1,370,000 | 3.20% | 15/3/2027 | 1,323,269 | 0.06% |
| Royal Bank of Canada | 1,111,000 | 4.88% | 12/1/2026 | 1,114,188 | 0.05% |
| Royal Bank of Canada | 1,510,000 | 0.88% | 20/1/2026 | 1,453,474 | 0.07% |
| Royal Bank of Canada | 1,615,000 | 4.65% | 27/1/2026 | 1,612,316 | 0.07% |
| Royal Bank of Canada | 2,640,000 | 1.20% | 27/4/2026 | 2,526,949 | 0.11% |
| Royal Bank of Canada | 1,009,000 | 1.15% | 14/7/2026 | 959,161 | 0.04% |
| Royal Bank of Canada | 1,005,000 | 5.20% | 20/7/2026 | 1,014,573 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Royal Bank of Canada | 940,000 | 1.40% | 2/11/2026 | 887,638 | 0.04% |
| Royal Bank of Canada | 1,950,000 | 4.88% | 19/1/2027 | 1,957,545 | 0.09% |
| Royal Bank of Canada | 736,000 | 2.05% | 21/1/2027 | 698,759 | 0.03% |
| Royal Bank of Canada | 1,995,000 | 3.63% | 4/5/2027 | 1,948,832 | 0.09% |
| Royal Bank of Canada | 1,050,000 | 5.07% | 23/7/2027 | 1,054,933 | 0.05% |
| Royal Bank of Canada | 560,000 | 4.24% | 3/8/2027 | 553,404 | 0.02% |
| Royal Bank of Canada | 610,000 | 4.51% | 18/10/2027 | 607,494 | 0.03% |
| Royal Bank of Canada | 1,360,000 | 6.00% | 1/11/2027 | 1,404,643 | 0.06% |
| Royal Bank of Canada | 655,000 | 4.52% | 18/10/2028 | 649,198 | 0.03% |
| South Bow USA Infrastructure Holdings LLC | 800,000 | 4.91% | 1/9/2027 | 797,226 | 0.04% |
| TELUS Corp. | 624,000 | 2.80% | 16/2/2027 | 597,626 | 0.03% |
| TELUS Corp. | 500,000 | 3.70% | 15/9/2027 | 485,154 | 0.02% |
| Thomson Reuters Corp. | 636,000 | 3.35% | 15/5/2026 | 624,572 | 0.03% |
| Toronto-Dominion Bank | 1,710,000 | 0.75% | 6/1/2026 | 1,645,046 | 0.07% |
| Toronto-Dominion Bank | 675,000 | 5.10% | 9/1/2026 | 677,897 | 0.03% |
| Toronto-Dominion Bank | 860,000 | 1.20% | 3/6/2026 | 819,102 | 0.04% |
| Toronto-Dominion Bank | 1,924,000 | 5.53% | 17/7/2026 | 1,946,559 | 0.09% |
| Toronto-Dominion Bank | 1,430,000 | 1.25% | 10/9/2026 | 1,351,082 | 0.06% |
| Toronto-Dominion Bank | 1,283,000 | 5.26% | 11/12/2026 | 1,297,050 | 0.06% |
| Toronto-Dominion Bank | 743,000 | 1.95% | 12/1/2027 | 702,716 | 0.03% |
| Toronto-Dominion Bank | 1,745,000 | 2.80% | 10/3/2027 | 1,673,461 | 0.08% |
| Toronto-Dominion Bank | 378,000 | 4.98% | 5/4/2027 | 379,415 | 0.02% |
| Toronto-Dominion Bank | 1,180,000 | 4.11% | 8/6/2027 | 1,160,695 | 0.05% |
| Toronto-Dominion Bank | 1,395,000 | 4.69% | 15/9/2027 | 1,391,583 | 0.06% |
| Toronto-Dominion Bank | 1,575,000 | 3.63% | 15/9/2031 | 1,530,520 | 0.07% |
| TransCanada PipeLines Ltd. | 853,000 | 4.88% | 15/1/2026 | 852,423 | 0.04% |
| | | | | 91,678,549 | 4.12% |
| Chile 0.23% (30 June 2024: 0.09%) | | | | | |
| Banco de Credito e Inversiones SA | 1,440,000 | 3.50% | 12/10/2027 | 1,372,623 | 0.06% |
| Cencosud SA | 1,158,000 | 4.38% | 17/7/2027 | 1,130,544 | 0.05% |
| Colbun SA | 520,000 | 3.95% | 11/10/2027 | 499,962 | 0.02% |
| Empresa Nacional de Telecomunicaciones SA | 650,000 | 4.75% | 1/8/2026 | 645,174 | 0.03% |
| Enel Americas SA | 1,210,000 | 4.00% | 25/10/2026 | 1,182,505 | 0.06% |
| Inversiones CMPC SA | 280,000 | 4.38% | 4/4/2027 | 274,701 | 0.01% |
| | | | | 5,105,509 | 0.23% |
| China 1.07% (30 June 2024: 1.58%) | | | | | |
| Alibaba Group Holding Ltd. | 100,000 | 3.40% | 6/12/2027 | 96,458 | 0.00% |
| Baidu, Inc. | 795,000 | 1.72% | 9/4/2026 | 764,499 | 0.03% |
| Baidu, Inc. | 300,000 | 1.63% | 23/2/2027 | 281,126 | 0.01% |
| Baidu, Inc. | 675,000 | 3.63% | 6/7/2027 | 657,529 | 0.03% |
| Bank of Communications Co., Ltd. | 600,000 | 4.88% | 28/2/2026 | 600,550 | 0.03% |
| Blue Bright Ltd. | 250,000 | 2.38% | 9/2/2026 | 242,373 | 0.01% |
| BOCOM International Blossom Ltd. | 450,000 | 1.75% | 28/6/2026 | 428,445 | 0.02% |
| Bocom Leasing Management Hong Kong Co., Ltd. | 300,000 | 5.00% | 26/6/2027 | 301,487 | 0.01% |
| China Merchants Bank Co., Ltd. | 300,000 | 1.25% | 1/9/2026 | 283,354 | 0.01% |
| China Modern Dairy Holdings Ltd. | 650,000 | 2.13% | 14/7/2026 | 618,339 | 0.03% |
| China Overseas Grand Oceans Finance IV Cayman Ltd. | 400,000 | 2.45% | 9/2/2026 | 380,342 | 0.02% |
| China Railway Xunjie Co., Ltd. | 450,000 | 3.25% | 28/7/2026 | 439,111 | 0.02% |
| China Railway Xunjie Co., Ltd. | 500,000 | 4.00% | 6/7/2027 | 491,299 | 0.02% |
| CICC Hong Kong Finance 2016 MTN Ltd. | 450,000 | 2.00% | 26/1/2026 | 436,424 | 0.02% |
| CICC Hong Kong Finance 2016 MTN Ltd. | 1,300,000 | 5.49% | 1/3/2026 | 1,307,970 | 0.06% |
| CICC Hong Kong Finance 2016 MTN Ltd. | 600,000 | 5.44% | 18/7/2026 | 604,621 | 0.03% |
| CICC Hong Kong Finance 2016 MTN Ltd. | 550,000 | 5.01% | 18/1/2027 | 551,737 | 0.02% |
| CMB International Leasing Management Ltd. | 400,000 | 2.00% | 4/2/2026 | 387,114 | 0.02% |
| CMB International Leasing Management Ltd. | 275,000 | 1.75% | 16/9/2026 | 260,524 | 0.01% |
| Coastal Emerald Ltd. | 850,000 | 6.50% | Perpetual | 875,693 | 0.04% |
| Contemporary Ruiding Development Ltd. | 450,000 | 1.50% | 9/9/2026 | 424,371 | 0.02% |
| ENN Clean Energy International Investment Ltd. | 625,000 | 3.38% | 12/5/2026 | 607,854 | 0.03% |
| ENN Energy Holdings Ltd. | 705,000 | 4.63% | 17/5/2027 | 699,116 | 0.03% |
| Far East Horizon Ltd. | 450,000 | 4.25% | 26/10/2026 | 436,026 | 0.02% |
| Far East Horizon Ltd. | 450,000 | 6.63% | 16/4/2027 | 454,495 | 0.02% |
| Foxconn Far East Ltd. | 350,000 | 3.00% | 23/9/2026 | 338,420 | 0.02% |
| Franshion Brilliant Ltd. | 500,000 | 3.20% | 9/4/2026 | 474,922 | 0.02% |
| Haitong International Securities Group Ltd. | 275,000 | 2.13% | 20/5/2026 | 262,005 | 0.01% |
| JD.com, Inc. | 400,000 | 3.88% | 29/4/2026 | 394,533 | 0.02% |
| Link Finance Cayman 2009 Ltd. | 450,000 | 2.88% | 21/7/2026 | 436,604 | 0.02% |
| Midea Investment Development Co., Ltd. | 450,000 | 2.88% | 24/2/2027 | 432,372 | 0.02% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 990,000 | 4.40% | 1/6/2027 | 979,778 | 0.04% |
| Pioneer Reward Ltd. | 400,000 | 2.00% | 9/4/2026 | 385,762 | 0.02% |
| Pioneer Reward Ltd. | 800,000 | 5.25% | 9/8/2026 | 804,286 | 0.04% |
| Prosus NV | 1,330,000 | 3.26% | 19/1/2027 | 1,267,814 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Prosus NV | 610,000 | 4.85% | 6/7/2027 | 598,315 | 0.03% |
| SF Holding Investment 2021 Ltd. | 950,000 | 2.38% | 17/11/2026 | 907,023 | 0.04% |
| Shenzhen Expressway Corp., Ltd. | 275,000 | 1.75% | 8/7/2026 | 261,474 | 0.01% |
| Sunny Optical Technology Group Co., Ltd. | 350,000 | 5.95% | 17/7/2026 | 353,563 | 0.02% |
| Sunshine Life Insurance Corp., Ltd. | 250,000 | 4.50% | 20/4/2026 | 245,428 | 0.01% |
| Tencent Holdings Ltd. | 1,165,000 | 1.81% | 26/1/2026 | 1,128,624 | 0.05% |
| Tencent Holdings Ltd. | 565,000 | 3.58% | 11/4/2026 | 556,225 | 0.03% |
| TFI Overseas Investment Ltd. | 300,000 | 6.25% | 31/5/2026 | 297,783 | 0.01% |
| Tianfeng Securities Co., Ltd. | 400,000 | 6.50% | 5/3/2026 | 398,967 | 0.02% |
| ZhongAn Online P&C Insurance Co., Ltd. | 550,000 | 3.50% | 8/3/2026 | 534,359 | 0.02% |
| | | | | 23,689,114 | 1.07% |
| Colombia 0.02% (30 June 2024: 0.01%) | | | | | |
| SURA Asset Management SA | 550,000 | 4.38% | 11/4/2027 | 536,010 | 0.02% |
| | | | | 536,010 | 0.02% |
| Denmark 0.16% (30 June 2024: 0.28%) | | | | | |
| Danske Bank A/S | 1,105,000 | 1.55% | 10/9/2027 | 1,044,796 | 0.05% |
| Danske Bank A/S | 1,168,000 | 5.43% | 1/3/2028 | 1,178,050 | 0.05% |
| Danske Bank A/S | 1,425,000 | 4.30% | 1/4/2028 | 1,403,990 | 0.06% |
| | | | | 3,626,836 | 0.16% |
| Finland 0.25% (30 June 2024: 0.24%) | | | | | |
| Nokia OYJ | 940,000 | 4.38% | 12/6/2027 | 914,208 | 0.04% |
| Nordea Bank Abp | 1,862,000 | 1.50% | 30/9/2026 | 1,761,593 | 0.08% |
| Nordea Bank Abp | 610,000 | 5.00% | 19/3/2027 | 613,778 | 0.03% |
| Nordea Bank Abp | 2,200,000 | 5.38% | 22/9/2027 | 2,227,545 | 0.10% |
| | | | | 5,517,124 | 0.25% |
| France 2.36% (30 June 2024: 2.36%) | | | | | |
| Air Liquide Finance SA | 1,264,000 | 2.50% | 27/9/2026 | 1,219,375 | 0.05% |
| Airbus SE | 520,000 | 3.15% | 10/4/2027 | 501,736 | 0.02% |
| AXA SA | 920,000 | 5.13% | 17/1/2047 | 915,709 | 0.04% |
| Banque Federative du Credit Mutuel SA | 1,346,000 | 4.94% | 26/1/2026 | 1,348,897 | 0.06% |
| Banque Federative du Credit Mutuel SA | 1,510,000 | 5.90% | 13/7/2026 | 1,531,887 | 0.07% |
| Banque Federative du Credit Mutuel SA | 908,000 | 1.60% | 4/10/2026 | 857,251 | 0.04% |
| Banque Federative du Credit Mutuel SA | 820,000 | 5.09% | 23/1/2027 | 821,935 | 0.04% |
| Banque Federative du Credit Mutuel SA | 1,375,000 | 4.75% | 13/7/2027 | 1,368,124 | 0.06% |
| BNP Paribas SA | 1,370,000 | 4.38% | 12/5/2026 | 1,354,316 | 0.06% |
| BNP Paribas SA | 2,420,000 | 1.32% | 13/1/2027 | 2,329,421 | 0.10% |
| BNP Paribas SA | 1,758,000 | 4.63% | 13/3/2027 | 1,729,060 | 0.08% |
| BNP Paribas SA | 1,128,000 | 1.68% | 30/6/2027 | 1,074,468 | 0.05% |
| BNP Paribas SA | 1,795,000 | 2.59% | 20/1/2028 | 1,705,819 | 0.08% |
| BNP Paribas SA | 1,650,000 | 1.90% | 30/9/2028 | 1,512,609 | 0.07% |
| BPCE SA | 2,061,000 | 1.00% | 20/1/2026 | 1,980,923 | 0.09% |
| BPCE SA | 740,000 | 4.88% | 1/4/2026 | 736,699 | 0.03% |
| BPCE SA | 652,000 | 3.38% | 2/12/2026 | 636,432 | 0.03% |
| BPCE SA | 1,677,000 | 5.98% | 18/1/2027 | 1,689,852 | 0.08% |
| BPCE SA | 810,000 | 5.20% | 18/1/2027 | 814,036 | 0.04% |
| BPCE SA | 750,000 | 4.75% | 19/7/2027 | 746,458 | 0.03% |
| BPCE SA | 1,225,000 | 6.61% | 19/10/2027 | 1,255,096 | 0.06% |
| BPCE SA | 1,134,000 | 2.05% | 19/10/2027 | 1,072,838 | 0.05% |
| BPCE SA | 1,730,000 | 3.50% | 23/10/2027 | 1,652,773 | 0.07% |
| Credit Agricole SA | 1,305,000 | 5.59% | 5/7/2026 | 1,319,720 | 0.06% |
| Credit Agricole SA | 1,135,000 | 4.13% | 10/1/2027 | 1,114,944 | 0.05% |
| Credit Agricole SA | 1,130,000 | 2.02% | 11/1/2027 | 1,068,257 | 0.05% |
| Credit Agricole SA | 1,675,000 | 1.25% | 26/1/2027 | 1,607,902 | 0.07% |
| Credit Agricole SA | 1,125,000 | 5.13% | 11/3/2027 | 1,130,855 | 0.05% |
| Credit Agricole SA | 2,150,000 | 4.63% | 11/9/2028 | 2,122,417 | 0.10% |
| Danone SA | 2,430,000 | 2.95% | 2/11/2026 | 2,355,252 | 0.11% |
| La Mondiale SAM | 500,000 | 5.88% | 26/1/2047 | 497,326 | 0.02% |
| Pernod Ricard SA | 532,000 | 3.25% | 8/6/2026 | 521,163 | 0.02% |
| Societe Generale SA | 1,085,000 | 4.75% | 24/11/2025 | 1,078,945 | 0.05% |
| Societe Generale SA | 1,505,000 | 4.25% | 19/8/2026 | 1,475,459 | 0.07% |
| Societe Generale SA | 1,275,000 | 6.45% | 12/1/2027 | 1,289,314 | 0.06% |
| Societe Generale SA | 702,000 | 4.00% | 12/1/2027 | 685,299 | 0.03% |
| Societe Generale SA | 1,200,000 | 5.25% | 19/2/2027 | 1,201,329 | 0.05% |
| Societe Generale SA | 945,000 | 1.79% | 9/6/2027 | 898,542 | 0.04% |
| Societe Generale SA | 870,000 | 4.68% | 15/6/2027 | 865,503 | 0.04% |
| Societe Generale SA | 2,005,000 | 2.80% | 19/1/2028 | 1,902,747 | 0.09% |
| Societe Generale SA | 1,175,000 | 5.52% | 19/1/2028 | 1,177,377 | 0.05% |
| Sodexo, Inc. | 538,000 | 1.63% | 16/4/2026 | 514,808 | 0.02% |
| WEA Finance LLC | 785,000 | 2.88% | 15/1/2027 | 746,965 | 0.03% |
| | | | | 52,429,838 | 2.36% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Germany 2.18% (30 June 2024: 2.03%) | | | | | |
| Bayer US Finance LLC | 1,600,000 | 6.13% | 21/11/2026 | 1,630,833 | 0.07% |
| BMW US Capital LLC | 640,000 | 5.05% | 2/4/2026 | 642,806 | 0.03% |
| BMW US Capital LLC | 1,750,000 | 2.80% | 11/4/2026 | 1,710,282 | 0.08% |
| BMW US Capital LLC | 495,000 | 1.25% | 12/8/2026 | 469,160 | 0.02% |
| BMW US Capital LLC | 750,000 | 4.65% | 13/8/2026 | 750,257 | 0.03% |
| BMW US Capital LLC | 600,000 | 3.45% | 1/4/2027 | 583,320 | 0.03% |
| BMW US Capital LLC | 757,000 | 4.90% | 2/4/2027 | 759,149 | 0.03% |
| BMW US Capital LLC | 450,000 | 3.30% | 6/4/2027 | 436,145 | 0.02% |
| BMW US Capital LLC | 1,340,000 | 4.60% | 13/8/2027 | 1,333,184 | 0.06% |
| Daimler Truck Finance North America LLC | 1,315,000 | 2.00% | 14/12/2026 | 1,245,929 | 0.06% |
| Daimler Truck Finance North America LLC | 830,000 | 5.00% | 15/1/2027 | 831,610 | 0.04% |
| Daimler Truck Finance North America LLC | 1,167,000 | 3.65% | 7/4/2027 | 1,135,152 | 0.05% |
| Daimler Truck Finance North America LLC | 685,000 | 5.13% | 25/9/2027 | 688,449 | 0.03% |
| Deutsche Bank AG | 1,082,000 | 4.10% | 13/1/2026 | 1,073,343 | 0.05% |
| Deutsche Bank AG | 799,000 | 1.69% | 19/3/2026 | 770,450 | 0.04% |
| Deutsche Bank AG | 900,000 | 5.58% | 1/9/2026 | 913,482 | 0.04% |
| Deutsche Bank AG | 2,172,000 | 2.13% | 24/11/2026 | 2,116,277 | 0.10% |
| Deutsche Bank AG | 1,665,000 | 7.15% | 13/7/2027 | 1,715,814 | 0.08% |
| Deutsche Bank AG | 1,905,000 | 2.31% | 16/11/2027 | 1,810,566 | 0.08% |
| Deutsche Bank AG | 1,933,000 | 2.55% | 7/1/2028 | 1,836,989 | 0.08% |
| Deutsche Bank AG | 970,000 | 5.71% | 8/2/2028 | 980,161 | 0.04% |
| Deutsche Bank AG | 750,000 | 4.88% | 1/12/2032 | 726,875 | 0.03% |
| Deutsche Telekom International Finance BV | 960,000 | 3.60% | 19/1/2027 | 937,653 | 0.04% |
| Fresenius Medical Care US Finance III, Inc. | 995,000 | 1.88% | 1/12/2026 | 935,241 | 0.04% |
| Mercedes-Benz Finance North America LLC | 1,065,000 | 1.45% | 2/3/2026 | 1,025,226 | 0.05% |
| Mercedes-Benz Finance North America LLC | 1,110,000 | 4.80% | 30/3/2026 | 1,111,264 | 0.05% |
| Mercedes-Benz Finance North America LLC | 775,000 | 4.88% | 31/7/2026 | 777,234 | 0.04% |
| Mercedes-Benz Finance North America LLC | 745,000 | 5.20% | 3/8/2026 | 750,390 | 0.03% |
| Mercedes-Benz Finance North America LLC | 650,000 | 4.80% | 13/11/2026 | 651,253 | 0.03% |
| Mercedes-Benz Finance North America LLC | 770,000 | 3.45% | 6/1/2027 | 750,586 | 0.03% |
| Mercedes-Benz Finance North America LLC | 830,000 | 4.80% | 11/1/2027 | 829,721 | 0.04% |
| Mercedes-Benz Finance North America LLC | 875,000 | 4.75% | 1/8/2027 | 873,928 | 0.04% |
| Mercedes-Benz Finance North America LLC | 750,000 | 4.90% | 15/11/2027 | 749,441 | 0.03% |
| Mercedes-Benz Finance North America LLC | 500,000 | 5.25% | 29/11/2027 | 504,206 | 0.02% |
| Siemens Financieringsmaatschappij NV | 1,716,000 | 1.20% | 11/3/2026 | 1,650,311 | 0.07% |
| Siemens Financieringsmaatschappij NV | 1,860,000 | 6.13% | 17/8/2026 | 1,906,894 | 0.09% |
| Siemens Financieringsmaatschappij NV | 1,805,000 | 2.35% | 15/10/2026 | 1,738,165 | 0.08% |
| Siemens Financieringsmaatschappij NV | 1,397,000 | 3.40% | 16/3/2027 | 1,362,875 | 0.06% |
| Volkswagen Group of America Finance LLC | 877,000 | 5.40% | 20/3/2026 | 880,183 | 0.04% |
| Volkswagen Group of America Finance LLC | 550,000 | 4.90% | 14/8/2026 | 548,012 | 0.03% |
| Volkswagen Group of America Finance LLC | 960,000 | 5.70% | 12/9/2026 | 968,485 | 0.04% |
| Volkswagen Group of America Finance LLC | 615,000 | 3.20% | 26/9/2026 | 594,949 | 0.03% |
| Volkswagen Group of America Finance LLC | 810,000 | 6.00% | 16/11/2026 | 822,309 | 0.04% |
| Volkswagen Group of America Finance LLC | 970,000 | 5.30% | 22/3/2027 | 971,210 | 0.04% |
| Volkswagen Group of America Finance LLC | 1,655,000 | 4.35% | 8/6/2027 | 1,621,395 | 0.07% |
| Volkswagen Group of America Finance LLC | 500,000 | 4.85% | 15/8/2027 | 494,784 | 0.02% |
| Volkswagen Group of America Finance LLC | 1,035,000 | 1.63% | 24/11/2027 | 934,443 | 0.04% |
| | | | | 48,550,391 | 2.18% |
| Hong Kong 0.46% (30 June 2024: 0.46%) | | | | | |
| AIA Group Ltd. | 850,000 | 2.70% | Perpetual | 819,779 | 0.04% |
| AIA Group Ltd. | 900,000 | 5.63% | 25/10/2027 | 922,433 | 0.04% |
| Bank of Communications Hong Kong Ltd. | 1,150,000 | 2.30% | 8/7/2031 | 1,104,075 | 0.05% |
| Bank of East Asia Ltd. | 475,000 | 6.63% | 13/3/2027 | 479,951 | 0.02% |
| Bank of East Asia Ltd. | 650,000 | 6.75% | 15/3/2027 | 657,860 | 0.03% |
| Bank of East Asia Ltd. | 450,000 | 4.88% | 22/4/2032 | 437,018 | 0.02% |
| Castle Peak Power Finance Co., Ltd. | 500,000 | 3.25% | 25/7/2027 | 484,037 | 0.02% |
| CK Property Finance MTN Ltd. | 300,000 | 1.38% | 30/6/2026 | 283,688 | 0.01% |
| CLP Power Hong Kong Financing Ltd. | 300,000 | 3.38% | 26/10/2027 | 290,545 | 0.01% |
| Dah Sing Bank Ltd. | 500,000 | 3.00% | 2/11/2031 | 475,517 | 0.02% |
| Guotai Junan International Holdings Ltd. | 350,000 | 2.00% | 3/3/2026 | 337,905 | 0.01% |
| HKT Capital No 4 Ltd. | 850,000 | 3.00% | 14/7/2026 | 825,514 | 0.04% |
| Hongkong Electric Finance Ltd. | 675,000 | 2.88% | 3/5/2026 | 658,153 | 0.03% |
| HPHT Finance 21 II Ltd. | 650,000 | 1.50% | 17/9/2026 | 612,657 | 0.03% |
| HPHT Finance 21 Ltd. | 400,000 | 2.00% | 19/3/2026 | 386,059 | 0.02% |
| Nan Fung Treasury Ltd. | 425,000 | 3.88% | 3/10/2027 | 404,850 | 0.02% |
| Swire Properties MTN Financing Ltd. | 450,000 | 3.63% | 13/1/2026 | 443,958 | 0.02% |
| Wheelock MTN BVI Ltd. | 700,000 | 2.38% | 25/1/2026 | 679,006 | 0.03% |
| | | | | 10,303,005 | 0.46% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hungary 0.03% (30 June 2024: 0.03%) | | | | | |
| OTP Bank Nyrt | 650,000 | 7.50% | 25/5/2027 | 669,797 | 0.03% |
| | | | | 669,797 | 0.03% |
| India 0.21% (30 June 2024: 0.13%) | | | | | |
| Adani Ports & Special Economic Zone Ltd. | 500,000 | 4.00% | 30/7/2027 | 449,982 | 0.02% |
| Adani Ports & Special Economic Zone Ltd. | 925,000 | 4.20% | 4/8/2027 | 832,701 | 0.03% |
| Adani Transmission Step-One Ltd. | 450,000 | 4.00% | 3/8/2026 | 412,128 | 0.02% |
| HDFC Bank Ltd. | 650,000 | 5.69% | 2/3/2026 | 654,036 | 0.03% |
| HDFC Bank Ltd. | 400,000 | 5.20% | 15/2/2027 | 400,869 | 0.02% |
| ICICI Bank Ltd. | 1,090,000 | 4.00% | 18/3/2026 | 1,077,563 | 0.05% |
| Reliance Industries Ltd. | 900,000 | 3.67% | 30/11/2027 | 869,082 | 0.04% |
| | | | | 4,696,361 | 0.21% |
| Indonesia 0.06% (30 June 2024: 0.04%) | | | | | |
| Bank Bukopin Tbk PT | 300,000 | 5.66% | 30/10/2027 | 296,671 | 0.01% |
| Krakatau Posco PT | 400,000 | 6.38% | 11/6/2027 | 400,907 | 0.02% |
| PT Tower Bersama Infrastructure Tbk | 250,000 | 2.75% | 20/1/2026 | 242,920 | 0.01% |
| PT Tower Bersama Infrastructure Tbk | 425,000 | 2.80% | 2/5/2027 | 401,935 | 0.02% |
| | | | | 1,342,433 | 0.06% |
| Ireland 0.88% (30 June 2024: 0.98%) | | | | | |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 1,105,000 | 1.75% | 30/1/2026 | 1,069,088 | 0.05% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 635,000 | 4.45% | 3/4/2026 | 631,538 | 0.03% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 4,460,000 | 2.45% | 29/10/2026 | 4,270,855 | 0.19% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 1,560,000 | 6.10% | 15/1/2027 | 1,594,930 | 0.07% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 2,480,000 | 6.45% | 15/4/2027 | 2,557,468 | 0.12% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 815,000 | 3.65% | 21/7/2027 | 791,096 | 0.04% |
| Avolon Holdings Funding Ltd. | 735,000 | 5.50% | 15/1/2026 | 737,017 | 0.03% |
| Avolon Holdings Funding Ltd. | 848,000 | 2.13% | 21/2/2026 | 820,267 | 0.04% |
| Avolon Holdings Funding Ltd. | 1,610,000 | 4.25% | 15/4/2026 | 1,590,547 | 0.07% |
| Avolon Holdings Funding Ltd. | 765,000 | 4.38% | 1/5/2026 | 756,772 | 0.03% |
| Avolon Holdings Funding Ltd. | 1,015,000 | 3.25% | 15/2/2027 | 975,627 | 0.04% |
| Avolon Holdings Funding Ltd. | 2,400,000 | 2.53% | 18/11/2027 | 2,225,496 | 0.10% |
| Bank of Ireland Group plc | 1,172,000 | 2.03% | 30/9/2027 | 1,114,350 | 0.05% |
| SMBC Aviation Capital Finance DAC | 400,000 | 1.90% | 15/10/2026 | 379,062 | 0.02% |
| | | | | 19,514,113 | 0.88% |
| Israel 0.02% (30 June 2024: 0.00%) | | | | | |
| Bank Leumi Le-Israel BM | 500,000 | 5.13% | 27/7/2027 | 495,170 | 0.02% |
| | | | | 495,170 | 0.02% |
| Italy 0.31% (30 June 2024: 0.34%) | | | | | |
| Enel Finance International NV | 1,515,000 | 1.63% | 12/7/2026 | 1,442,972 | 0.06% |
| Enel Finance International NV | 1,025,000 | 3.63% | 25/5/2027 | 994,193 | 0.04% |
| Enel Finance International NV | 635,000 | 4.63% | 15/6/2027 | 629,357 | 0.03% |
| Intesa Sanpaolo SpA | 855,000 | 7.00% | 21/11/2025 | 869,579 | 0.04% |
| Intesa Sanpaolo SpA | 1,290,000 | 3.88% | 14/7/2027 | 1,246,545 | 0.06% |
| UniCredit SpA | 1,055,000 | 4.63% | 12/4/2027 | 1,041,810 | 0.05% |
| UniCredit SpA | 662,000 | 1.98% | 3/6/2027 | 633,506 | 0.03% |
| | | | | 6,857,962 | 0.31% |
| Japan 3.56% (30 June 2024: 3.40%) | | | | | |
| Aozora Bank Ltd. | 300,000 | 5.90% | 2/3/2026 | 301,044 | 0.01% |
| Aozora Bank Ltd. | 250,000 | 5.90% | 8/9/2026 | 251,279 | 0.01% |
| Chiba Bank Ltd. | 275,000 | 1.35% | 8/9/2026 | 258,669 | 0.01% |
| Dai-ichi Life Insurance Co., Ltd. | 2,530,000 | 4.00% | Perpetual | 2,477,227 | 0.11% |
| Denso Corp. | 535,000 | 1.24% | 16/9/2026 | 504,039 | 0.02% |
| Honda Motor Co., Ltd. | 1,530,000 | 2.53% | 10/3/2027 | 1,462,059 | 0.07% |
| ITOCU Corp. | 400,000 | 1.56% | 30/3/2026 | 384,360 | 0.02% |
| JERA Co., Inc. | 350,000 | 3.67% | 14/4/2027 | 339,484 | 0.02% |
| Kubota Credit Corp. USA | 450,000 | 4.96% | 31/5/2026 | 450,308 | 0.02% |
| Kubota Credit Corp. USA | 540,000 | 5.33% | 29/5/2027 | 544,498 | 0.02% |
| Marubeni Corp. | 450,000 | 1.58% | 17/9/2026 | 425,594 | 0.02% |
| Meiji Yasuda Life Insurance Co. | 2,115,000 | 5.20% | 20/10/2045 | 2,110,058 | 0.10% |
| Mitsubishi Corp. | 650,000 | 1.13% | 15/7/2026 | 615,487 | 0.03% |
| Mitsubishi UFJ Financial Group, Inc. | 2,337,000 | 3.85% | 1/3/2026 | 2,313,496 | 0.10% |
| Mitsubishi UFJ Financial Group, Inc. | 1,105,000 | 2.76% | 13/9/2026 | 1,070,002 | 0.05% |
| Mitsubishi UFJ Financial Group, Inc. | 1,185,000 | 3.68% | 22/2/2027 | 1,160,666 | 0.05% |
| Mitsubishi UFJ Financial Group, Inc. | 2,425,000 | 1.54% | 20/7/2027 | 2,306,408 | 0.10% |
| Mitsubishi UFJ Financial Group, Inc. | 1,795,000 | 3.29% | 25/7/2027 | 1,738,930 | 0.08% |
| Mitsubishi UFJ Financial Group, Inc. | 1,425,000 | 1.64% | 13/10/2027 | 1,348,207 | 0.06% |
| Mitsubishi UFJ Financial Group, Inc. | 1,385,000 | 2.34% | 19/1/2028 | 1,317,699 | 0.06% |
| Mitsubishi UFJ Financial Group, Inc. | 910,000 | 4.08% | 19/4/2028 | 894,174 | 0.04% |
| Mitsubishi UFJ Financial Group, Inc. | 3,510,000 | 5.02% | 20/7/2028 | 3,522,045 | 0.16% |
| Mitsubishi UFJ Financial Group, Inc. | 1,000,000 | 5.35% | 13/9/2028 | 1,012,592 | 0.05% |
| Mitsui & Co., Ltd. | 450,000 | 2.19% | 19/1/2027 | 426,902 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mizuho Financial Group, Inc. | 1,948,000 | 3.48% | 12/4/2026 | 1,916,256 | 0.09% |
| Mizuho Financial Group, Inc. | 1,715,000 | 2.84% | 13/9/2026 | 1,664,849 | 0.07% |
| Mizuho Financial Group, Inc. | 575,000 | 3.66% | 28/2/2027 | 561,174 | 0.03% |
| Mizuho Financial Group, Inc. | 1,505,000 | 1.23% | 22/5/2027 | 1,432,605 | 0.06% |
| Mizuho Financial Group, Inc. | 210,000 | 1.55% | 9/7/2027 | 199,895 | 0.01% |
| Mizuho Financial Group, Inc. | 800,000 | 3.17% | 11/9/2027 | 767,264 | 0.03% |
| Mizuho Financial Group, Inc. | 1,395,000 | 5.41% | 13/9/2028 | 1,413,250 | 0.06% |
| Nippon Life Insurance Co. | 1,994,000 | 4.70% | 20/1/2046 | 1,978,658 | 0.09% |
| Nippon Life Insurance Co. | 800,000 | 4.00% | 19/9/2047 | 772,791 | 0.03% |
| Nissan Motor Co., Ltd. | 2,860,000 | 4.35% | 17/9/2027 | 2,757,438 | 0.12% |
| Nomura Holdings, Inc. | 775,000 | 5.71% | 9/1/2026 | 780,236 | 0.04% |
| Nomura Holdings, Inc. | 1,335,000 | 1.65% | 14/7/2026 | 1,269,837 | 0.06% |
| Nomura Holdings, Inc. | 1,329,000 | 2.33% | 22/1/2027 | 1,259,200 | 0.06% |
| Nomura Holdings, Inc. | 585,000 | 5.59% | 2/7/2027 | 592,058 | 0.03% |
| Nomura Holdings, Inc. | 850,000 | 5.39% | 6/7/2027 | 855,837 | 0.04% |
| Norinchukin Bank | 560,000 | 1.28% | 22/9/2026 | 524,881 | 0.02% |
| NTT Finance Corp. | 3,205,000 | 1.16% | 3/4/2026 | 3,068,364 | 0.14% |
| NTT Finance Corp. | 925,000 | 5.10% | 2/7/2027 | 931,919 | 0.04% |
| NTT Finance Corp. | 744,000 | 4.37% | 27/7/2027 | 736,703 | 0.03% |
| Olympus Corp. | 585,000 | 2.14% | 8/12/2026 | 555,175 | 0.03% |
| ORIX Corp. | 1,400,000 | 3.70% | 18/7/2027 | 1,360,204 | 0.06% |
| Renesas Electronics Corp. | 1,150,000 | 2.17% | 25/11/2026 | 1,090,376 | 0.05% |
| Sumitomo Corp. | 437,000 | 1.55% | 6/7/2026 | 416,114 | 0.02% |
| Sumitomo Life Insurance Co. | 75,000 | 4.00% | 14/9/2077 | 72,344 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | 1,265,000 | 0.95% | 12/1/2026 | 1,217,335 | 0.05% |
| Sumitomo Mitsui Financial Group, Inc. | 2,154,000 | 5.46% | 13/1/2026 | 2,169,466 | 0.10% |
| Sumitomo Mitsui Financial Group, Inc. | 1,590,000 | 3.78% | 9/3/2026 | 1,573,522 | 0.07% |
| Sumitomo Mitsui Financial Group, Inc. | 825,000 | 5.88% | 13/7/2026 | 839,027 | 0.04% |
| Sumitomo Mitsui Financial Group, Inc. | 1,933,000 | 2.63% | 14/7/2026 | 1,874,205 | 0.08% |
| Sumitomo Mitsui Financial Group, Inc. | 2,295,000 | 1.40% | 17/9/2026 | 2,171,161 | 0.10% |
| Sumitomo Mitsui Financial Group, Inc. | 1,555,000 | 3.01% | 19/10/2026 | 1,509,744 | 0.07% |
| Sumitomo Mitsui Financial Group, Inc. | 1,815,000 | 3.45% | 11/1/2027 | 1,771,525 | 0.08% |
| Sumitomo Mitsui Financial Group, Inc. | 500,000 | 2.17% | 14/1/2027 | 475,146 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 1,420,000 | 3.36% | 12/7/2027 | 1,375,972 | 0.06% |
| Sumitomo Mitsui Financial Group, Inc. | 3,270,000 | 3.35% | 18/10/2027 | 3,153,516 | 0.14% |
| Sumitomo Mitsui Trust Bank Ltd. | 1,125,000 | 5.65% | 9/3/2026 | 1,135,899 | 0.05% |
| Sumitomo Mitsui Trust Bank Ltd. | 590,000 | 1.55% | 25/3/2026 | 567,447 | 0.03% |
| Sumitomo Mitsui Trust Bank Ltd. | 473,000 | 5.65% | 14/9/2026 | 479,655 | 0.02% |
| Sumitomo Mitsui Trust Bank Ltd. | 801,000 | 1.35% | 16/9/2026 | 756,717 | 0.03% |
| Sumitomo Mitsui Trust Bank Ltd. | 1,250,000 | 5.20% | 7/3/2027 | 1,261,002 | 0.06% |
| Sumitomo Mitsui Trust Bank Ltd. | 700,000 | 2.80% | 10/3/2027 | 670,676 | 0.03% |
| Sumitomo Mitsui Trust Bank Ltd. | 615,000 | 4.45% | 10/9/2027 | 609,030 | 0.03% |
| Toyota Motor Corp. | 1,005,000 | 1.34% | 25/3/2026 | 967,187 | 0.04% |
| Toyota Motor Corp. | 478,000 | 5.28% | 13/7/2026 | 483,475 | 0.02% |
| | | | | 79,274,362 | 3.56% |
| Kuwait 0.13% (30 June 2024: 0.15%) | | | | | |
| Boubyan Sukuk Ltd. | 625,000 | 3.39% | 29/3/2027 | 602,076 | 0.03% |
| Burgan Bank SAK | 500,000 | 2.75% | 15/12/2031 | 461,000 | 0.02% |
| NBK SPC Ltd. | 1,000,000 | 1.63% | 15/9/2027 | 939,617 | 0.04% |
| NBK Tier 1 Financing 2 Ltd. | 800,000 | 4.50% | Perpetual | 786,488 | 0.04% |
| | | | | 2,789,181 | 0.13% |
| Luxembourg 0.08% (30 June 2024: 0.01%) | | | | | |
| ArcelorMittal SA | 310,000 | 4.55% | 11/3/2026 | 308,096 | 0.01% |
| ArcelorMittal SA | 1,440,000 | 6.55% | 29/11/2027 | 1,497,365 | 0.07% |
| | | | | 1,805,461 | 0.08% |
| Macau 0.10% (30 June 2024: 0.17%) | | | | | |
| Sands China Ltd. | 1,352,000 | 3.80% | 8/1/2026 | 1,326,932 | 0.06% |
| Sands China Ltd. | 850,000 | 2.30% | 8/3/2027 | 790,886 | 0.04% |
| | | | | 2,117,818 | 0.10% |
| Malaysia 0.09% (30 June 2024: 0.10%) | | | | | |
| Gohl Capital Ltd. | 1,675,000 | 4.25% | 24/1/2027 | 1,626,861 | 0.07% |
| RHB Bank Bhd | 450,000 | 1.66% | 29/6/2026 | 427,988 | 0.02% |
| | | | | 2,054,849 | 0.09% |
| Mexico 0.16% (30 June 2024: 0.16%) | | | | | |
| Banco Inbursa SA Institucion De Banca Multiple Grupo Financiero Inbursa | 1,128,000 | 4.38% | 11/4/2027 | 1,095,332 | 0.05% |
| El Puerto de Liverpool SAB de CV | 450,000 | 3.88% | 6/10/2026 | 440,268 | 0.02% |
| Orbia Advance Corp. SAB de CV | 825,000 | 1.88% | 11/5/2026 | 779,088 | 0.03% |
| Orbia Advance Corp. SAB de CV | 500,000 | 4.00% | 4/10/2027 | 475,615 | 0.02% |
| Trust Fibra Uno | 800,000 | 5.25% | 30/1/2026 | 796,587 | 0.04% |
| | | | | 3,586,890 | 0.16% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Netherlands 1.20% (30 June 2024: 1.68%) | | | | | |
| ABN AMRO Bank NV | 1,209,000 | 4.80% | 18/4/2026 | 1,203,120 | 0.05% |
| ABN AMRO Bank NV | 555,000 | 1.54% | 16/6/2027 | 528,149 | 0.02% |
| ABN AMRO Bank NV | 2,125,000 | 6.34% | 18/9/2027 | 2,172,322 | 0.10% |
| ABN AMRO Bank NV | 800,000 | 4.99% | 3/12/2028 | 798,285 | 0.04% |
| AEGON Funding Co. LLC | 1,005,000 | 5.50% | 16/4/2027 | 1,013,577 | 0.05% |
| Cooperatieve Rabobank UA | 1,215,000 | 4.85% | 9/1/2026 | 1,218,511 | 0.06% |
| Cooperatieve Rabobank UA | 200,000 | 1.34% | 24/6/2026 | 196,558 | 0.01% |
| Cooperatieve Rabobank UA | 905,000 | 3.75% | 21/7/2026 | 886,953 | 0.04% |
| Cooperatieve Rabobank UA | 705,000 | 5.50% | 5/10/2026 | 716,406 | 0.03% |
| Cooperatieve Rabobank UA | 1,775,000 | 1.11% | 24/2/2027 | 1,698,811 | 0.08% |
| Cooperatieve Rabobank UA | 950,000 | 5.04% | 5/3/2027 | 958,985 | 0.04% |
| Cooperatieve Rabobank UA | 1,280,000 | 1.98% | 15/12/2027 | 1,210,716 | 0.05% |
| Cooperatieve Rabobank UA | 1,399,000 | 3.65% | 6/4/2028 | 1,357,040 | 0.06% |
| Cooperatieve Rabobank UA | 1,225,000 | 4.66% | 22/8/2028 | 1,212,351 | 0.05% |
| ING Groep NV | 1,355,000 | 4.63% | 6/1/2026 | 1,354,951 | 0.06% |
| ING Groep NV | 1,285,000 | 3.95% | 29/3/2027 | 1,261,010 | 0.06% |
| ING Groep NV | 1,216,000 | 1.73% | 1/4/2027 | 1,168,534 | 0.05% |
| ING Groep NV | 1,255,000 | 6.08% | 11/9/2027 | 1,278,450 | 0.06% |
| ING Groep NV | 1,835,000 | 4.02% | 28/3/2028 | 1,796,743 | 0.08% |
| JDE Peet's NV | 830,000 | 1.38% | 15/1/2027 | 769,568 | 0.04% |
| LYB Finance Co BV | 245,000 | 8.10% | 15/3/2027 | 258,132 | 0.01% |
| NXP BV/NXP Funding LLC | 655,000 | 5.35% | 1/3/2026 | 657,653 | 0.03% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 780,000 | 3.88% | 18/6/2026 | 769,183 | 0.04% |
| Shell International Finance BV | 1,156,000 | 2.50% | 12/9/2026 | 1,119,003 | 0.05% |
| Viterra Finance BV | 510,000 | 2.00% | 21/4/2026 | 488,959 | 0.02% |
| Viterra Finance BV | 525,000 | 4.90% | 21/4/2027 | 520,491 | 0.02% |
| | | | | 26,614,461 | 1.20% |
| New Zealand 0.23% (30 June 2024: 0.20%) | | | | | |
| ANZ Bank New Zealand Ltd. | 525,000 | 5.55% | 11/8/2032 | 527,316 | 0.02% |
| ASB Bank Ltd. | 682,000 | 5.35% | 15/6/2026 | 688,236 | 0.03% |
| ASB Bank Ltd. | 760,000 | 1.63% | 22/10/2026 | 720,244 | 0.03% |
| ASB Bank Ltd. | 735,000 | 5.28% | 17/6/2032 | 730,922 | 0.03% |
| Bank of New Zealand | 855,000 | 1.00% | 3/3/2026 | 819,082 | 0.04% |
| Bank of New Zealand | 620,000 | 2.29% | 27/1/2027 | 590,452 | 0.03% |
| Westpac New Zealand Ltd. | 1,035,000 | 5.13% | 26/2/2027 | 1,041,333 | 0.05% |
| | | | | 5,117,585 | 0.23% |
| Norway 0.10% (30 June 2024: 0.25%) | | | | | |
| DNB Bank A.S.A | 525,000 | 1.54% | 25/5/2027 | 500,756 | 0.02% |
| DNB Bank A.S.A | 825,000 | 1.61% | 30/3/2028 | 765,551 | 0.04% |
| Var Energi A.S.A | 510,000 | 5.00% | 18/5/2027 | 508,173 | 0.02% |
| Yara International A.S.A | 475,000 | 3.80% | 6/6/2026 | 466,849 | 0.02% |
| | | | | 2,241,329 | 0.10% |
| Panama 0.03% (30 June 2024: 0.00%) | | | | | |
| Banco General SA | 650,000 | 4.13% | 7/8/2027 | 628,206 | 0.03% |
| | | | | 628,206 | 0.03% |
| Peru 0.07% (30 June 2024: 0.04%) | | | | | |
| Banco Internacional del Peru SAA Interbank | 585,000 | 3.25% | 4/10/2026 | 565,349 | 0.02% |
| Kallpa Generacion SA | 1,050,000 | 4.13% | 16/8/2027 | 1,013,080 | 0.05% |
| | | | | 1,578,429 | 0.07% |
| Philippines 0.04% (30 June 2024: 0.07%) | | | | | |
| BDO Unibank, Inc. | 500,000 | 2.13% | 13/1/2026 | 483,149 | 0.02% |
| Metropolitan Bank & Trust Co. | 450,000 | 2.13% | 15/1/2026 | 435,780 | 0.02% |
| | | | | 918,929 | 0.04% |
| Qatar 0.10% (30 June 2024: 0.23%) | | | | | |
| ABQ Finance Ltd. | 750,000 | 2.00% | 6/7/2026 | 713,482 | 0.03% |
| CBQ Finance Ltd. | 800,000 | 2.00% | 12/5/2026 | 764,011 | 0.03% |
| Commercial Bank PSQC | 475,000 | 4.50% | Perpetual | 462,497 | 0.02% |
| Doha Finance Ltd. | 400,000 | 2.38% | 31/3/2026 | 385,123 | 0.02% |
| | | | | 2,325,113 | 0.10% |
| Saudi Arabia 0.06% (30 June 2024: 0.07%) | | | | | |
| BSF Finance | 775,000 | 5.50% | 23/11/2027 | 784,634 | 0.04% |
| SNB Funding Ltd. | 500,000 | 2.90% | 29/1/2027 | 478,930 | 0.02% |
| | | | | 1,263,564 | 0.06% |
| Singapore 0.16% (30 June 2024: 0.25%) | | | | | |
| DBS Group Holdings Ltd. | 75,000 | 1.19% | 15/3/2027 | 69,794 | 0.00% |
| DBS Group Holdings Ltd. | 400,000 | 1.82% | 10/3/2031 | 384,942 | 0.02% |
| Oversea-Chinese Banking Corp., Ltd. | 963,000 | 1.83% | 10/9/2030 | 941,512 | 0.04% |
| Oversea-Chinese Banking Corp., Ltd. | 700,000 | 4.60% | 15/6/2032 | 692,845 | 0.03% |
| United Overseas Bank Ltd. | 325,000 | 1.25% | 14/4/2026 | 311,155 | 0.01% |
| United Overseas Bank Ltd. | 500,000 | 1.75% | 16/3/2031 | 480,561 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United Overseas Bank Ltd. | 820,000 | 2.00% | 14/10/2031 | 776,835 | 0.04% |
| | | | | 3,657,644 | 0.16% |
| South Africa 0.08% (30 June 2024: 0.04%) | | | | | |
| Anglo American Capital plc | 895,000 | 4.75% | 10/4/2027 | 888,353 | 0.04% |
| Anglo American Capital plc | 900,000 | 4.00% | 11/9/2027 | 875,765 | 0.04% |
| | | | | 1,764,118 | 0.08% |
| South Korea 1.62% (30 June 2024: 1.82%) | | | | | |
| Doosan Enerbility Co., Ltd. | 250,000 | 5.50% | 17/7/2026 | 252,028 | 0.01% |
| GS Caltex Corp. | 320,000 | 4.50% | 5/1/2026 | 318,129 | 0.01% |
| Hanwha Life Insurance Co., Ltd. | 910,000 | 3.38% | 4/2/2032 | 873,305 | 0.04% |
| HD Hyundai Heavy Industries Co., Ltd. | 200,000 | 3.18% | 28/3/2027 | 192,598 | 0.01% |
| Hyundai Assan Otomotiv Sanayi ve Ticaret A.S. | 250,000 | 1.63% | 12/7/2026 | 237,306 | 0.01% |
| Hyundai Capital America | 1,110,000 | 1.30% | 8/1/2026 | 1,070,455 | 0.05% |
| Hyundai Capital America | 1,170,000 | 1.65% | 17/9/2026 | 1,107,063 | 0.05% |
| Hyundai Capital America | 825,000 | 5.95% | 21/9/2026 | 838,763 | 0.04% |
| Hyundai Capital America | 1,191,000 | 5.25% | 8/1/2027 | 1,198,084 | 0.05% |
| Hyundai Capital America | 570,000 | 3.00% | 10/2/2027 | 547,668 | 0.02% |
| Hyundai Capital America | 1,595,000 | 2.38% | 15/10/2027 | 1,487,801 | 0.07% |
| Hyundai Capital Services, Inc. | 1,151,000 | 1.25% | 8/2/2026 | 1,103,829 | 0.05% |
| Hyundai Capital Services, Inc. | 200,000 | 2.50% | 24/1/2027 | 190,321 | 0.01% |
| Hyundai Capital Services, Inc. | 555,000 | 5.13% | 5/2/2027 | 556,296 | 0.02% |
| Hyundai Motor Manufacturing Indonesia PT | 250,000 | 1.75% | 6/5/2026 | 239,322 | 0.01% |
| KB Kookmin Card Co., Ltd. | 250,000 | 1.50% | 13/5/2026 | 237,951 | 0.01% |
| KB Securities Co., Ltd. | 275,000 | 2.13% | 1/11/2026 | 260,938 | 0.01% |
| KEB Hana Bank | 1,575,000 | 1.25% | 16/12/2026 | 1,471,771 | 0.07% |
| KEB Hana Bank | 675,000 | 3.25% | 30/3/2027 | 654,240 | 0.03% |
| KEB Hana Bank | 375,000 | 5.38% | 23/4/2027 | 380,166 | 0.02% |
| Kia Corp. | 454,000 | 1.75% | 16/10/2026 | 429,366 | 0.02% |
| Kia Corp. | 400,000 | 2.75% | 14/2/2027 | 382,411 | 0.02% |
| Kookmin Bank | 1,400,000 | 1.38% | 6/5/2026 | 1,337,718 | 0.06% |
| Kookmin Bank | 480,000 | 2.38% | 15/2/2027 | 457,495 | 0.02% |
| Kookmin Bank | 550,000 | 5.38% | 8/5/2027 | 557,899 | 0.02% |
| Korea Investment & Securities Co., Ltd. | 250,000 | 2.13% | 19/7/2026 | 238,083 | 0.01% |
| Korea Investment & Securities Co., Ltd. | 400,000 | 6.88% | 6/11/2026 | 410,167 | 0.02% |
| Kraton Corp. | 1,020,000 | 5.00% | 15/7/2027 | 1,024,307 | 0.05% |
| KT Corp. | 425,000 | 2.50% | 18/7/2026 | 409,618 | 0.02% |
| KT Corp. | 275,000 | 1.38% | 21/1/2027 | 256,247 | 0.01% |
| KT Corp. | 400,000 | 4.13% | 2/2/2028 | 390,676 | 0.02% |
| Kyobo Life Insurance Co., Ltd. | 550,000 | 5.90% | 15/6/2052 | 557,623 | 0.02% |
| LG Chem Ltd. | 610,000 | 1.38% | 7/7/2026 | 576,633 | 0.03% |
| LG Electronics, Inc. | 600,000 | 5.63% | 24/4/2027 | 607,018 | 0.03% |
| LG Energy Solution Ltd. | 540,000 | 5.63% | 25/9/2026 | 543,507 | 0.02% |
| LG Energy Solution Ltd. | 800,000 | 5.38% | 2/7/2027 | 802,129 | 0.04% |
| Mirae Asset Securities Co., Ltd. | 350,000 | 6.88% | 26/7/2026 | 357,721 | 0.02% |
| Mirae Asset Securities Co., Ltd. | 400,000 | 5.88% | 26/1/2027 | 403,529 | 0.02% |
| Mirae Asset Securities Co., Ltd. | 400,000 | 5.50% | 31/7/2027 | 400,802 | 0.02% |
| NAVER Corp. | 730,000 | 1.50% | 29/3/2026 | 699,354 | 0.03% |
| NH Investment & Securities Co., Ltd. | 300,000 | 1.88% | 7/10/2026 | 283,631 | 0.01% |
| POSCO | 755,000 | 5.63% | 17/1/2026 | 759,275 | 0.03% |
| POSCO | 505,000 | 4.88% | 23/1/2027 | 503,582 | 0.02% |
| Shinhan Bank Co., Ltd. | 835,000 | 3.88% | 24/3/2026 | 821,346 | 0.04% |
| Shinhan Bank Co., Ltd. | 580,000 | 1.38% | 21/10/2026 | 546,324 | 0.02% |
| Shinhan Bank Co., Ltd. | 1,260,000 | 3.75% | 20/9/2027 | 1,215,372 | 0.05% |
| Shinhan Card Co., Ltd. | 200,000 | 1.38% | 23/6/2026 | 189,695 | 0.01% |
| Shinhan Financial Group Co., Ltd. | 765,000 | 1.35% | 10/1/2026 | 736,843 | 0.03% |
| SK Battery America, Inc. | 600,000 | 2.13% | 26/1/2026 | 576,786 | 0.03% |
| SK Battery America, Inc. | 475,000 | 4.88% | 23/1/2027 | 473,747 | 0.02% |
| SK Hynix, Inc. | 1,010,000 | 6.25% | 17/1/2026 | 1,021,429 | 0.05% |
| SK Hynix, Inc. | 1,265,000 | 1.50% | 19/1/2026 | 1,218,876 | 0.05% |
| SK Hynix, Inc. | 686,000 | 5.50% | 16/1/2027 | 691,296 | 0.03% |
| SK On Co., Ltd. | 800,000 | 5.38% | 11/5/2026 | 803,792 | 0.04% |
| SK Telecom Co., Ltd. | 400,000 | 6.63% | 20/7/2027 | 416,024 | 0.02% |
| Woori Bank | 530,000 | 0.75% | 1/2/2026 | 507,084 | 0.02% |
| Woori Bank | 605,000 | 2.00% | 20/1/2027 | 573,136 | 0.03% |
| Woori Bank | 560,000 | 4.75% | 24/1/2027 | 560,112 | 0.03% |
| | | | | 35,958,687 | 1.62% |
| Spain 0.94% (30 June 2024: 0.80%) | | | | | |
| Banco Bilbao Vizcaya Argentaria SA | 1,000,000 | 6.14% | 14/9/2028 | 1,023,240 | 0.04% |
| Banco Santander SA | 1,500,000 | 5.18% | 19/11/2025 | 1,497,086 | 0.07% |
| Banco Santander SA | 1,790,000 | 1.85% | 25/3/2026 | 1,722,966 | 0.08% |
| Banco Santander SA | 695,000 | 4.25% | 11/4/2027 | 682,847 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Banco Santander SA | 1,600,000 | 5.29% | 18/8/2027 | 1,608,991 | 0.07% |
| Banco Santander SA | 2,290,000 | 1.72% | 14/9/2027 | 2,165,023 | 0.10% |
| Banco Santander SA | 1,160,000 | 6.53% | 7/11/2027 | 1,193,100 | 0.05% |
| Banco Santander SA | 1,095,000 | 5.55% | 14/3/2028 | 1,104,164 | 0.05% |
| Banco Santander SA | 1,795,000 | 4.18% | 24/3/2028 | 1,756,960 | 0.08% |
| Banco Santander SA | 1,945,000 | 5.37% | 15/7/2028 | 1,958,484 | 0.09% |
| CaixaBank SA | 1,055,000 | 6.68% | 13/9/2027 | 1,082,432 | 0.05% |
| Santander Holdings USA, Inc. | 1,110,000 | 3.24% | 5/10/2026 | 1,077,794 | 0.05% |
| Santander Holdings USA, Inc. | 1,625,000 | 4.40% | 13/7/2027 | 1,605,952 | 0.07% |
| Santander Holdings USA, Inc. | 1,105,000 | 2.49% | 6/1/2028 | 1,047,971 | 0.05% |
| Telefonica Emisiones SA | 1,475,000 | 4.10% | 8/3/2027 | 1,451,599 | 0.06% |
| | | | | 20,978,609 | 0.94% |
| Sweden 0.34% (30 June 2024: 0.38%) | | | | | |
| Skandinaviska Enskilda Banken AB | 760,000 | 1.20% | 9/9/2026 | 718,458 | 0.03% |
| Skandinaviska Enskilda Banken AB | 775,000 | 5.13% | 5/3/2027 | 782,040 | 0.04% |
| Svenska Handelsbanken AB | 710,000 | 5.25% | 15/6/2026 | 716,704 | 0.03% |
| Svenska Handelsbanken AB | 150,000 | 3.95% | 10/6/2027 | 147,895 | 0.01% |
| Svenska Handelsbanken AB | 475,000 | 1.42% | 11/6/2027 | 451,997 | 0.02% |
| Swedbank AB | 1,635,000 | 5.47% | 15/6/2026 | 1,654,061 | 0.07% |
| Swedbank AB | 1,155,000 | 6.14% | 12/9/2026 | 1,179,223 | 0.05% |
| Swedbank AB | 1,150,000 | 1.54% | 16/11/2026 | 1,087,413 | 0.05% |
| Swedbank AB | 900,000 | 5.34% | 20/9/2027 | 907,652 | 0.04% |
| | | | | 7,645,443 | 0.34% |
| Switzerland 1.56% (30 June 2024: 1.86%) | | | | | |
| Cloverie plc for Zurich Insurance Co., Ltd. | 900,000 | 5.63% | 24/6/2046 | 901,181 | 0.04% |
| Holcim Finance US LLC | 486,000 | 3.50% | 22/9/2026 | 474,800 | 0.02% |
| Novartis Capital Corp. | 1,624,000 | 2.00% | 14/2/2027 | 1,544,611 | 0.07% |
| Novartis Capital Corp. | 1,140,000 | 3.10% | 17/5/2027 | 1,105,296 | 0.05% |
| Roche Holdings, Inc. | 660,000 | 2.63% | 15/5/2026 | 644,207 | 0.03% |
| Roche Holdings, Inc. | 974,000 | 2.38% | 28/1/2027 | 931,951 | 0.04% |
| Tyco Electronics Group SA | 583,000 | 4.50% | 13/2/2026 | 582,991 | 0.03% |
| Tyco Electronics Group SA | 431,000 | 3.70% | 15/2/2026 | 426,580 | 0.02% |
| Tyco Electronics Group SA | 500,000 | 3.13% | 15/8/2027 | 480,918 | 0.02% |
| UBS AG | 1,875,000 | 1.25% | 1/6/2026 | 1,788,308 | 0.08% |
| UBS AG | 1,960,000 | 1.25% | 7/8/2026 | 1,855,359 | 0.08% |
| UBS AG | 1,660,000 | 5.00% | 9/7/2027 | 1,669,432 | 0.08% |
| UBS Group AG | 2,967,000 | 4.13% | 15/4/2026 | 2,938,085 | 0.13% |
| UBS Group AG | 4,496,000 | 4.55% | 17/4/2026 | 4,481,569 | 0.20% |
| UBS Group AG | 2,585,000 | 5.71% | 12/1/2027 | 2,602,272 | 0.12% |
| UBS Group AG | 2,325,000 | 1.36% | 30/1/2027 | 2,235,476 | 0.10% |
| UBS Group AG | 2,155,000 | 1.31% | 2/2/2027 | 2,071,213 | 0.09% |
| UBS Group AG | 1,835,000 | 4.70% | 5/8/2027 | 1,826,215 | 0.08% |
| UBS Group AG | 2,210,000 | 1.49% | 10/8/2027 | 2,089,958 | 0.10% |
| UBS Group AG | 1,378,000 | 6.33% | 22/12/2027 | 1,413,016 | 0.07% |
| UBS Group AG | 960,000 | 4.75% | 12/5/2028 | 952,836 | 0.04% |
| UBS Group AG | 1,330,000 | 6.44% | 11/8/2028 | 1,374,162 | 0.06% |
| Willow No 2 Ireland plc for Zurich Insurance Co., Ltd. | 200,000 | 4.25% | 1/10/2045 | 197,467 | 0.01% |
| | | | | 34,587,903 | 1.56% |
| Taiwan 0.22% (30 June 2024: 0.22%) | | | | | |
| TSMC Arizona Corp. | 1,530,000 | 1.75% | 25/10/2026 | 1,450,955 | 0.06% |
| TSMC Arizona Corp. | 1,305,000 | 3.88% | 22/4/2027 | 1,281,860 | 0.06% |
| TSMC Global Ltd. | 1,331,000 | 1.25% | 23/4/2026 | 1,271,634 | 0.06% |
| TSMC Global Ltd. | 400,000 | 4.38% | 22/7/2027 | 396,986 | 0.02% |
| TSMC Global Ltd. | 480,000 | 1.00% | 28/9/2027 | 434,355 | 0.02% |
| | | | | 4,835,790 | 0.22% |
| Thailand 0.11% (30 June 2024: 0.03%) | | | | | |
| Bangkok Bank PCL | 1,675,000 | 4.30% | 15/6/2027 | 1,653,732 | 0.08% |
| Minor International PCL | 250,000 | 2.70% | Perpetual | 240,710 | 0.01% |
| Muang Thai Life Assurance PCL | 475,000 | 3.55% | 27/1/2037 | 457,084 | 0.02% |
| | | | | 2,351,526 | 0.11% |
| United Arab Emirates 0.28% (30 June 2024: 0.31%) | | | | | |
| DIB Sukuk Ltd. | 1,350,000 | 2.95% | 16/1/2026 | 1,317,981 | 0.06% |
| DIB Sukuk Ltd. | 900,000 | 1.96% | 22/6/2026 | 857,415 | 0.04% |
| DIB Sukuk Ltd. | 900,000 | 2.74% | 16/2/2027 | 854,385 | 0.04% |
| DIB Sukuk Ltd. | 700,000 | 5.49% | 30/11/2027 | 707,738 | 0.03% |
| Emaar Sukuk Ltd. | 875,000 | 3.64% | 15/9/2026 | 851,716 | 0.04% |
| Galaxy Pipeline Assets Bidco Ltd. | 651,213 | 1.75% | 30/9/2027 | 617,752 | 0.03% |
| National Central Cooling Co. PJSC | 350,000 | 2.50% | 21/10/2027 | 324,320 | 0.01% |
| NBK Tier 1 Ltd. | 650,000 | 3.63% | Perpetual | 616,252 | 0.03% |
| | | | | 6,147,559 | 0.28% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United Kingdom 5.49% (30 June 2024: 5.56%) | | | | | |
| ANZ New Zealand Int'l Ltd. | 1,025,000 | 1.25% | 22/6/2026 | 974,747 | 0.04% |
| Ashtead Capital, Inc. | 1,120,000 | 1.50% | 12/8/2026 | 1,058,103 | 0.05% |
| Ashtead Capital, Inc. | 600,000 | 4.38% | 15/8/2027 | 589,306 | 0.03% |
| Astrazeneca Finance LLC | 1,280,000 | 1.20% | 28/5/2026 | 1,223,800 | 0.05% |
| Astrazeneca Finance LLC | 1,714,000 | 4.80% | 26/2/2027 | 1,724,052 | 0.08% |
| AstraZeneca plc | 1,435,000 | 0.70% | 8/4/2026 | 1,369,156 | 0.06% |
| AstraZeneca plc | 965,000 | 3.13% | 12/6/2027 | 934,613 | 0.04% |
| BAE Systems Finance, Inc. | 525,000 | 7.50% | 1/7/2027 | 557,367 | 0.02% |
| BAE Systems plc | 795,000 | 5.00% | 26/3/2027 | 798,049 | 0.04% |
| Barclays plc | 375,000 | 2.85% | 7/5/2026 | 372,161 | 0.02% |
| Barclays plc | 2,474,000 | 5.20% | 12/5/2026 | 2,474,858 | 0.11% |
| Barclays plc | 1,734,000 | 7.33% | 2/11/2026 | 1,765,276 | 0.08% |
| Barclays plc | 2,467,000 | 5.83% | 9/5/2027 | 2,493,173 | 0.11% |
| Barclays plc | 1,695,000 | 6.50% | 13/9/2027 | 1,735,430 | 0.08% |
| Barclays plc | 1,995,000 | 2.28% | 24/11/2027 | 1,896,727 | 0.09% |
| Barclays plc | 1,485,000 | 5.67% | 12/3/2028 | 1,502,593 | 0.07% |
| Barclays plc | 2,944,000 | 5.50% | 9/8/2028 | 2,975,152 | 0.13% |
| Barclays plc | 1,994,000 | 4.84% | 10/9/2028 | 1,981,068 | 0.09% |
| Barclays plc | 1,863,000 | 7.39% | 2/11/2028 | 1,973,752 | 0.09% |
| BAT Capital Corp. | 875,000 | 3.22% | 6/9/2026 | 852,694 | 0.04% |
| BAT Capital Corp. | 1,010,000 | 4.70% | 2/4/2027 | 1,005,851 | 0.05% |
| BAT Capital Corp. | 2,450,000 | 3.56% | 15/8/2027 | 2,370,620 | 0.11% |
| BAT International Finance plc | 2,300,000 | 1.67% | 25/3/2026 | 2,213,751 | 0.10% |
| CK Hutchison International 16 Ltd. | 575,000 | 2.75% | 3/10/2026 | 555,705 | 0.02% |
| CK Hutchison International 17 Ltd. | 490,000 | 3.50% | 5/4/2027 | 477,591 | 0.02% |
| CK Hutchison International 21 Ltd. | 405,000 | 1.50% | 15/4/2026 | 388,536 | 0.02% |
| Coca-Cola Europacific Partners plc | 615,000 | 1.50% | 15/1/2027 | 573,873 | 0.03% |
| Diageo Capital plc | 900,000 | 5.38% | 5/10/2026 | 912,831 | 0.04% |
| Diageo Capital plc | 1,644,000 | 5.30% | 24/10/2027 | 1,672,646 | 0.08% |
| Harbour Energy plc | 280,000 | 5.50% | 15/10/2026 | 278,173 | 0.01% |
| HSBC Holdings plc | 2,067,000 | 4.30% | 8/3/2026 | 2,056,506 | 0.09% |
| HSBC Holdings plc | 1,717,000 | 3.90% | 25/5/2026 | 1,697,618 | 0.08% |
| HSBC Holdings plc | 433,000 | 2.10% | 4/6/2026 | 427,759 | 0.02% |
| HSBC Holdings plc | 1,815,000 | 7.34% | 3/11/2026 | 1,849,873 | 0.08% |
| HSBC Holdings plc | 106,000 | 1.59% | 24/5/2027 | 101,161 | 0.00% |
| HSBC Holdings plc | 2,680,000 | 5.89% | 14/8/2027 | 2,717,836 | 0.12% |
| HSBC Holdings plc | 1,390,000 | 2.25% | 22/11/2027 | 1,322,690 | 0.06% |
| HSBC Holdings plc | 2,925,000 | 4.04% | 13/3/2028 | 2,862,139 | 0.13% |
| HSBC Holdings plc | 2,022,000 | 5.60% | 17/5/2028 | 2,043,250 | 0.09% |
| HSBC Holdings plc | 2,500,000 | 4.76% | 9/6/2028 | 2,481,788 | 0.11% |
| HSBC Holdings plc | 1,915,000 | 5.21% | 11/8/2028 | 1,921,381 | 0.09% |
| HSBC Holdings plc | 3,135,000 | 2.01% | 22/9/2028 | 2,888,432 | 0.13% |
| HSBC Holdings plc | 3,745,000 | 5.13% | 19/11/2028 | 3,743,464 | 0.17% |
| HSBC USA, Inc. | 1,450,000 | 5.29% | 4/3/2027 | 1,466,908 | 0.07% |
| Hutchison Whampoa Finance CI Ltd. | 300,000 | 7.50% | 1/8/2027 | 319,860 | 0.01% |
| Imperial Brands Finance plc | 1,240,000 | 3.50% | 26/7/2026 | 1,213,481 | 0.05% |
| Imperial Brands Finance plc | 1,045,000 | 6.13% | 27/7/2027 | 1,072,781 | 0.05% |
| Legal & General Group plc | 800,000 | 5.25% | 21/3/2047 | 792,353 | 0.04% |
| Lloyds Banking Group plc | 1,685,000 | 4.65% | 24/3/2026 | 1,674,895 | 0.08% |
| Lloyds Banking Group plc | 1,535,000 | 3.75% | 11/1/2027 | 1,500,914 | 0.07% |
| Lloyds Banking Group plc | 1,089,000 | 1.63% | 11/5/2027 | 1,041,485 | 0.05% |
| Lloyds Banking Group plc | 1,647,000 | 5.99% | 7/8/2027 | 1,671,359 | 0.07% |
| Lloyds Banking Group plc | 1,440,000 | 5.46% | 5/1/2028 | 1,451,715 | 0.07% |
| Lloyds Banking Group plc | 1,050,000 | 3.75% | 18/3/2028 | 1,021,729 | 0.05% |
| Lloyds Banking Group plc | 950,000 | 3.57% | 7/11/2028 | 912,612 | 0.04% |
| Lloyds Banking Group plc | 1,400,000 | 5.09% | 26/11/2028 | 1,401,753 | 0.06% |
| Lseg US Finance Corp. | 600,000 | 4.88% | 28/3/2027 | 600,416 | 0.03% |
| LSEGA Financing plc | 1,135,000 | 1.38% | 6/4/2026 | 1,087,892 | 0.05% |
| Nationwide Building Society | 1,225,000 | 4.00% | 14/9/2026 | 1,200,598 | 0.05% |
| Nationwide Building Society | 605,000 | 1.50% | 13/10/2026 | 572,485 | 0.03% |
| Nationwide Building Society | 1,175,000 | 4.85% | 27/7/2027 | 1,175,096 | 0.05% |
| Nationwide Building Society | 1,465,000 | 6.56% | 18/10/2027 | 1,502,341 | 0.07% |
| Nationwide Building Society | 818,000 | 2.97% | 16/2/2028 | 781,915 | 0.04% |
| Nationwide Building Society | 580,000 | 4.13% | 18/10/2032 | 556,690 | 0.02% |
| NatWest Group plc | 1,635,000 | 4.80% | 5/4/2026 | 1,634,940 | 0.07% |
| NatWest Group plc | 1,605,000 | 7.47% | 10/11/2026 | 1,637,771 | 0.07% |
| NatWest Group plc | 1,064,000 | 5.85% | 2/3/2027 | 1,074,351 | 0.05% |
| NatWest Group plc | 1,585,000 | 1.64% | 14/6/2027 | 1,511,885 | 0.07% |
| NatWest Group plc | 765,000 | 5.58% | 1/3/2028 | 773,751 | 0.03% |
| NatWest Group plc | 1,240,000 | 3.07% | 22/5/2028 | 1,185,684 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| NatWest Group plc | 1,935,000 | 5.52% | 30/9/2028 | 1,958,816 | 0.09% |
| NatWest Markets plc | 905,000 | 1.60% | 29/9/2026 | 858,239 | 0.04% |
| NatWest Markets plc | 835,000 | 5.42% | 17/5/2027 | 845,639 | 0.04% |
| Phoenix Group Holdings plc | 200,000 | 5.38% | 6/7/2027 | 198,751 | 0.01% |
| Phoenix Group Holdings plc | 250,000 | 4.75% | 4/9/2031 | 243,930 | 0.01% |
| Reckitt Benckiser Treasury Services plc | 2,450,000 | 3.00% | 26/6/2027 | 2,345,098 | 0.11% |
| Rolls-Royce plc | 1,065,000 | 5.75% | 15/10/2027 | 1,079,878 | 0.05% |
| Santander UK Group Holdings plc | 1,635,000 | 6.83% | 21/11/2026 | 1,658,586 | 0.07% |
| Santander UK Group Holdings plc | 1,680,000 | 1.67% | 14/6/2027 | 1,598,407 | 0.07% |
| Santander UK Group Holdings plc | 1,295,000 | 2.47% | 11/1/2028 | 1,226,480 | 0.05% |
| Smith & Nephew plc | 500,000 | 5.15% | 20/3/2027 | 503,379 | 0.02% |
| Standard Chartered plc | 1,325,000 | 4.05% | 12/4/2026 | 1,311,330 | 0.06% |
| Standard Chartered plc | 1,125,000 | 6.17% | 9/1/2027 | 1,135,912 | 0.05% |
| Standard Chartered plc | 1,775,000 | 1.46% | 14/1/2027 | 1,709,452 | 0.08% |
| Standard Chartered plc | 1,145,000 | 4.30% | 19/2/2027 | 1,121,556 | 0.05% |
| Standard Chartered plc | 400,000 | 6.19% | 6/7/2027 | 406,710 | 0.02% |
| Standard Chartered plc | 1,600,000 | 2.61% | 12/1/2028 | 1,523,230 | 0.07% |
| Standard Chartered plc | 1,850,000 | 5.69% | 14/5/2028 | 1,870,459 | 0.08% |
| Standard Chartered plc | 500,000 | 7.77% | 16/11/2028 | 533,724 | 0.02% |
| Unilever Capital Corp. | 565,000 | 2.00% | 28/7/2026 | 544,570 | 0.02% |
| Unilever Capital Corp. | 1,005,000 | 2.90% | 5/5/2027 | 969,935 | 0.04% |
| Unilever Capital Corp. | 875,000 | 4.25% | 12/8/2027 | 869,741 | 0.04% |
| Weir Group plc | 1,025,000 | 2.20% | 13/5/2026 | 986,308 | 0.04% |
| | | | | 122,153,341 | 5.49% |
| United States 67.17% (30 June 2024: 65.91%) | | | | | |
| 3M Co. | 652,000 | 2.25% | 19/9/2026 | 626,369 | 0.03% |
| 3M Co. | 885,000 | 2.88% | 15/10/2027 | 846,750 | 0.04% |
| 7-Eleven, Inc. | 1,375,000 | 0.95% | 10/2/2026 | 1,315,418 | 0.06% |
| Abbott Laboratories | 1,860,000 | 3.75% | 30/11/2026 | 1,837,956 | 0.08% |
| AbbVie, Inc. | 2,895,000 | 3.20% | 14/5/2026 | 2,844,502 | 0.13% |
| AbbVie, Inc. | 4,875,000 | 2.95% | 21/11/2026 | 4,737,518 | 0.21% |
| AbbVie, Inc. | 3,484,000 | 4.80% | 15/3/2027 | 3,504,353 | 0.16% |
| Accenture Capital, Inc. | 1,880,000 | 3.90% | 4/10/2027 | 1,852,542 | 0.08% |
| Adobe, Inc. | 2,200,000 | 2.15% | 1/2/2027 | 2,098,942 | 0.09% |
| Adobe, Inc. | 680,000 | 4.85% | 4/4/2027 | 684,626 | 0.03% |
| AEP Transmission Co. LLC | 480,000 | 3.10% | 1/12/2026 | 466,570 | 0.02% |
| AES Corp. | 885,000 | 1.38% | 15/1/2026 | 851,945 | 0.04% |
| Aflac, Inc. | 405,000 | 1.13% | 15/3/2026 | 388,575 | 0.02% |
| Aflac, Inc. | 336,000 | 2.88% | 15/10/2026 | 326,041 | 0.01% |
| AGCO Corp. | 550,000 | 5.45% | 21/3/2027 | 555,214 | 0.03% |
| Agilent Technologies, Inc. | 390,000 | 3.05% | 22/9/2026 | 379,307 | 0.02% |
| Agilent Technologies, Inc. | 1,300,000 | 4.20% | 9/9/2027 | 1,284,136 | 0.06% |
| Air Lease Corp. | 1,505,000 | 2.88% | 15/1/2026 | 1,472,275 | 0.07% |
| Air Lease Corp. | 778,000 | 3.75% | 1/6/2026 | 765,935 | 0.03% |
| Air Lease Corp. | 1,095,000 | 5.30% | 25/6/2026 | 1,102,252 | 0.05% |
| Air Lease Corp. | 1,199,000 | 1.88% | 15/8/2026 | 1,143,254 | 0.05% |
| Air Lease Corp. | 802,000 | 2.20% | 15/1/2027 | 761,223 | 0.03% |
| Air Products & Chemicals, Inc. | 856,000 | 1.85% | 15/5/2027 | 804,901 | 0.04% |
| Aircastle Ltd. | 1,230,000 | 4.25% | 15/6/2026 | 1,217,711 | 0.05% |
| Alabama Power Co. | 655,000 | 3.75% | 1/9/2027 | 640,661 | 0.03% |
| Alaska Airlines 2020-1 Class A Pass Through Trust | 652,125 | 4.80% | 15/8/2027 | 645,517 | 0.03% |
| Albemarle Corp. | 795,000 | 4.65% | 1/6/2027 | 788,176 | 0.04% |
| Alcon Finance Corp. | 605,000 | 2.75% | 23/9/2026 | 584,567 | 0.03% |
| Alexandria Real Estate Equities, Inc. | 290,000 | 4.30% | 15/1/2026 | 288,352 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 444,000 | 3.80% | 15/4/2026 | 438,248 | 0.02% |
| Alexandria Real Estate Equities, Inc. | 350,000 | 3.95% | 15/1/2027 | 344,351 | 0.02% |
| Allegion US Holding Co., Inc. | 470,000 | 3.55% | 1/10/2027 | 453,310 | 0.02% |
| Alliant Energy Finance LLC | 455,000 | 5.40% | 6/6/2027 | 457,940 | 0.02% |
| Allstate Corp. | 580,000 | 3.28% | 15/12/2026 | 566,733 | 0.03% |
| Alphabet, Inc. | 2,105,000 | 2.00% | 15/8/2026 | 2,027,552 | 0.09% |
| Alphabet, Inc. | 1,150,000 | 0.80% | 15/8/2027 | 1,051,897 | 0.05% |
| Altria Group, Inc. | 1,155,000 | 4.40% | 14/2/2026 | 1,149,944 | 0.05% |
| Altria Group, Inc. | 505,000 | 2.63% | 16/9/2026 | 487,789 | 0.02% |
| Amazon.com, Inc. | 2,735,000 | 1.00% | 12/5/2026 | 2,616,744 | 0.12% |
| Amazon.com, Inc. | 2,150,000 | 3.30% | 13/4/2027 | 2,098,861 | 0.09% |
| Amazon.com, Inc. | 2,015,000 | 1.20% | 3/6/2027 | 1,868,040 | 0.08% |
| Amazon.com, Inc. | 3,850,000 | 3.15% | 22/8/2027 | 3,722,665 | 0.17% |
| Amazon.com, Inc. | 2,300,000 | 4.55% | 1/12/2027 | 2,313,433 | 0.10% |
| Amcour Finance USA, Inc. | 375,000 | 3.63% | 28/4/2026 | 368,889 | 0.02% |
| Ameren Corp. | 281,000 | 3.65% | 15/2/2026 | 277,425 | 0.01% |
| Ameren Corp. | 960,000 | 5.70% | 1/12/2026 | 975,671 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ameren Corp. | 600,000 | 1.95% | 15/3/2027 | 564,091 | 0.03% |
| American Airlines 2015-1 Class A Pass Through Trust | 501,077 | 3.38% | 1/5/2027 | 475,773 | 0.02% |
| American Electric Power Co., Inc. | 500,000 | 5.75% | 1/11/2027 | 511,955 | 0.02% |
| American Electric Power Co., Inc. | 500,000 | 3.20% | 13/11/2027 | 479,099 | 0.02% |
| American Electric Power Co., Inc. | 730,000 | 3.88% | 15/2/2062 | 687,791 | 0.03% |
| American Express Co. | 1,445,000 | 4.90% | 13/2/2026 | 1,449,805 | 0.07% |
| American Express Co. | 633,000 | 3.13% | 20/5/2026 | 620,307 | 0.03% |
| American Express Co. | 1,590,000 | 1.65% | 4/11/2026 | 1,507,293 | 0.07% |
| American Express Co. | 2,540,000 | 2.55% | 4/3/2027 | 2,431,200 | 0.11% |
| American Express Co. | 2,280,000 | 5.65% | 23/4/2027 | 2,304,172 | 0.10% |
| American Express Co. | 925,000 | 3.30% | 3/5/2027 | 897,536 | 0.04% |
| American Express Co. | 875,000 | 5.39% | 28/7/2027 | 884,499 | 0.04% |
| American Express Co. | 1,965,000 | 5.10% | 16/2/2028 | 1,975,757 | 0.09% |
| American Express Co. | 4,880,000 | 5.04% | 26/7/2028 | 4,897,773 | 0.22% |
| American Honda Finance Corp. | 925,000 | 4.95% | 9/1/2026 | 926,750 | 0.04% |
| American Honda Finance Corp. | 585,000 | 4.75% | 12/1/2026 | 585,592 | 0.03% |
| American Honda Finance Corp. | 985,000 | 5.25% | 7/7/2026 | 992,538 | 0.04% |
| American Honda Finance Corp. | 884,000 | 1.30% | 9/9/2026 | 835,722 | 0.04% |
| American Honda Finance Corp. | 485,000 | 2.30% | 9/9/2026 | 466,976 | 0.02% |
| American Honda Finance Corp. | 975,000 | 4.40% | 5/10/2026 | 971,624 | 0.04% |
| American Honda Finance Corp. | 530,000 | 2.35% | 8/1/2027 | 506,098 | 0.02% |
| American Honda Finance Corp. | 750,000 | 4.90% | 12/3/2027 | 752,103 | 0.03% |
| American Honda Finance Corp. | 850,000 | 4.90% | 9/7/2027 | 853,430 | 0.04% |
| American Honda Finance Corp. | 1,421,000 | 4.45% | 22/10/2027 | 1,410,924 | 0.06% |
| American National Group, Inc. | 590,000 | 5.00% | 15/6/2027 | 586,860 | 0.03% |
| American Tower Corp. | 535,000 | 4.40% | 15/2/2026 | 532,174 | 0.02% |
| American Tower Corp. | 697,000 | 1.60% | 15/4/2026 | 669,564 | 0.03% |
| American Tower Corp. | 1,141,000 | 1.45% | 15/9/2026 | 1,078,332 | 0.05% |
| American Tower Corp. | 1,890,000 | 3.38% | 15/10/2026 | 1,845,994 | 0.08% |
| American Tower Corp. | 825,000 | 2.75% | 15/1/2027 | 792,565 | 0.04% |
| American Tower Corp. | 357,000 | 3.13% | 15/1/2027 | 345,353 | 0.02% |
| American Tower Corp. | 675,000 | 3.65% | 15/3/2027 | 658,783 | 0.03% |
| American Tower Corp. | 370,000 | 3.55% | 15/7/2027 | 358,447 | 0.02% |
| American Water Capital Corp. | 650,000 | 2.95% | 1/9/2027 | 621,170 | 0.03% |
| Ameriprise Financial, Inc. | 680,000 | 2.88% | 15/9/2026 | 661,916 | 0.03% |
| Amgen, Inc. | 1,275,000 | 5.51% | 2/3/2026 | 1,274,603 | 0.06% |
| Amgen, Inc. | 1,265,000 | 2.60% | 19/8/2026 | 1,224,354 | 0.06% |
| Amgen, Inc. | 2,475,000 | 2.20% | 21/2/2027 | 2,347,286 | 0.11% |
| Amgen, Inc. | 1,050,000 | 3.20% | 2/11/2027 | 1,010,110 | 0.05% |
| Amphenol Corp. | 375,000 | 4.75% | 30/3/2026 | 375,051 | 0.02% |
| Amphenol Corp. | 880,000 | 5.05% | 5/4/2027 | 887,759 | 0.04% |
| Analog Devices, Inc. | 1,750,000 | 3.50% | 5/12/2026 | 1,718,200 | 0.08% |
| Analog Devices, Inc. | 25,000 | 3.45% | 15/6/2027 | 24,364 | 0.00% |
| Andrew W Mellon Foundation | 115,000 | 0.95% | 1/8/2027 | 104,953 | 0.00% |
| Aon Corp. | 675,000 | 8.21% | 1/1/2027 | 710,822 | 0.03% |
| Aon Corp./Aon Global Holdings plc | 1,122,000 | 2.85% | 28/5/2027 | 1,072,691 | 0.05% |
| Aon North America, Inc. | 810,000 | 5.13% | 1/3/2027 | 815,843 | 0.04% |
| Apollo Management Holdings LP | 1,192,000 | 4.40% | 27/5/2026 | 1,182,462 | 0.05% |
| Appalachian Power Co. | 375,000 | 3.30% | 1/6/2027 | 362,059 | 0.02% |
| Apple, Inc. | 2,580,000 | 0.70% | 8/2/2026 | 2,479,049 | 0.11% |
| Apple, Inc. | 3,345,000 | 3.25% | 23/2/2026 | 3,303,049 | 0.15% |
| Apple, Inc. | 850,000 | 4.42% | 8/5/2026 | 849,521 | 0.04% |
| Apple, Inc. | 2,140,000 | 2.45% | 4/8/2026 | 2,076,650 | 0.09% |
| Apple, Inc. | 1,775,000 | 2.05% | 11/9/2026 | 1,708,202 | 0.08% |
| Apple, Inc. | 2,425,000 | 3.35% | 9/2/2027 | 2,375,536 | 0.11% |
| Apple, Inc. | 1,635,000 | 3.20% | 11/5/2027 | 1,589,520 | 0.07% |
| Apple, Inc. | 5,500,000 | 2.90% | 12/9/2027 | 5,289,168 | 0.24% |
| Applied Materials, Inc. | 1,302,000 | 3.30% | 1/4/2027 | 1,268,281 | 0.06% |
| Arch Capital Finance LLC | 669,000 | 4.01% | 15/12/2026 | 661,096 | 0.03% |
| Archer-Daniels-Midland Co. | 1,130,000 | 2.50% | 11/8/2026 | 1,093,035 | 0.05% |
| Ares Capital Corp. | 1,200,000 | 3.88% | 15/1/2026 | 1,186,032 | 0.05% |
| Ares Capital Corp. | 368,000 | 2.15% | 15/7/2026 | 352,100 | 0.02% |
| Ares Capital Corp. | 1,036,000 | 7.00% | 15/1/2027 | 1,073,785 | 0.05% |
| Ares Capital Corp. | 1,050,000 | 2.88% | 15/6/2027 | 998,628 | 0.04% |
| Ares Finance Co. III LLC | 745,000 | 4.13% | 30/6/2051 | 712,538 | 0.03% |
| Arizona Public Service Co. | 300,000 | 2.95% | 15/9/2027 | 285,586 | 0.01% |
| Arthur J Gallagher & Co. | 220,000 | 4.60% | 15/12/2027 | 219,137 | 0.01% |
| AT&T, Inc. | 435,000 | 3.88% | 15/1/2026 | 431,188 | 0.02% |
| AT&T, Inc. | 2,725,000 | 1.70% | 25/3/2026 | 2,629,632 | 0.12% |
| AT&T, Inc. | 382,000 | 2.95% | 15/7/2026 | 372,457 | 0.02% |
| AT&T, Inc. | 1,000,000 | 3.80% | 15/2/2027 | 980,777 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| AT&T, Inc. | 2,040,000 | 4.25% | 1/3/2027 | 2,020,582 | 0.09% |
| AT&T, Inc. | 3,180,000 | 2.30% | 1/6/2027 | 3,002,167 | 0.14% |
| Athene Global Funding | 80,000 | 2.55% | 29/6/2025 | 79,082 | 0.00% |
| Athene Global Funding | 730,000 | 1.45% | 8/1/2026 | 705,411 | 0.03% |
| Athene Global Funding | 425,000 | 5.68% | 23/2/2026 | 428,462 | 0.02% |
| Athene Global Funding | 1,395,000 | 5.62% | 8/5/2026 | 1,407,382 | 0.06% |
| Athene Global Funding | 581,000 | 1.61% | 29/6/2026 | 553,430 | 0.02% |
| Athene Global Funding | 1,204,000 | 4.86% | 27/8/2026 | 1,202,909 | 0.05% |
| Athene Global Funding | 624,000 | 1.73% | 2/10/2026 | 591,088 | 0.03% |
| Athene Global Funding | 941,000 | 2.95% | 12/11/2026 | 907,809 | 0.04% |
| Athene Global Funding | 910,000 | 5.34% | 15/1/2027 | 915,350 | 0.04% |
| Athene Global Funding | 1,245,000 | 5.52% | 25/3/2027 | 1,259,309 | 0.06% |
| Athene Global Funding | 555,000 | 5.35% | 9/7/2027 | 560,596 | 0.03% |
| Atmos Energy Corp. | 475,000 | 3.00% | 15/6/2027 | 457,372 | 0.02% |
| Autodesk, Inc. | 575,000 | 3.50% | 15/6/2027 | 558,356 | 0.03% |
| AutoNation, Inc. | 300,000 | 3.80% | 15/11/2027 | 290,053 | 0.01% |
| AutoZone, Inc. | 6,000 | 3.13% | 21/4/2026 | 5,878 | 0.00% |
| AutoZone, Inc. | 1,152,000 | 5.05% | 15/7/2026 | 1,158,666 | 0.05% |
| AutoZone, Inc. | 650,000 | 3.75% | 1/6/2027 | 635,068 | 0.03% |
| AvalonBay Communities, Inc. | 8,000 | 2.95% | 11/5/2026 | 7,813 | 0.00% |
| AvalonBay Communities, Inc. | 275,000 | 2.90% | 15/10/2026 | 266,781 | 0.01% |
| AvalonBay Communities, Inc. | 619,000 | 3.35% | 15/5/2027 | 600,356 | 0.03% |
| Aviation Capital Group LLC | 776,000 | 1.95% | 30/1/2026 | 751,105 | 0.03% |
| Aviation Capital Group LLC | 798,000 | 1.95% | 20/9/2026 | 757,656 | 0.03% |
| Avnet, Inc. | 650,000 | 4.63% | 15/4/2026 | 646,177 | 0.03% |
| AXIS Specialty Finance plc | 400,000 | 4.00% | 6/12/2027 | 389,900 | 0.02% |
| Bain Capital Specialty Finance, Inc. | 395,000 | 2.95% | 10/3/2026 | 383,413 | 0.02% |
| Bain Capital Specialty Finance, Inc. | 275,000 | 2.55% | 13/10/2026 | 261,954 | 0.01% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | 605,000 | 2.06% | 15/12/2026 | 576,294 | 0.03% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | 1,500,000 | 3.34% | 15/12/2027 | 1,446,799 | 0.07% |
| Baltimore Gas & Electric Co. | 380,000 | 2.40% | 15/8/2026 | 367,056 | 0.02% |
| Bank of America Corp. | 2,896,000 | 4.45% | 3/3/2026 | 2,884,781 | 0.13% |
| Bank of America Corp. | 3,405,000 | 3.50% | 19/4/2026 | 3,355,937 | 0.15% |
| Bank of America Corp. | 450,000 | 6.22% | 15/9/2026 | 460,012 | 0.02% |
| Bank of America Corp. | 2,125,000 | 4.25% | 22/10/2026 | 2,106,283 | 0.09% |
| Bank of America Corp. | 3,820,000 | 5.08% | 20/1/2027 | 3,831,842 | 0.17% |
| Bank of America Corp. | 3,529,000 | 1.66% | 11/3/2027 | 3,399,686 | 0.15% |
| Bank of America Corp. | 3,700,000 | 3.56% | 23/4/2027 | 3,639,505 | 0.16% |
| Bank of America Corp. | 7,260,000 | 1.73% | 22/7/2027 | 6,921,483 | 0.31% |
| Bank of America Corp. | 1,730,000 | 5.93% | 15/9/2027 | 1,760,338 | 0.08% |
| Bank of America Corp. | 100,000 | 3.25% | 21/10/2027 | 96,396 | 0.00% |
| Bank of America Corp. | 2,024,000 | 4.18% | 25/11/2027 | 1,987,693 | 0.09% |
| Bank of America Corp. | 2,725,000 | 3.82% | 20/1/2028 | 2,668,523 | 0.12% |
| Bank of America Corp. | 2,643,000 | 2.55% | 4/2/2028 | 2,518,837 | 0.11% |
| Bank of America Corp. | 2,400,000 | 3.71% | 24/4/2028 | 2,336,930 | 0.11% |
| Bank of America Corp. | 2,550,000 | 4.38% | 27/4/2028 | 2,521,426 | 0.11% |
| Bank of America Corp. | 2,130,000 | 3.59% | 21/7/2028 | 2,061,695 | 0.09% |
| Bank of America Corp. | 3,845,000 | 4.95% | 22/7/2028 | 3,852,554 | 0.17% |
| Bank of America Corp. | 4,700,000 | 3.42% | 20/12/2028 | 4,506,493 | 0.20% |
| Bank of America NA | 2,140,000 | 5.53% | 18/8/2026 | 2,169,990 | 0.10% |
| Bank of New York Mellon Corp. | 700,000 | 0.75% | 28/1/2026 | 672,519 | 0.03% |
| Bank of New York Mellon Corp. | 795,000 | 2.80% | 4/5/2026 | 778,118 | 0.04% |
| Bank of New York Mellon Corp. | 795,000 | 2.45% | 17/8/2026 | 770,045 | 0.03% |
| Bank of New York Mellon Corp. | 744,000 | 1.05% | 15/10/2026 | 700,228 | 0.03% |
| Bank of New York Mellon Corp. | 1,600,000 | 2.05% | 26/1/2027 | 1,523,749 | 0.07% |
| Bank of New York Mellon Corp. | 1,670,000 | 4.95% | 26/4/2027 | 1,676,603 | 0.08% |
| Bank of New York Mellon Corp. | 391,000 | 3.25% | 16/5/2027 | 379,402 | 0.02% |
| Bank of New York Mellon Corp. | 1,724,000 | 3.44% | 7/2/2028 | 1,677,822 | 0.08% |
| Bank of New York Mellon Corp. | 825,000 | 3.99% | 13/6/2028 | 810,207 | 0.04% |
| Bank of New York Mellon Corp. | 1,010,000 | 4.89% | 21/7/2028 | 1,013,579 | 0.05% |
| Bank of New York Mellon Corp. | 1,900,000 | 5.80% | 25/10/2028 | 1,949,748 | 0.09% |
| Bank OZK | 70,000 | 2.75% | 1/10/2031 | 60,122 | 0.00% |
| BankUnited, Inc. | 405,000 | 4.88% | 17/11/2025 | 404,089 | 0.02% |
| Barings BDC, Inc. | 410,000 | 3.30% | 23/11/2026 | 393,750 | 0.02% |
| Baxalta, Inc. | 718,000 | 4.00% | 23/6/2025 | 715,556 | 0.03% |
| Baxter International, Inc. | 187,000 | 2.60% | 15/8/2026 | 180,711 | 0.01% |
| Baxter International, Inc. | 1,580,000 | 1.92% | 1/2/2027 | 1,489,596 | 0.07% |
| Becton Dickinson & Co. | 1,770,000 | 3.70% | 6/6/2027 | 1,727,074 | 0.08% |
| Berkshire Hathaway Finance Corp. | 533,000 | 2.30% | 15/3/2027 | 509,946 | 0.02% |
| Berkshire Hathaway, Inc. | 2,555,000 | 3.13% | 15/3/2026 | 2,516,180 | 0.11% |
| Berry Global, Inc. | 1,640,000 | 1.57% | 15/1/2026 | 1,582,736 | 0.07% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Berry Global, Inc. | 764,000 | 4.88% | 15/7/2026 | 761,803 | 0.03% |
| Berry Global, Inc. | 504,000 | 1.65% | 15/1/2027 | 471,870 | 0.02% |
| Bio-Rad Laboratories, Inc. | 550,000 | 3.30% | 15/3/2027 | 532,641 | 0.02% |
| Black Hills Corp. | 100,000 | 3.95% | 15/1/2026 | 98,963 | 0.00% |
| Black Hills Corp. | 450,000 | 3.15% | 15/1/2027 | 434,272 | 0.02% |
| BlackRock Funding, Inc. | 1,720,000 | 4.60% | 26/7/2027 | 1,723,537 | 0.08% |
| BlackRock TCP Capital Corp. | 775,000 | 2.85% | 9/2/2026 | 753,198 | 0.03% |
| BlackRock, Inc. | 571,000 | 3.20% | 15/3/2027 | 556,089 | 0.03% |
| Blackstone Holdings Finance Co. LLC | 1,000,000 | 5.90% | 3/11/2027 | 1,029,013 | 0.05% |
| Blackstone Private Credit Fund | 1,325,000 | 2.63% | 15/12/2026 | 1,262,376 | 0.06% |
| Blackstone Private Credit Fund | 915,000 | 3.25% | 15/3/2027 | 875,770 | 0.04% |
| Blackstone Private Credit Fund | 750,000 | 4.95% | 26/9/2027 | 741,366 | 0.03% |
| Blackstone Secured Lending Fund | 850,000 | 3.63% | 15/1/2026 | 836,701 | 0.04% |
| Blackstone Secured Lending Fund | 750,000 | 2.75% | 16/9/2026 | 719,856 | 0.03% |
| Blackstone Secured Lending Fund | 170,000 | 2.13% | 15/2/2027 | 158,976 | 0.01% |
| Blue Owl Capital Corp. | 571,000 | 4.25% | 15/1/2026 | 564,779 | 0.03% |
| Blue Owl Capital Corp. | 1,735,000 | 3.40% | 15/7/2026 | 1,681,437 | 0.08% |
| Blue Owl Capital Corp. | 575,000 | 2.63% | 15/1/2027 | 542,939 | 0.02% |
| Blue Owl Capital Corp. II | 475,000 | 8.45% | 15/11/2026 | 498,952 | 0.02% |
| Blue Owl Capital Corp. III | 825,000 | 3.13% | 13/4/2027 | 777,832 | 0.04% |
| Blue Owl Credit Income Corp. | 50,000 | 3.13% | 23/9/2026 | 47,998 | 0.00% |
| Blue Owl Credit Income Corp. | 680,000 | 4.70% | 8/2/2027 | 670,858 | 0.03% |
| Blue Owl Credit Income Corp. | 2,000,000 | 7.75% | 16/9/2027 | 2,100,050 | 0.09% |
| Blue Owl Technology Finance Corp. | 709,000 | 4.75% | 15/12/2025 | 701,344 | 0.03% |
| Blue Owl Technology Finance Corp. | 401,000 | 3.75% | 17/6/2026 | 387,704 | 0.02% |
| Blue Owl Technology Finance Corp. | 575,000 | 2.50% | 15/1/2027 | 539,392 | 0.02% |
| BNSF Funding Trust I | 1,295,000 | 6.61% | 15/12/2055 | 1,300,990 | 0.06% |
| Boardwalk Pipelines LP | 695,000 | 5.95% | 1/6/2026 | 703,459 | 0.03% |
| Boardwalk Pipelines LP | 505,000 | 4.45% | 15/7/2027 | 499,653 | 0.02% |
| Boeing Co. | 1,515,000 | 2.75% | 1/2/2026 | 1,477,870 | 0.07% |
| Boeing Co. | 6,265,000 | 2.20% | 4/2/2026 | 6,074,696 | 0.27% |
| Boeing Co. | 905,000 | 3.10% | 1/5/2026 | 882,379 | 0.04% |
| Boeing Co. | 265,000 | 2.25% | 15/6/2026 | 254,478 | 0.01% |
| Boeing Co. | 1,205,000 | 2.70% | 1/2/2027 | 1,148,831 | 0.05% |
| Boeing Co. | 230,000 | 2.80% | 1/3/2027 | 219,120 | 0.01% |
| Boeing Co. | 2,275,000 | 5.04% | 1/5/2027 | 2,280,435 | 0.10% |
| Boeing Co. | 1,105,000 | 6.26% | 1/5/2027 | 1,130,859 | 0.05% |
| Booking Holdings, Inc. | 1,265,000 | 3.60% | 1/6/2026 | 1,248,811 | 0.06% |
| BorgWarner, Inc. | 1,275,000 | 2.65% | 1/7/2027 | 1,212,647 | 0.05% |
| Boston Gas Co. | 650,000 | 3.15% | 1/8/2027 | 619,317 | 0.03% |
| Boston Properties LP | 1,132,000 | 3.65% | 1/2/2026 | 1,115,757 | 0.05% |
| Boston Properties LP | 1,135,000 | 2.75% | 1/10/2026 | 1,093,572 | 0.05% |
| Boston Properties LP | 600,000 | 6.75% | 1/12/2027 | 626,070 | 0.03% |
| BP Capital Markets America, Inc. | 1,760,000 | 3.41% | 11/2/2026 | 1,738,592 | 0.08% |
| BP Capital Markets America, Inc. | 215,000 | 3.12% | 4/5/2026 | 211,177 | 0.01% |
| BP Capital Markets America, Inc. | 1,095,000 | 3.02% | 16/1/2027 | 1,061,397 | 0.05% |
| BP Capital Markets America, Inc. | 765,000 | 3.54% | 6/4/2027 | 747,077 | 0.03% |
| BP Capital Markets America, Inc. | 782,000 | 3.59% | 14/4/2027 | 764,341 | 0.03% |
| BP Capital Markets America, Inc. | 1,835,000 | 5.02% | 17/11/2027 | 1,854,442 | 0.08% |
| BP Capital Markets plc | 2,315,000 | 3.28% | 19/9/2027 | 2,237,678 | 0.10% |
| Brighthouse Financial Global Funding | 490,000 | 1.55% | 24/5/2026 | 467,447 | 0.02% |
| Brighthouse Financial Global Funding | 925,000 | 5.55% | 9/4/2027 | 933,072 | 0.04% |
| Brighthouse Financial, Inc. | 930,000 | 3.70% | 22/6/2027 | 902,480 | 0.04% |
| Bristol-Myers Squibb Co. | 1,410,000 | 4.95% | 20/2/2026 | 1,417,231 | 0.06% |
| Bristol-Myers Squibb Co. | 2,400,000 | 3.20% | 15/6/2026 | 2,357,657 | 0.11% |
| Bristol-Myers Squibb Co. | 1,125,000 | 4.90% | 22/2/2027 | 1,134,536 | 0.05% |
| Bristol-Myers Squibb Co. | 630,000 | 3.25% | 27/2/2027 | 614,185 | 0.03% |
| Bristol-Myers Squibb Co. | 1,400,000 | 1.13% | 13/11/2027 | 1,275,033 | 0.06% |
| Brixmor Operating Partnership LP | 705,000 | 4.13% | 15/6/2026 | 697,996 | 0.03% |
| Brixmor Operating Partnership LP | 455,000 | 3.90% | 15/3/2027 | 445,414 | 0.02% |
| Broadcom Corp./Broadcom Cayman Finance Ltd. | 4,100,000 | 3.88% | 15/1/2027 | 4,034,994 | 0.18% |
| Broadcom, Inc. | 640,000 | 3.46% | 15/9/2026 | 627,953 | 0.03% |
| Broadcom, Inc. | 1,243,000 | 5.05% | 12/7/2027 | 1,255,073 | 0.06% |
| Broadridge Financial Solutions, Inc. | 558,000 | 3.40% | 27/6/2026 | 547,241 | 0.02% |
| Brooklyn Union Gas Co. | 480,000 | 3.41% | 10/3/2026 | 470,671 | 0.02% |
| Brooklyn Union Gas Co. | 412,000 | 4.63% | 5/8/2027 | 407,275 | 0.02% |
| Bunge Ltd. Finance Corp. | 1,445,000 | 3.25% | 15/8/2026 | 1,411,624 | 0.06% |
| Bunge Ltd. Finance Corp. | 1,250,000 | 3.75% | 25/9/2027 | 1,217,406 | 0.05% |
| Burlington Northern Santa Fe LLC | 520,000 | 3.25% | 15/6/2027 | 505,157 | 0.02% |
| Cadence Design Systems, Inc. | 1,175,000 | 4.20% | 10/9/2027 | 1,161,561 | 0.05% |
| Camden Property Trust | 510,000 | 5.85% | 3/11/2026 | 520,832 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Cantor Fitzgerald LP | 525,000 | 4.50% | 14/4/2027 | 514,046 | 0.02% |
| Capital One Financial Corp. | 2,438,000 | 3.75% | 28/7/2026 | 2,393,979 | 0.11% |
| Capital One Financial Corp. | 970,000 | 3.75% | 9/3/2027 | 947,525 | 0.04% |
| Capital One Financial Corp. | 1,650,000 | 3.65% | 11/5/2027 | 1,606,591 | 0.07% |
| Capital One Financial Corp. | 855,000 | 7.15% | 29/10/2027 | 887,275 | 0.04% |
| Capital One Financial Corp. | 2,285,000 | 1.88% | 2/11/2027 | 2,159,520 | 0.10% |
| Capital One Financial Corp. | 1,765,000 | 4.93% | 10/5/2028 | 1,758,823 | 0.08% |
| Cardinal Health, Inc. | 500,000 | 4.70% | 15/11/2026 | 499,338 | 0.02% |
| Cardinal Health, Inc. | 1,250,000 | 3.41% | 15/6/2027 | 1,211,561 | 0.05% |
| Cargill, Inc. | 605,000 | 0.75% | 2/2/2026 | 581,111 | 0.03% |
| Cargill, Inc. | 697,000 | 4.50% | 24/6/2026 | 697,063 | 0.03% |
| Cargill, Inc. | 502,000 | 3.63% | 22/4/2027 | 491,301 | 0.02% |
| Carrier Global Corp. | 1,055,000 | 2.49% | 15/2/2027 | 1,008,874 | 0.05% |
| Caterpillar Financial Services Corp. | 1,099,000 | 4.80% | 6/1/2026 | 1,102,600 | 0.05% |
| Caterpillar Financial Services Corp. | 1,645,000 | 5.05% | 27/2/2026 | 1,656,212 | 0.07% |
| Caterpillar Financial Services Corp. | 1,116,000 | 0.90% | 2/3/2026 | 1,071,568 | 0.05% |
| Caterpillar Financial Services Corp. | 1,859,000 | 4.35% | 15/5/2026 | 1,856,931 | 0.08% |
| Caterpillar Financial Services Corp. | 50,000 | 2.40% | 9/8/2026 | 48,393 | 0.00% |
| Caterpillar Financial Services Corp. | 450,000 | 1.15% | 14/9/2026 | 426,046 | 0.02% |
| Caterpillar Financial Services Corp. | 700,000 | 4.45% | 16/10/2026 | 700,173 | 0.03% |
| Caterpillar Financial Services Corp. | 547,000 | 1.70% | 8/1/2027 | 517,661 | 0.02% |
| Caterpillar Financial Services Corp. | 510,000 | 4.50% | 8/1/2027 | 511,043 | 0.02% |
| Caterpillar Financial Services Corp. | 893,000 | 5.00% | 14/5/2027 | 902,527 | 0.04% |
| Caterpillar Financial Services Corp. | 700,000 | 3.60% | 12/8/2027 | 684,778 | 0.03% |
| Caterpillar Financial Services Corp. | 25,000 | 1.10% | 14/9/2027 | 22,928 | 0.00% |
| Caterpillar Financial Services Corp. | 600,000 | 4.40% | 15/10/2027 | 597,550 | 0.03% |
| Caterpillar Financial Services Corp. | 1,375,000 | 4.60% | 15/11/2027 | 1,375,831 | 0.06% |
| Cboe Global Markets, Inc. | 775,000 | 3.65% | 12/1/2027 | 760,786 | 0.03% |
| CBRE Services, Inc. | 665,000 | 4.88% | 1/3/2026 | 664,503 | 0.03% |
| CDW LLC/CDW Finance Corp. | 1,175,000 | 2.67% | 1/2/2026 | 1,126,941 | 0.05% |
| Celanese US Holdings LLC | 461,000 | 1.40% | 5/8/2026 | 431,440 | 0.02% |
| Celanese US Holdings LLC | 2,090,000 | 6.17% | 15/7/2027 | 2,122,346 | 0.10% |
| Cencora, Inc. | 1,525,000 | 4.63% | 15/12/2027 | 1,524,957 | 0.07% |
| Centene Corp. | 2,745,000 | 4.25% | 15/12/2027 | 2,657,332 | 0.12% |
| CenterPoint Energy Houston Electric LLC | 365,000 | 2.40% | 1/9/2026 | 351,966 | 0.02% |
| CenterPoint Energy Houston Electric LLC | 404,000 | 3.00% | 1/2/2027 | 390,912 | 0.02% |
| CenterPoint Energy, Inc. | 405,000 | 1.45% | 1/6/2026 | 386,795 | 0.02% |
| CenterPoint Energy, Inc. | 394,000 | 5.25% | 10/8/2026 | 396,987 | 0.02% |
| CF Industries, Inc. | 905,000 | 4.50% | 1/12/2026 | 896,062 | 0.04% |
| Charles Schwab Corp. | 500,000 | 3.45% | 13/2/2026 | 492,785 | 0.02% |
| Charles Schwab Corp. | 1,375,000 | 0.90% | 11/3/2026 | 1,315,896 | 0.06% |
| Charles Schwab Corp. | 1,210,000 | 5.88% | 24/8/2026 | 1,231,772 | 0.06% |
| Charles Schwab Corp. | 2,075,000 | 2.45% | 3/3/2027 | 1,980,775 | 0.09% |
| Charles Schwab Corp. | 1,300,000 | 3.30% | 1/4/2027 | 1,262,386 | 0.06% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 921,000 | 4.91% | 23/7/2025 | 919,710 | 0.04% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 1,587,000 | 6.15% | 10/11/2026 | 1,617,306 | 0.07% |
| Cheniere Corpus Christi Holdings LLC | 1,325,000 | 5.13% | 30/6/2027 | 1,331,990 | 0.06% |
| Chevron Corp. | 2,575,000 | 2.95% | 16/5/2026 | 2,524,937 | 0.11% |
| Chevron Corp. | 1,305,000 | 2.00% | 11/5/2027 | 1,233,751 | 0.06% |
| Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP | 830,000 | 3.40% | 1/12/2026 | 810,059 | 0.04% |
| Chevron USA, Inc. | 810,000 | 1.02% | 12/8/2027 | 741,295 | 0.03% |
| Chubb INA Holdings LLC | 1,630,000 | 3.35% | 3/5/2026 | 1,605,459 | 0.07% |
| Church & Dwight Co., Inc. | 475,000 | 3.15% | 1/8/2027 | 459,449 | 0.02% |
| Cigna Group | 629,000 | 3.25% | 15/4/2025 | 625,830 | 0.03% |
| Cigna Group | 1,021,000 | 4.50% | 25/2/2026 | 1,018,572 | 0.05% |
| Cigna Group | 550,000 | 5.69% | 15/3/2026 | 549,587 | 0.02% |
| Cigna Group | 567,000 | 1.25% | 15/3/2026 | 544,054 | 0.02% |
| Cigna Group | 1,550,000 | 3.40% | 1/3/2027 | 1,507,015 | 0.07% |
| Cigna Group | 550,000 | 3.05% | 15/10/2027 | 526,251 | 0.02% |
| Cintas Corp. No 2 | 1,200,000 | 3.70% | 1/4/2027 | 1,175,948 | 0.05% |
| Cisco Systems, Inc. | 1,410,000 | 4.90% | 26/2/2026 | 1,418,990 | 0.06% |
| Cisco Systems, Inc. | 855,000 | 2.95% | 28/2/2026 | 840,738 | 0.04% |
| Cisco Systems, Inc. | 1,530,000 | 2.50% | 20/9/2026 | 1,482,903 | 0.07% |
| Cisco Systems, Inc. | 2,240,000 | 4.80% | 26/2/2027 | 2,255,623 | 0.10% |
| Citadel Finance LLC | 530,000 | 3.38% | 9/3/2026 | 517,148 | 0.02% |
| Citadel LP | 560,000 | 4.88% | 15/1/2027 | 552,531 | 0.02% |
| Citibank NA | 2,705,000 | 5.44% | 30/4/2026 | 2,730,915 | 0.12% |
| Citibank NA | 1,500,000 | 4.93% | 6/8/2026 | 1,506,052 | 0.07% |
| Citibank NA | 2,680,000 | 5.49% | 4/12/2026 | 2,720,183 | 0.12% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Citibank NA | 1,500,000 | 4.88% | 19/11/2027 | 1,500,541 | 0.07% |
| Citigroup, Inc. | 2,259,000 | 3.70% | 12/1/2026 | 2,238,189 | 0.10% |
| Citigroup, Inc. | 1,683,000 | 4.60% | 9/3/2026 | 1,678,388 | 0.08% |
| Citigroup, Inc. | 2,045,000 | 3.40% | 1/5/2026 | 2,009,836 | 0.09% |
| Citigroup, Inc. | 3,700,000 | 3.20% | 21/10/2026 | 3,599,599 | 0.16% |
| Citigroup, Inc. | 1,675,000 | 4.30% | 20/11/2026 | 1,659,784 | 0.07% |
| Citigroup, Inc. | 2,850,000 | 1.12% | 28/1/2027 | 2,736,538 | 0.12% |
| Citigroup, Inc. | 2,685,000 | 1.46% | 9/6/2027 | 2,556,572 | 0.11% |
| Citigroup, Inc. | 4,285,000 | 4.45% | 29/9/2027 | 4,225,592 | 0.19% |
| Citigroup, Inc. | 3,275,000 | 3.89% | 10/1/2028 | 3,208,474 | 0.14% |
| Citigroup, Inc. | 2,330,000 | 3.07% | 24/2/2028 | 2,240,329 | 0.10% |
| Citigroup, Inc. | 1,500,000 | 4.66% | 24/5/2028 | 1,489,599 | 0.07% |
| Citigroup, Inc. | 2,750,000 | 3.67% | 24/7/2028 | 2,662,430 | 0.12% |
| Citigroup, Inc. | 3,020,000 | 3.52% | 27/10/2028 | 2,904,605 | 0.13% |
| Citizens Bank NA | 587,000 | 3.75% | 18/2/2026 | 579,569 | 0.03% |
| Citizens Bank NA | 950,000 | 4.58% | 9/8/2028 | 940,543 | 0.04% |
| Citizens Financial Group, Inc. | 635,000 | 2.85% | 27/7/2026 | 613,946 | 0.03% |
| Cleco Corporate Holdings LLC | 121,000 | 3.74% | 1/5/2026 | 118,527 | 0.01% |
| Clorox Co. | 460,000 | 3.10% | 1/10/2027 | 440,894 | 0.02% |
| CMS Energy Corp. | 274,000 | 3.00% | 15/5/2026 | 267,372 | 0.01% |
| CMS Energy Corp. | 400,000 | 3.45% | 15/8/2027 | 387,077 | 0.02% |
| CNA Financial Corp. | 550,000 | 4.50% | 1/3/2026 | 548,343 | 0.02% |
| CNA Financial Corp. | 410,000 | 3.45% | 15/8/2027 | 396,358 | 0.02% |
| CNH Industrial Capital LLC | 480,000 | 1.88% | 15/1/2026 | 465,318 | 0.02% |
| CNH Industrial Capital LLC | 630,000 | 1.45% | 15/7/2026 | 598,915 | 0.03% |
| CNH Industrial Capital LLC | 410,000 | 4.50% | 8/10/2027 | 406,002 | 0.02% |
| CNH Industrial NV | 525,000 | 3.85% | 15/11/2027 | 512,922 | 0.02% |
| CNO Global Funding | 605,000 | 1.75% | 7/10/2026 | 571,878 | 0.03% |
| CNO Global Funding | 830,000 | 5.88% | 4/6/2027 | 845,175 | 0.04% |
| CNO Global Funding | 550,000 | 4.88% | 10/12/2027 | 547,745 | 0.02% |
| Coca-Cola Co. | 25,000 | 3.38% | 25/3/2027 | 24,482 | 0.00% |
| Coca-Cola Co. | 625,000 | 2.90% | 25/5/2027 | 604,435 | 0.03% |
| Coca-Cola Co. | 1,900,000 | 1.45% | 1/6/2027 | 1,774,037 | 0.08% |
| Colgate-Palmolive Co. | 530,000 | 4.80% | 2/3/2026 | 532,540 | 0.02% |
| Colgate-Palmolive Co. | 575,000 | 3.10% | 15/8/2027 | 556,350 | 0.03% |
| Columbia Pipelines Holding Co. LLC | 461,000 | 6.06% | 15/8/2026 | 467,446 | 0.02% |
| Comcast Corp. | 2,335,000 | 3.15% | 1/3/2026 | 2,299,441 | 0.10% |
| Comcast Corp. | 2,000,000 | 2.35% | 15/1/2027 | 1,911,363 | 0.09% |
| Comcast Corp. | 1,225,000 | 3.30% | 1/2/2027 | 1,192,485 | 0.05% |
| Comcast Corp. | 965,000 | 3.30% | 1/4/2027 | 937,509 | 0.04% |
| Comcast Corp. | 1,000,000 | 5.35% | 15/11/2027 | 1,019,448 | 0.05% |
| CommonSpirit Health | 1,250,000 | 6.07% | 1/11/2027 | 1,290,033 | 0.06% |
| Commonwealth Edison Co. | 500,000 | 2.55% | 15/6/2026 | 485,543 | 0.02% |
| Commonwealth Edison Co. | 375,000 | 2.95% | 15/8/2027 | 359,910 | 0.02% |
| Conagra Brands, Inc. | 560,000 | 5.30% | 1/10/2026 | 565,557 | 0.03% |
| Conagra Brands, Inc. | 1,525,000 | 1.38% | 1/11/2027 | 1,384,992 | 0.06% |
| Concentrix Corp. | 955,000 | 6.65% | 2/8/2026 | 971,931 | 0.04% |
| Connecticut Light & Power Co. | 625,000 | 3.20% | 15/3/2027 | 606,148 | 0.03% |
| Conopco, Inc. | 800,000 | 7.25% | 15/12/2026 | 842,018 | 0.04% |
| Consolidated Edison Co. of New York, Inc. | 350,000 | 3.13% | 15/11/2027 | 335,166 | 0.02% |
| Constellation Brands, Inc. | 375,000 | 5.00% | 2/2/2026 | 374,563 | 0.02% |
| Constellation Brands, Inc. | 555,000 | 3.70% | 6/12/2026 | 545,530 | 0.02% |
| Constellation Brands, Inc. | 680,000 | 3.50% | 9/5/2027 | 660,529 | 0.03% |
| Constellation Brands, Inc. | 475,000 | 4.35% | 9/5/2027 | 470,219 | 0.02% |
| Continental Resources, Inc. | 1,460,000 | 2.27% | 15/11/2026 | 1,383,422 | 0.06% |
| COPT Defense Properties LP | 430,000 | 2.25% | 15/3/2026 | 416,098 | 0.02% |
| Corebridge Financial, Inc. | 2,245,000 | 3.65% | 5/4/2027 | 2,181,644 | 0.10% |
| Corebridge Financial, Inc. | 1,150,000 | 6.88% | 15/12/2052 | 1,180,373 | 0.05% |
| Corebridge Global Funding | 150,000 | 5.35% | 24/6/2026 | 151,349 | 0.01% |
| Corebridge Global Funding | 637,000 | 5.75% | 2/7/2026 | 646,392 | 0.03% |
| Corebridge Global Funding | 1,550,000 | 4.65% | 20/8/2027 | 1,543,565 | 0.07% |
| Costco Wholesale Corp. | 347,000 | 3.00% | 18/5/2027 | 336,990 | 0.02% |
| Costco Wholesale Corp. | 2,200,000 | 1.38% | 20/6/2027 | 2,044,674 | 0.09% |
| Coterra Energy, Inc. | 815,000 | 3.90% | 15/5/2027 | 796,472 | 0.04% |
| Cox Communications, Inc. | 770,000 | 3.35% | 15/9/2026 | 752,238 | 0.03% |
| Cox Communications, Inc. | 1,000,000 | 3.50% | 15/8/2027 | 966,836 | 0.04% |
| CRH America Finance, Inc. | 800,000 | 3.40% | 9/5/2027 | 774,415 | 0.03% |
| Crown Castle, Inc. | 925,000 | 4.45% | 15/2/2026 | 921,667 | 0.04% |
| Crown Castle, Inc. | 1,607,000 | 3.70% | 15/6/2026 | 1,580,991 | 0.07% |
| Crown Castle, Inc. | 1,133,000 | 1.05% | 15/7/2026 | 1,070,178 | 0.05% |
| Crown Castle, Inc. | 1,660,000 | 2.90% | 15/3/2027 | 1,594,694 | 0.07% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Crown Castle, Inc. | 1,000,000 | 3.65% | 1/9/2027 | 969,370 | 0.04% |
| CSX Corp. | 865,000 | 2.60% | 1/11/2026 | 836,380 | 0.04% |
| CSX Corp. | 895,000 | 3.25% | 1/6/2027 | 867,183 | 0.04% |
| CubeSmart LP | 333,000 | 3.13% | 1/9/2026 | 323,709 | 0.01% |
| CVS Health Corp. | 1,610,000 | 5.00% | 20/2/2026 | 1,608,741 | 0.07% |
| CVS Health Corp. | 2,549,000 | 2.88% | 1/6/2026 | 2,475,192 | 0.11% |
| CVS Health Corp. | 900,000 | 3.00% | 15/8/2026 | 872,129 | 0.04% |
| CVS Health Corp. | 875,000 | 3.63% | 1/4/2027 | 848,666 | 0.04% |
| CVS Health Corp. | 1,068,000 | 6.25% | 1/6/2027 | 1,094,633 | 0.05% |
| CVS Health Corp. | 2,515,000 | 1.30% | 21/8/2027 | 2,278,825 | 0.10% |
| Daimler Truck Finance North America LLC | 685,000 | 5.15% | 16/1/2026 | 687,183 | 0.03% |
| Darden Restaurants, Inc. | 555,000 | 3.85% | 1/5/2027 | 542,703 | 0.02% |
| Darden Restaurants, Inc. | 475,000 | 4.35% | 15/10/2027 | 468,600 | 0.02% |
| DCP Midstream Operating LP | 1,143,000 | 5.63% | 15/7/2027 | 1,158,708 | 0.05% |
| Dell International LLC/EMC Corp. | 2,875,000 | 6.02% | 15/6/2026 | 2,916,987 | 0.13% |
| Dell International LLC/EMC Corp. | 1,845,000 | 4.90% | 1/10/2026 | 1,849,614 | 0.08% |
| Dell International LLC/EMC Corp. | 337,000 | 6.10% | 15/7/2027 | 346,822 | 0.02% |
| Delta Air Lines, Inc. | 275,000 | 7.38% | 15/1/2026 | 281,168 | 0.01% |
| Diamondback Energy, Inc. | 935,000 | 3.25% | 1/12/2026 | 910,400 | 0.04% |
| Diamondback Energy, Inc. | 1,310,000 | 5.20% | 18/4/2027 | 1,322,672 | 0.06% |
| Digital Realty Trust LP | 1,275,000 | 3.70% | 15/8/2027 | 1,241,104 | 0.06% |
| Discover Bank | 590,000 | 4.25% | 13/3/2026 | 585,037 | 0.03% |
| Discover Bank | 1,445,000 | 3.45% | 27/7/2026 | 1,412,990 | 0.06% |
| Discover Financial Services | 575,000 | 4.50% | 30/1/2026 | 572,547 | 0.03% |
| Discover Financial Services | 1,925,000 | 4.10% | 9/2/2027 | 1,890,166 | 0.09% |
| Discovery Communications LLC | 1,417,000 | 4.90% | 11/3/2026 | 1,413,915 | 0.06% |
| DOC DR LLC | 277,000 | 4.30% | 15/3/2027 | 273,698 | 0.01% |
| Dollar General Corp. | 625,000 | 3.88% | 15/4/2027 | 610,963 | 0.03% |
| Dollar General Corp. | 550,000 | 4.63% | 1/11/2027 | 546,270 | 0.02% |
| Dominion Energy, Inc. | 605,000 | 1.45% | 15/4/2026 | 580,260 | 0.03% |
| Dominion Energy, Inc. | 260,000 | 2.85% | 15/8/2026 | 252,404 | 0.01% |
| Dominion Energy, Inc. | 400,000 | 3.60% | 15/3/2027 | 390,354 | 0.02% |
| DR Horton, Inc. | 725,000 | 1.30% | 15/10/2026 | 682,248 | 0.03% |
| DR Horton, Inc. | 1,225,000 | 1.40% | 15/10/2027 | 1,119,648 | 0.05% |
| Drawbridge Special Opportunities Fund LP/Drawbridge Special Opportunities Finance | 385,000 | 3.88% | 15/2/2026 | 375,336 | 0.02% |
| DTE Electric Co. | 350,000 | 4.85% | 1/12/2026 | 352,638 | 0.02% |
| DTE Energy Co. | 672,000 | 2.85% | 1/10/2026 | 651,097 | 0.03% |
| DTE Energy Co. | 1,326,000 | 4.95% | 1/7/2027 | 1,331,144 | 0.06% |
| Duke Energy Carolinas LLC | 600,000 | 2.95% | 1/12/2026 | 582,599 | 0.03% |
| Duke Energy Corp. | 1,510,000 | 2.65% | 1/9/2026 | 1,461,748 | 0.07% |
| Duke Energy Corp. | 1,250,000 | 4.85% | 5/1/2027 | 1,253,308 | 0.06% |
| Duke Energy Corp. | 1,390,000 | 3.15% | 15/8/2027 | 1,334,448 | 0.06% |
| Duke Energy Corp. | 600,000 | 5.00% | 8/12/2027 | 604,561 | 0.03% |
| Duke Energy Corp. | 450,000 | 3.25% | 15/1/2028 | 419,560 | 0.02% |
| Duke Energy Florida LLC | 665,000 | 3.20% | 15/1/2027 | 647,381 | 0.03% |
| Duquesne Light Holdings, Inc. | 1,080,000 | 3.62% | 1/8/2027 | 1,039,409 | 0.05% |
| DXC Technology Co. | 1,085,000 | 1.80% | 15/9/2026 | 1,026,574 | 0.05% |
| eBay, Inc. | 735,000 | 1.40% | 10/5/2026 | 703,462 | 0.03% |
| eBay, Inc. | 830,000 | 3.60% | 5/6/2027 | 809,328 | 0.04% |
| eBay, Inc. | 800,000 | 5.95% | 22/11/2027 | 826,175 | 0.04% |
| Ecolab, Inc. | 830,000 | 2.70% | 1/11/2026 | 803,715 | 0.04% |
| Ecolab, Inc. | 619,000 | 1.65% | 1/2/2027 | 583,335 | 0.03% |
| Edison International | 854,000 | 5.75% | 15/6/2027 | 868,208 | 0.04% |
| EIDP, Inc. | 705,000 | 4.50% | 15/5/2026 | 704,197 | 0.03% |
| Electronic Arts, Inc. | 704,000 | 4.80% | 1/3/2026 | 704,235 | 0.03% |
| Elevance Health, Inc. | 410,000 | 4.90% | 8/2/2026 | 409,688 | 0.02% |
| Elevance Health, Inc. | 1,175,000 | 1.50% | 15/3/2026 | 1,131,536 | 0.05% |
| Elevance Health, Inc. | 365,000 | 4.50% | 30/10/2026 | 364,259 | 0.02% |
| Elevance Health, Inc. | 1,200,000 | 4.10% | 1/3/2028 | 1,173,186 | 0.05% |
| Eli Lilly & Co. | 1,860,000 | 4.50% | 9/2/2027 | 1,863,952 | 0.08% |
| Eli Lilly & Co. | 595,000 | 3.10% | 15/5/2027 | 577,307 | 0.03% |
| Eli Lilly & Co. | 850,000 | 4.15% | 14/8/2027 | 845,396 | 0.04% |
| Emerson Electric Co. | 805,000 | 0.88% | 15/10/2026 | 756,188 | 0.03% |
| Emerson Electric Co. | 1,125,000 | 1.80% | 15/10/2027 | 1,045,744 | 0.05% |
| Energy Transfer LP | 1,195,000 | 4.75% | 15/1/2026 | 1,193,721 | 0.05% |
| Energy Transfer LP | 1,239,000 | 3.90% | 15/7/2026 | 1,223,026 | 0.06% |
| Energy Transfer LP | 1,740,000 | 6.05% | 1/12/2026 | 1,777,864 | 0.08% |
| Energy Transfer LP | 900,000 | 4.40% | 15/3/2027 | 891,381 | 0.04% |
| Energy Transfer LP | 625,000 | 4.20% | 15/4/2027 | 616,881 | 0.03% |
| Energy Transfer LP | 625,000 | 5.63% | 1/5/2027 | 625,411 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Energy Transfer LP | 1,122,000 | 5.50% | 1/6/2027 | 1,136,789 | 0.05% |
| Energy Transfer LP | 860,000 | 4.00% | 1/10/2027 | 840,969 | 0.04% |
| EnLink Midstream Partners LP | 816,000 | 4.85% | 15/7/2026 | 813,948 | 0.04% |
| Enstar Finance LLC | 525,000 | 5.50% | 15/1/2042 | 500,503 | 0.02% |
| Entergy Arkansas LLC | 648,000 | 3.50% | 1/4/2026 | 639,320 | 0.03% |
| Entergy Corp. | 402,000 | 2.95% | 1/9/2026 | 390,296 | 0.02% |
| Entergy Louisiana LLC | 470,000 | 2.40% | 1/10/2026 | 452,583 | 0.02% |
| Entergy Louisiana LLC | 575,000 | 3.12% | 1/9/2027 | 552,789 | 0.02% |
| Enterprise Products Operating LLC | 985,000 | 5.05% | 10/1/2026 | 989,715 | 0.04% |
| Enterprise Products Operating LLC | 930,000 | 3.70% | 15/2/2026 | 921,184 | 0.04% |
| Enterprise Products Operating LLC | 1,945,000 | 4.60% | 11/1/2027 | 1,945,006 | 0.09% |
| Enterprise Products Operating LLC | 598,000 | 3.95% | 15/2/2027 | 589,498 | 0.03% |
| Enterprise Products Operating LLC | 965,000 | 5.25% | 16/8/2077 | 941,232 | 0.04% |
| EOG Resources, Inc. | 741,000 | 4.15% | 15/1/2026 | 737,296 | 0.03% |
| EPR Properties | 600,000 | 4.75% | 15/12/2026 | 595,276 | 0.03% |
| EPR Properties | 595,000 | 4.50% | 1/6/2027 | 585,022 | 0.03% |
| EQT Corp. | 555,000 | 3.13% | 15/5/2026 | 540,555 | 0.02% |
| EQT Corp. | 1,245,000 | 3.90% | 1/10/2027 | 1,209,775 | 0.05% |
| Equinix, Inc. | 1,300,000 | 2.90% | 18/11/2026 | 1,255,779 | 0.06% |
| Equinix, Inc. | 900,000 | 5.10% | 15/12/2027 | 905,199 | 0.04% |
| Equitable Financial Life Global Funding | 465,000 | 1.00% | 9/1/2026 | 447,755 | 0.02% |
| Equitable Financial Life Global Funding | 512,000 | 1.30% | 12/7/2026 | 486,356 | 0.02% |
| Equitable Financial Life Global Funding | 350,000 | 1.70% | 12/11/2026 | 331,142 | 0.01% |
| Equitable Financial Life Global Funding | 531,000 | 1.40% | 27/8/2027 | 486,230 | 0.02% |
| Equitable Financial Life Global Funding | 420,000 | 4.88% | 19/11/2027 | 420,517 | 0.02% |
| ERAC USA Finance LLC | 787,000 | 3.30% | 1/12/2026 | 766,652 | 0.03% |
| ERP Operating LP | 580,000 | 2.85% | 1/11/2026 | 562,132 | 0.03% |
| ERP Operating LP | 1,200,000 | 3.25% | 1/8/2027 | 1,156,034 | 0.05% |
| Essential Utilities, Inc. | 650,000 | 4.80% | 15/8/2027 | 649,014 | 0.03% |
| Essex Portfolio LP | 535,000 | 3.38% | 15/4/2026 | 525,490 | 0.02% |
| Essex Portfolio LP | 335,000 | 3.63% | 1/5/2027 | 326,568 | 0.01% |
| Estee Lauder Cos, Inc. | 505,000 | 3.15% | 15/3/2027 | 489,094 | 0.02% |
| Evergy Kansas Central, Inc. | 329,000 | 2.55% | 1/7/2026 | 319,186 | 0.01% |
| Evergy Missouri West, Inc. | 350,000 | 5.15% | 15/12/2027 | 351,952 | 0.02% |
| Eversource Energy | 225,000 | 4.75% | 15/5/2026 | 224,720 | 0.01% |
| Eversource Energy | 380,000 | 5.00% | 1/1/2027 | 381,095 | 0.02% |
| Eversource Energy | 1,331,000 | 2.90% | 1/3/2027 | 1,277,023 | 0.06% |
| Eversource Energy | 750,000 | 4.60% | 1/7/2027 | 744,824 | 0.03% |
| Exelon Corp. | 1,210,000 | 3.40% | 15/4/2026 | 1,190,092 | 0.05% |
| Exelon Corp. | 1,475,000 | 2.75% | 15/3/2027 | 1,412,232 | 0.06% |
| Expedia Group, Inc. | 730,000 | 5.00% | 15/2/2026 | 731,532 | 0.03% |
| Expedia Group, Inc. | 720,000 | 4.63% | 1/8/2027 | 717,099 | 0.03% |
| Extra Space Storage LP | 1,160,000 | 3.50% | 1/7/2026 | 1,139,033 | 0.05% |
| Extra Space Storage LP | 800,000 | 5.70% | 1/4/2028 | 816,737 | 0.04% |
| Exxon Mobil Corp. | 2,700,000 | 3.04% | 1/3/2026 | 2,657,568 | 0.12% |
| Exxon Mobil Corp. | 1,100,000 | 2.28% | 16/8/2026 | 1,063,477 | 0.05% |
| Exxon Mobil Corp. | 1,635,000 | 3.29% | 19/3/2027 | 1,600,656 | 0.07% |
| F&G Global Funding | 1,480,000 | 1.75% | 30/6/2026 | 1,407,855 | 0.06% |
| F&G Global Funding | 1,355,000 | 5.88% | 10/6/2027 | 1,372,300 | 0.06% |
| FactSet Research Systems, Inc. | 688,000 | 2.90% | 1/3/2027 | 660,760 | 0.03% |
| Federal Realty OP LP | 708,000 | 1.25% | 15/2/2026 | 679,695 | 0.03% |
| Federal Realty OP LP | 355,000 | 3.25% | 15/7/2027 | 341,383 | 0.02% |
| FedEx Corp. | 800,000 | 3.25% | 1/4/2026 | 786,109 | 0.04% |
| Fells Point Funding Trust | 1,130,000 | 3.05% | 31/1/2027 | 1,086,346 | 0.05% |
| Ferguson Finance plc | 310,000 | 4.25% | 20/4/2027 | 305,371 | 0.01% |
| Fidelity & Guaranty Life Holdings, Inc. | 174,000 | 5.50% | 1/5/2025 | 173,877 | 0.01% |
| Fidelity National Information Services, Inc. | 1,595,000 | 1.15% | 1/3/2026 | 1,529,907 | 0.07% |
| Fifth Third Bancorp | 550,000 | 1.71% | 1/11/2027 | 519,075 | 0.02% |
| Fifth Third Bancorp | 775,000 | 4.06% | 25/4/2028 | 758,348 | 0.03% |
| Fifth Third Bancorp | 2,000,000 | 6.36% | 27/10/2028 | 2,067,390 | 0.09% |
| Fifth Third Bank, Inc. | 1,645,000 | 3.85% | 15/3/2026 | 1,626,386 | 0.07% |
| Fifth Third Bank, Inc. | 1,225,000 | 2.25% | 1/2/2027 | 1,163,315 | 0.05% |
| First Citizens BancShares, Inc. | 40,000 | 3.38% | 15/3/2030 | 39,778 | 0.00% |
| FirstEnergy Corp. | 30,000 | 1.60% | 15/1/2026 | 28,942 | 0.00% |
| FirstEnergy Corp. | 1,650,000 | 3.90% | 15/7/2027 | 1,609,001 | 0.07% |
| FirstEnergy Pennsylvania Electric Co. | 349,000 | 5.15% | 30/3/2026 | 349,851 | 0.02% |
| Fiserv, Inc. | 2,475,000 | 3.20% | 1/7/2026 | 2,420,251 | 0.11% |
| Fiserv, Inc. | 839,000 | 5.15% | 15/3/2027 | 846,157 | 0.04% |
| Fiserv, Inc. | 1,050,000 | 2.25% | 1/6/2027 | 990,473 | 0.04% |
| Flex Ltd. | 776,000 | 3.75% | 1/2/2026 | 764,950 | 0.03% |
| Florida Power & Light Co. | 559,000 | 4.45% | 15/5/2026 | 559,113 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Florida Power & Light Co. | 213,000 | 3.30% | 30/5/2027 | 206,246 | 0.01% |
| Flowers Foods, Inc. | 435,000 | 3.50% | 1/10/2026 | 424,691 | 0.02% |
| FMC Corp. | 580,000 | 5.15% | 18/5/2026 | 580,668 | 0.03% |
| FMC Corp. | 490,000 | 3.20% | 1/10/2026 | 475,796 | 0.02% |
| Ford Motor Co. | 1,610,000 | 4.35% | 8/12/2026 | 1,585,295 | 0.07% |
| Ford Motor Credit Co. LLC | 1,305,000 | 4.39% | 8/1/2026 | 1,294,693 | 0.06% |
| Ford Motor Credit Co. LLC | 1,975,000 | 6.95% | 6/3/2026 | 2,009,848 | 0.09% |
| Ford Motor Credit Co. LLC | 975,000 | 6.95% | 10/6/2026 | 996,554 | 0.04% |
| Ford Motor Credit Co. LLC | 1,681,000 | 4.54% | 1/8/2026 | 1,662,144 | 0.07% |
| Ford Motor Credit Co. LLC | 1,675,000 | 2.70% | 10/8/2026 | 1,608,735 | 0.07% |
| Ford Motor Credit Co. LLC | 2,725,000 | 5.13% | 5/11/2026 | 2,722,852 | 0.12% |
| Ford Motor Credit Co. LLC | 936,000 | 4.27% | 9/1/2027 | 916,850 | 0.04% |
| Ford Motor Credit Co. LLC | 1,575,000 | 5.80% | 5/3/2027 | 1,588,955 | 0.07% |
| Ford Motor Credit Co. LLC | 1,240,000 | 5.85% | 17/5/2027 | 1,252,863 | 0.06% |
| Ford Motor Credit Co. LLC | 1,550,000 | 4.95% | 28/5/2027 | 1,536,356 | 0.07% |
| Ford Motor Credit Co. LLC | 909,000 | 4.13% | 17/8/2027 | 879,673 | 0.04% |
| Ford Motor Credit Co. LLC | 1,150,000 | 3.82% | 2/11/2027 | 1,101,621 | 0.05% |
| Ford Motor Credit Co. LLC | 1,500,000 | 7.35% | 4/11/2027 | 1,569,514 | 0.07% |
| Fortinet, Inc. | 683,000 | 1.00% | 15/3/2026 | 653,183 | 0.03% |
| Fortive Corp. | 1,015,000 | 3.15% | 15/6/2026 | 992,099 | 0.04% |
| Freeport-McMoRan, Inc. | 465,000 | 5.00% | 1/9/2027 | 465,118 | 0.02% |
| FS KKR Capital Corp. | 1,066,000 | 3.40% | 15/1/2026 | 1,045,352 | 0.05% |
| FS KKR Capital Corp. | 485,000 | 2.63% | 15/1/2027 | 458,871 | 0.02% |
| FS KKR Capital Corp. | 20,000 | 3.25% | 15/7/2027 | 18,966 | 0.00% |
| GA Global Funding Trust | 569,000 | 1.63% | 15/1/2026 | 549,819 | 0.02% |
| GA Global Funding Trust | 1,290,000 | 2.25% | 6/1/2027 | 1,221,217 | 0.05% |
| GA Global Funding Trust | 1,600,000 | 4.40% | 23/9/2027 | 1,575,920 | 0.07% |
| GATX Corp. | 425,000 | 5.40% | 15/3/2027 | 429,958 | 0.02% |
| GE HealthCare Technologies, Inc. | 1,910,000 | 5.65% | 15/11/2027 | 1,957,638 | 0.09% |
| General Dynamics Corp. | 530,000 | 1.15% | 1/6/2026 | 506,667 | 0.02% |
| General Dynamics Corp. | 542,000 | 2.13% | 15/8/2026 | 522,290 | 0.02% |
| General Dynamics Corp. | 940,000 | 3.50% | 1/4/2027 | 919,744 | 0.04% |
| General Mills, Inc. | 625,000 | 4.70% | 30/1/2027 | 624,791 | 0.03% |
| General Mills, Inc. | 500,000 | 3.20% | 10/2/2027 | 485,501 | 0.02% |
| General Motors Co. | 1,115,000 | 6.80% | 1/10/2027 | 1,164,224 | 0.05% |
| General Motors Co. | 775,000 | 4.20% | 1/10/2027 | 760,170 | 0.03% |
| General Motors Financial Co., Inc. | 1,619,000 | 1.25% | 8/1/2026 | 1,559,838 | 0.07% |
| General Motors Financial Co., Inc. | 1,353,000 | 5.25% | 1/3/2026 | 1,356,965 | 0.06% |
| General Motors Financial Co., Inc. | 2,485,000 | 5.40% | 6/4/2026 | 2,499,745 | 0.11% |
| General Motors Financial Co., Inc. | 725,000 | 1.50% | 10/6/2026 | 690,974 | 0.03% |
| General Motors Financial Co., Inc. | 755,000 | 4.00% | 6/10/2026 | 744,290 | 0.03% |
| General Motors Financial Co., Inc. | 1,315,000 | 4.35% | 17/1/2027 | 1,299,729 | 0.06% |
| General Motors Financial Co., Inc. | 1,028,000 | 2.35% | 26/2/2027 | 974,133 | 0.04% |
| General Motors Financial Co., Inc. | 1,325,000 | 5.00% | 9/4/2027 | 1,325,887 | 0.06% |
| General Motors Financial Co., Inc. | 1,350,000 | 5.40% | 8/5/2027 | 1,364,204 | 0.06% |
| General Motors Financial Co., Inc. | 1,910,000 | 5.35% | 15/7/2027 | 1,928,718 | 0.09% |
| General Motors Financial Co., Inc. | 1,655,000 | 2.70% | 20/8/2027 | 1,563,622 | 0.07% |
| Genpact Luxembourg Sarl/Genpact USA, Inc. | 490,000 | 1.75% | 10/4/2026 | 469,285 | 0.02% |
| Georgia Power Co. | 351,000 | 3.25% | 1/4/2026 | 345,198 | 0.02% |
| Georgia Power Co. | 1,300,000 | 5.00% | 23/2/2027 | 1,310,243 | 0.06% |
| Georgia Power Co. | 425,000 | 3.25% | 30/3/2027 | 412,429 | 0.02% |
| Georgia-Pacific LLC | 1,284,000 | 0.95% | 15/5/2026 | 1,219,417 | 0.05% |
| Georgia-Pacific LLC | 635,000 | 2.10% | 30/4/2027 | 599,121 | 0.03% |
| Gilead Sciences, Inc. | 2,925,000 | 3.65% | 1/3/2026 | 2,892,141 | 0.13% |
| Gilead Sciences, Inc. | 1,397,000 | 2.95% | 1/3/2027 | 1,349,244 | 0.06% |
| Gilead Sciences, Inc. | 850,000 | 1.20% | 1/10/2027 | 775,018 | 0.03% |
| Global Payments, Inc. | 1,060,000 | 1.20% | 1/3/2026 | 1,015,913 | 0.05% |
| Global Payments, Inc. | 882,000 | 4.80% | 1/4/2026 | 880,382 | 0.04% |
| Global Payments, Inc. | 775,000 | 2.15% | 15/1/2027 | 734,646 | 0.03% |
| Global Payments, Inc. | 785,000 | 4.95% | 15/8/2027 | 786,271 | 0.04% |
| GLP Capital LP/GLP Financing II, Inc. | 1,100,000 | 5.38% | 15/4/2026 | 1,101,056 | 0.05% |
| Goldman Sachs Bank USA | 3,130,000 | 5.28% | 18/3/2027 | 3,148,495 | 0.14% |
| Goldman Sachs Bank USA | 2,225,000 | 5.41% | 21/5/2027 | 2,241,969 | 0.10% |
| Goldman Sachs BDC, Inc. | 480,000 | 2.88% | 15/1/2026 | 469,467 | 0.02% |
| Goldman Sachs BDC, Inc. | 506,000 | 6.38% | 11/3/2027 | 518,005 | 0.02% |
| Goldman Sachs Group, Inc. | 1,725,000 | 3.75% | 25/2/2026 | 1,707,142 | 0.08% |
| Goldman Sachs Group, Inc. | 3,494,000 | 3.50% | 16/11/2026 | 3,415,893 | 0.15% |
| Goldman Sachs Group, Inc. | 875,000 | 5.95% | 15/1/2027 | 896,726 | 0.04% |
| Goldman Sachs Group, Inc. | 3,085,000 | 3.85% | 26/1/2027 | 3,028,547 | 0.14% |
| Goldman Sachs Group, Inc. | 3,119,000 | 1.43% | 9/3/2027 | 2,993,187 | 0.13% |
| Goldman Sachs Group, Inc. | 648,000 | 4.39% | 15/6/2027 | 643,950 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Goldman Sachs Group, Inc. | 2,828,000 | 1.54% | 10/9/2027 | 2,674,309 | 0.12% |
| Goldman Sachs Group, Inc. | 4,275,000 | 1.95% | 21/10/2027 | 4,055,704 | 0.18% |
| Goldman Sachs Group, Inc. | 2,720,000 | 2.64% | 24/2/2028 | 2,593,076 | 0.12% |
| Goldman Sachs Group, Inc. | 3,430,000 | 3.62% | 15/3/2028 | 3,334,046 | 0.15% |
| Goldman Sachs Group, Inc. | 2,235,000 | 3.69% | 5/6/2028 | 2,169,648 | 0.10% |
| Goldman Sachs Group, Inc. | 3,250,000 | 4.48% | 23/8/2028 | 3,212,059 | 0.14% |
| Golub Capital BDC, Inc. | 680,000 | 2.50% | 24/8/2026 | 647,932 | 0.03% |
| Golub Capital BDC, Inc. | 121,000 | 2.05% | 15/2/2027 | 112,338 | 0.01% |
| Graphic Packaging International LLC | 510,000 | 1.51% | 15/4/2026 | 486,107 | 0.02% |
| Guardian Life Global Funding | 330,000 | 1.25% | 13/5/2026 | 315,594 | 0.01% |
| Guardian Life Global Funding | 430,000 | 3.25% | 29/3/2027 | 416,627 | 0.02% |
| Guardian Life Global Funding | 470,000 | 5.55% | 28/10/2027 | 479,376 | 0.02% |
| GXO Logistics, Inc. | 510,000 | 1.65% | 15/7/2026 | 484,842 | 0.02% |
| Haleon US Capital LLC | 2,235,000 | 3.38% | 24/3/2027 | 2,170,094 | 0.10% |
| Hanover Insurance Group, Inc. | 485,000 | 4.50% | 15/4/2026 | 482,102 | 0.02% |
| Harley-Davidson Financial Services, Inc. | 688,000 | 3.05% | 14/2/2027 | 653,005 | 0.03% |
| Hasbro, Inc. | 760,000 | 3.55% | 19/11/2026 | 742,529 | 0.03% |
| Hasbro, Inc. | 850,000 | 3.50% | 15/9/2027 | 819,491 | 0.04% |
| HAT Holdings I LLC/HAT Holdings II LLC | 1,780,000 | 3.38% | 15/6/2026 | 1,724,233 | 0.08% |
| HAT Holdings I LLC/HAT Holdings II LLC | 885,000 | 8.00% | 15/6/2027 | 922,221 | 0.04% |
| HCA, Inc. | 1,455,000 | 5.88% | 15/2/2026 | 1,462,345 | 0.07% |
| HCA, Inc. | 2,116,000 | 5.25% | 15/6/2026 | 2,120,951 | 0.10% |
| HCA, Inc. | 1,010,000 | 5.38% | 1/9/2026 | 1,014,039 | 0.05% |
| HCA, Inc. | 1,275,000 | 4.50% | 15/2/2027 | 1,262,835 | 0.06% |
| HCA, Inc. | 1,885,000 | 3.13% | 15/3/2027 | 1,814,178 | 0.08% |
| Healthcare Realty Holdings LP | 715,000 | 3.50% | 1/8/2026 | 698,738 | 0.03% |
| Healthcare Realty Holdings LP | 400,000 | 3.75% | 1/7/2027 | 388,373 | 0.02% |
| Healthpeak OP LLC | 795,000 | 3.25% | 15/7/2026 | 777,355 | 0.03% |
| Healthpeak OP LLC | 510,000 | 1.35% | 1/2/2027 | 475,646 | 0.02% |
| Helmerich & Payne, Inc. | 400,000 | 4.65% | 1/12/2027 | 395,045 | 0.02% |
| Hercules Capital, Inc. | 335,000 | 2.63% | 16/9/2026 | 318,605 | 0.01% |
| Hercules Capital, Inc. | 310,000 | 3.38% | 20/1/2027 | 296,889 | 0.01% |
| Hershey Co. | 535,000 | 2.30% | 15/8/2026 | 517,249 | 0.02% |
| Hess Corp. | 1,129,000 | 4.30% | 1/4/2027 | 1,117,675 | 0.05% |
| Hewlett Packard Enterprise Co. | 1,250,000 | 1.75% | 1/4/2026 | 1,203,988 | 0.05% |
| Hewlett Packard Enterprise Co. | 2,055,000 | 4.45% | 25/9/2026 | 2,044,634 | 0.09% |
| Hewlett Packard Enterprise Co. | 1,415,000 | 4.40% | 25/9/2027 | 1,399,636 | 0.06% |
| Hexcel Corp. | 250,000 | 4.20% | 15/2/2027 | 244,353 | 0.01% |
| HF Sinclair Corp. | 915,000 | 5.88% | 1/4/2026 | 921,850 | 0.04% |
| HF Sinclair Corp. | 390,000 | 6.38% | 15/4/2027 | 395,498 | 0.02% |
| Highmark, Inc. | 490,000 | 1.45% | 10/5/2026 | 464,993 | 0.02% |
| Highwoods Realty LP | 377,000 | 3.88% | 1/3/2027 | 366,895 | 0.02% |
| Home Depot, Inc. | 1,430,000 | 3.00% | 1/4/2026 | 1,404,780 | 0.06% |
| Home Depot, Inc. | 2,500,000 | 5.15% | 25/6/2026 | 2,525,006 | 0.11% |
| Home Depot, Inc. | 480,000 | 2.13% | 15/9/2026 | 461,864 | 0.02% |
| Home Depot, Inc. | 1,056,000 | 4.95% | 30/9/2026 | 1,065,584 | 0.05% |
| Home Depot, Inc. | 804,000 | 2.50% | 15/4/2027 | 769,373 | 0.03% |
| Home Depot, Inc. | 785,000 | 2.88% | 15/4/2027 | 758,740 | 0.03% |
| Home Depot, Inc. | 1,034,000 | 4.88% | 25/6/2027 | 1,043,706 | 0.05% |
| Home Depot, Inc. | 1,050,000 | 2.80% | 14/9/2027 | 1,005,829 | 0.05% |
| Honeywell International, Inc. | 1,550,000 | 2.50% | 1/11/2026 | 1,497,111 | 0.07% |
| Honeywell International, Inc. | 1,160,000 | 1.10% | 1/3/2027 | 1,079,825 | 0.05% |
| Honeywell International, Inc. | 1,415,000 | 4.65% | 30/7/2027 | 1,420,048 | 0.06% |
| Hormel Foods Corp. | 630,000 | 4.80% | 30/3/2027 | 633,030 | 0.03% |
| Host Hotels & Resorts LP | 445,000 | 4.50% | 1/2/2026 | 442,506 | 0.02% |
| Howmet Aerospace, Inc. | 700,000 | 5.90% | 1/2/2027 | 714,586 | 0.03% |
| HP, Inc. | 465,000 | 1.45% | 17/6/2026 | 443,556 | 0.02% |
| HP, Inc. | 1,300,000 | 3.00% | 17/6/2027 | 1,245,688 | 0.06% |
| Hubbell, Inc. | 462,000 | 3.35% | 1/3/2026 | 454,430 | 0.02% |
| Hubbell, Inc. | 417,000 | 3.15% | 15/8/2027 | 399,299 | 0.02% |
| Humana, Inc. | 880,000 | 1.35% | 3/2/2027 | 817,945 | 0.04% |
| Humana, Inc. | 730,000 | 3.95% | 15/3/2027 | 715,698 | 0.03% |
| Huntington Bancshares, Inc. | 756,000 | 4.44% | 4/8/2028 | 747,677 | 0.03% |
| Huntington Ingalls Industries, Inc. | 685,000 | 3.48% | 1/12/2027 | 657,792 | 0.03% |
| Huntington National Bank | 640,000 | 4.55% | 17/5/2028 | 634,595 | 0.03% |
| Hyatt Hotels Corp. | 425,000 | 4.85% | 15/3/2026 | 424,689 | 0.02% |
| Hyatt Hotels Corp. | 608,000 | 5.75% | 30/1/2027 | 617,375 | 0.03% |
| Hyundai Capital America | 1,235,000 | 5.50% | 30/3/2026 | 1,242,924 | 0.06% |
| Hyundai Capital America | 505,000 | 1.50% | 15/6/2026 | 480,749 | 0.02% |
| Hyundai Capital America | 625,000 | 5.45% | 24/6/2026 | 629,375 | 0.03% |
| Hyundai Capital America | 705,000 | 5.65% | 26/6/2026 | 712,076 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hyundai Capital America | 555,000 | 2.75% | 27/9/2026 | 534,835 | 0.02% |
| Hyundai Capital America | 770,000 | 3.50% | 2/11/2026 | 750,720 | 0.03% |
| Hyundai Capital America | 1,185,000 | 5.30% | 19/3/2027 | 1,194,247 | 0.05% |
| Hyundai Capital America | 725,000 | 5.28% | 24/6/2027 | 730,206 | 0.03% |
| Hyundai Capital America | 1,025,000 | 4.30% | 24/9/2027 | 1,008,208 | 0.05% |
| Hyundai Capital America | 1,150,000 | 4.88% | 1/11/2027 | 1,146,480 | 0.05% |
| IBM International Capital Pte Ltd. | 1,510,000 | 4.70% | 5/2/2026 | 1,511,734 | 0.07% |
| IBM International Capital Pte Ltd. | 800,000 | 4.60% | 5/2/2027 | 800,564 | 0.04% |
| Icon Investments Six DAC | 850,000 | 5.81% | 8/5/2027 | 864,044 | 0.04% |
| Illinois Tool Works, Inc. | 1,130,000 | 2.65% | 15/11/2026 | 1,097,311 | 0.05% |
| Illumina, Inc. | 980,000 | 4.65% | 9/9/2026 | 977,185 | 0.04% |
| Ingersoll Rand, Inc. | 1,390,000 | 5.20% | 15/6/2027 | 1,405,882 | 0.06% |
| Ingredion, Inc. | 575,000 | 3.20% | 1/10/2026 | 559,301 | 0.03% |
| Intel Corp. | 2,370,000 | 4.88% | 10/2/2026 | 2,370,384 | 0.11% |
| Intel Corp. | 1,150,000 | 2.60% | 19/5/2026 | 1,115,277 | 0.05% |
| Intel Corp. | 1,360,000 | 3.75% | 25/3/2027 | 1,324,229 | 0.06% |
| Intel Corp. | 175,000 | 3.15% | 11/5/2027 | 167,882 | 0.01% |
| Intel Corp. | 1,800,000 | 3.75% | 5/8/2027 | 1,745,834 | 0.08% |
| Intercontinental Exchange, Inc. | 2,440,000 | 4.00% | 15/9/2027 | 2,404,010 | 0.11% |
| Intercontinental Exchange, Inc. | 600,000 | 3.10% | 15/9/2027 | 576,485 | 0.03% |
| International Business Machines Corp. | 900,000 | 4.50% | 6/2/2026 | 899,021 | 0.04% |
| International Business Machines Corp. | 1,980,000 | 3.45% | 19/2/2026 | 1,953,780 | 0.09% |
| International Business Machines Corp. | 2,515,000 | 3.30% | 15/5/2026 | 2,470,513 | 0.11% |
| International Business Machines Corp. | 530,000 | 3.30% | 27/1/2027 | 516,100 | 0.02% |
| International Business Machines Corp. | 1,400,000 | 2.20% | 9/2/2027 | 1,330,807 | 0.06% |
| International Business Machines Corp. | 777,000 | 1.70% | 15/5/2027 | 725,505 | 0.03% |
| International Business Machines Corp. | 870,000 | 4.15% | 27/7/2027 | 859,578 | 0.04% |
| International Business Machines Corp. | 595,000 | 6.22% | 1/8/2027 | 617,341 | 0.03% |
| International Flavors & Fragrances, Inc. | 1,435,000 | 1.83% | 15/10/2027 | 1,317,534 | 0.06% |
| Intuit, Inc. | 905,000 | 5.25% | 15/9/2026 | 915,192 | 0.04% |
| Intuit, Inc. | 1,060,000 | 1.35% | 15/7/2027 | 977,636 | 0.04% |
| Invesco Finance plc | 560,000 | 3.75% | 15/1/2026 | 554,029 | 0.02% |
| ITC Holdings Corp. | 455,000 | 3.25% | 30/6/2026 | 444,749 | 0.02% |
| ITC Holdings Corp. | 1,080,000 | 4.95% | 22/9/2027 | 1,081,201 | 0.05% |
| ITC Holdings Corp. | 500,000 | 3.35% | 15/11/2027 | 481,538 | 0.02% |
| Jabil, Inc. | 575,000 | 1.70% | 15/4/2026 | 551,832 | 0.02% |
| Jackson Financial, Inc. | 492,000 | 5.17% | 8/6/2027 | 494,382 | 0.02% |
| Jackson National Life Global Funding | 560,000 | 5.50% | 9/1/2026 | 562,269 | 0.03% |
| Jackson National Life Global Funding | 6,000 | 3.05% | 29/4/2026 | 5,859 | 0.00% |
| Jackson National Life Global Funding | 785,000 | 5.55% | 2/7/2027 | 794,882 | 0.04% |
| JB Hunt Transport Services, Inc. | 755,000 | 3.88% | 1/3/2026 | 747,405 | 0.03% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 1,060,000 | 2.50% | 15/1/2027 | 1,006,691 | 0.05% |
| Jefferies Financial Group, Inc. | 881,000 | 4.85% | 15/1/2027 | 882,273 | 0.04% |
| Jefferies Financial Group, Inc. | 950,000 | 6.45% | 8/6/2027 | 982,378 | 0.04% |
| Jersey Central Power & Light Co. | 615,000 | 4.30% | 15/1/2026 | 611,867 | 0.03% |
| John Deere Capital Corp. | 1,325,000 | 4.80% | 9/1/2026 | 1,329,046 | 0.06% |
| John Deere Capital Corp. | 1,214,000 | 0.70% | 15/1/2026 | 1,167,296 | 0.05% |
| John Deere Capital Corp. | 550,000 | 5.05% | 3/3/2026 | 554,002 | 0.02% |
| John Deere Capital Corp. | 505,000 | 4.95% | 6/3/2026 | 507,554 | 0.02% |
| John Deere Capital Corp. | 535,000 | 4.75% | 8/6/2026 | 537,268 | 0.02% |
| John Deere Capital Corp. | 567,000 | 2.65% | 10/6/2026 | 552,860 | 0.02% |
| John Deere Capital Corp. | 570,000 | 1.05% | 17/6/2026 | 542,731 | 0.02% |
| John Deere Capital Corp. | 575,000 | 5.15% | 8/9/2026 | 582,333 | 0.03% |
| John Deere Capital Corp. | 920,000 | 2.25% | 14/9/2026 | 886,779 | 0.04% |
| John Deere Capital Corp. | 565,000 | 1.30% | 13/10/2026 | 534,938 | 0.02% |
| John Deere Capital Corp. | 810,000 | 4.50% | 8/1/2027 | 810,992 | 0.04% |
| John Deere Capital Corp. | 600,000 | 1.70% | 11/1/2027 | 567,503 | 0.03% |
| John Deere Capital Corp. | 1,160,000 | 4.85% | 5/3/2027 | 1,167,464 | 0.05% |
| John Deere Capital Corp. | 400,000 | 2.35% | 8/3/2027 | 381,780 | 0.02% |
| John Deere Capital Corp. | 225,000 | 1.75% | 9/3/2027 | 211,929 | 0.01% |
| John Deere Capital Corp. | 688,000 | 4.90% | 11/6/2027 | 693,110 | 0.03% |
| John Deere Capital Corp. | 940,000 | 4.20% | 15/7/2027 | 933,107 | 0.04% |
| John Deere Capital Corp. | 410,000 | 2.80% | 8/9/2027 | 392,717 | 0.02% |
| John Deere Capital Corp. | 1,665,000 | 4.15% | 15/9/2027 | 1,648,652 | 0.07% |
| Johnson & Johnson | 2,329,000 | 2.45% | 1/3/2026 | 2,277,998 | 0.10% |
| Johnson & Johnson ¹ | 1,166,000 | 2.95% | 3/3/2027 | 1,131,096 | 0.05% |
| Johnson & Johnson | 1,500,000 | 0.95% | 1/9/2027 | 1,375,197 | 0.06% |
| Johnson Controls International plc | 510,000 | 3.90% | 14/2/2026 | 505,233 | 0.02% |
| JPMorgan Chase & Co. | 2,390,000 | 3.30% | 1/4/2026 | 2,354,295 | 0.11% |
| JPMorgan Chase & Co. | 1,111,000 | 3.20% | 15/6/2026 | 1,089,922 | 0.05% |
| JPMorgan Chase & Co. | 2,925,000 | 2.95% | 1/10/2026 | 2,849,948 | 0.13% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| JPMorgan Chase & Co. | 925,000 | 7.63% | 15/10/2026 | 971,266 | 0.04% |
| JPMorgan Chase & Co. | 2,680,000 | 1.05% | 19/11/2026 | 2,594,149 | 0.12% |
| JPMorgan Chase & Co. | 2,950,000 | 4.13% | 15/12/2026 | 2,919,679 | 0.13% |
| JPMorgan Chase & Co. | 1,930,000 | 3.96% | 29/1/2027 | 1,913,263 | 0.09% |
| JPMorgan Chase & Co. | 1,976,000 | 1.04% | 4/2/2027 | 1,897,483 | 0.09% |
| JPMorgan Chase & Co. | 2,990,000 | 1.58% | 22/4/2027 | 2,871,180 | 0.13% |
| JPMorgan Chase & Co. | 1,340,000 | 8.00% | 29/4/2027 | 1,436,229 | 0.06% |
| JPMorgan Chase & Co. | 2,723,000 | 1.47% | 22/9/2027 | 2,575,092 | 0.12% |
| JPMorgan Chase & Co. | 1,950,000 | 6.07% | 22/10/2027 | 1,995,785 | 0.09% |
| JPMorgan Chase & Co. | 2,500,000 | 5.04% | 23/1/2028 | 2,508,174 | 0.11% |
| JPMorgan Chase & Co. | 3,127,000 | 3.78% | 1/2/2028 | 3,059,458 | 0.14% |
| JPMorgan Chase & Co. | 1,634,000 | 2.95% | 24/2/2028 | 1,570,662 | 0.07% |
| JPMorgan Chase & Co. | 3,270,000 | 5.57% | 22/4/2028 | 3,326,575 | 0.15% |
| JPMorgan Chase & Co. | 3,600,000 | 4.32% | 26/4/2028 | 3,556,414 | 0.16% |
| JPMorgan Chase & Co. | 1,620,000 | 3.54% | 1/5/2028 | 1,573,154 | 0.07% |
| JPMorgan Chase & Co. | 1,725,000 | 2.18% | 1/6/2028 | 1,619,184 | 0.07% |
| JPMorgan Chase & Co. | 4,692,000 | 4.98% | 22/7/2028 | 4,704,713 | 0.21% |
| JPMorgan Chase & Co. | 4,535,000 | 4.85% | 25/7/2028 | 4,533,188 | 0.20% |
| JPMorgan Chase & Co. | 3,080,000 | 4.51% | 22/10/2028 | 3,052,766 | 0.14% |
| JPMorgan Chase Bank NA | 3,705,000 | 5.11% | 8/12/2026 | 3,744,985 | 0.17% |
| Kaiser Foundation Hospitals | 650,000 | 3.15% | 1/5/2027 | 629,278 | 0.03% |
| Kellanova | 780,000 | 3.25% | 1/4/2026 | 767,058 | 0.03% |
| Kenvue, Inc. | 1,587,000 | 5.35% | 22/3/2026 | 1,602,120 | 0.07% |
| Keurig Dr Pepper, Inc. | 325,000 | 2.55% | 15/9/2026 | 314,017 | 0.01% |
| Keurig Dr Pepper, Inc. | 900,000 | 5.10% | 15/3/2027 | 908,196 | 0.04% |
| Keurig Dr Pepper, Inc. | 500,000 | 3.43% | 15/6/2027 | 485,282 | 0.02% |
| KeyBank NA | 560,000 | 4.70% | 26/1/2026 | 558,674 | 0.03% |
| KeyBank NA | 600,000 | 3.40% | 20/5/2026 | 586,469 | 0.03% |
| KeyBank NA | 1,008,000 | 5.85% | 15/11/2027 | 1,032,503 | 0.05% |
| KeyCorp | 745,000 | 2.25% | 6/4/2027 | 702,878 | 0.03% |
| Keysight Technologies, Inc. | 1,080,000 | 4.60% | 6/4/2027 | 1,074,964 | 0.05% |
| KeySpan Gas East Corp. | 1,412,000 | 2.74% | 15/8/2026 | 1,361,671 | 0.06% |
| Kimberly-Clark Corp. | 380,000 | 2.75% | 15/2/2026 | 372,644 | 0.02% |
| Kimberly-Clark Corp. | 625,000 | 1.05% | 15/9/2027 | 571,205 | 0.03% |
| Kimco Realty OP LLC | 605,000 | 2.80% | 1/10/2026 | 585,773 | 0.03% |
| Kimco Realty OP LLC | 425,000 | 3.80% | 1/4/2027 | 416,334 | 0.02% |
| Kinder Morgan, Inc. | 295,000 | 1.75% | 15/11/2026 | 279,654 | 0.01% |
| Kite Realty Group LP | 200,000 | 4.00% | 1/10/2026 | 197,157 | 0.01% |
| Komatsu Finance America, Inc. | 625,000 | 5.50% | 6/10/2027 | 635,182 | 0.03% |
| Kraft Heinz Foods Co. | 1,975,000 | 3.00% | 1/6/2026 | 1,927,644 | 0.09% |
| Kraft Heinz Foods Co. | 1,530,000 | 3.88% | 15/5/2027 | 1,499,273 | 0.07% |
| Kroger Co. | 517,000 | 3.50% | 1/2/2026 | 510,431 | 0.02% |
| Kroger Co. | 713,000 | 2.65% | 15/10/2026 | 687,908 | 0.03% |
| Kroger Co. | 710,000 | 3.70% | 1/8/2027 | 692,825 | 0.03% |
| Kyndryl Holdings, Inc. | 415,000 | 2.05% | 15/10/2026 | 394,638 | 0.02% |
| L3Harris Technologies, Inc. | 600,000 | 3.85% | 15/12/2026 | 590,503 | 0.03% |
| L3Harris Technologies, Inc. | 2,080,000 | 5.40% | 15/1/2027 | 2,104,967 | 0.09% |
| Laboratory Corp. of America Holdings | 592,000 | 1.55% | 1/6/2026 | 566,043 | 0.03% |
| Laboratory Corp. of America Holdings | 585,000 | 3.60% | 1/9/2027 | 569,052 | 0.03% |
| Lam Research Corp. | 1,305,000 | 3.75% | 15/3/2026 | 1,291,902 | 0.06% |
| Las Vegas Sands Corp. | 1,055,000 | 3.50% | 18/8/2026 | 1,027,631 | 0.05% |
| Las Vegas Sands Corp. | 850,000 | 5.90% | 1/6/2027 | 862,321 | 0.04% |
| Lazard Group LLC | 75,000 | 3.63% | 1/3/2027 | 72,992 | 0.00% |
| Lear Corp. | 254,000 | 3.80% | 15/9/2027 | 246,610 | 0.01% |
| Legg Mason, Inc. | 580,000 | 4.75% | 15/3/2026 | 580,155 | 0.03% |
| Leggett & Platt, Inc. | 1,175,000 | 3.50% | 15/11/2027 | 1,109,882 | 0.05% |
| Leland Stanford Junior University | 275,000 | 1.29% | 1/6/2027 | 253,527 | 0.01% |
| Lendlease US Capital, Inc. | 350,000 | 4.50% | 26/5/2026 | 345,126 | 0.02% |
| Lennar Corp. | 455,000 | 5.25% | 1/6/2026 | 457,230 | 0.02% |
| Lennar Corp. | 1,010,000 | 5.00% | 15/6/2027 | 1,012,312 | 0.05% |
| Lennar Corp. | 700,000 | 4.75% | 29/11/2027 | 697,948 | 0.03% |
| Lennox International, Inc. | 350,000 | 1.70% | 1/8/2027 | 322,890 | 0.01% |
| Lincoln National Corp. | 505,000 | 3.63% | 12/12/2026 | 494,835 | 0.02% |
| Linde, Inc. | 730,000 | 3.20% | 30/1/2026 | 720,177 | 0.03% |
| Lockheed Martin Corp. | 1,010,000 | 3.55% | 15/1/2026 | 999,955 | 0.04% |
| Lockheed Martin Corp. | 785,000 | 5.10% | 15/11/2027 | 797,493 | 0.04% |
| Loews Corp. | 651,000 | 3.75% | 1/4/2026 | 644,234 | 0.03% |
| Lowe's Cos, Inc. | 1,135,000 | 4.80% | 1/4/2026 | 1,136,992 | 0.05% |
| Lowe's Cos, Inc. | 1,576,000 | 2.50% | 15/4/2026 | 1,536,965 | 0.07% |
| Lowe's Cos, Inc. | 670,000 | 3.35% | 1/4/2027 | 651,124 | 0.03% |
| Lowe's Cos, Inc. | 1,455,000 | 3.10% | 3/5/2027 | 1,407,196 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| LPL Holdings, Inc. | 690,000 | 5.70% | 20/5/2027 | 698,410 | 0.03% |
| LYB International Finance II BV | 949,000 | 3.50% | 2/3/2027 | 921,815 | 0.04% |
| M&T Bank Corp. | 750,000 | 4.55% | 16/8/2028 | 741,108 | 0.03% |
| M&T Bank Corp. | 150,000 | 4.83% | 16/1/2029 | 149,370 | 0.01% |
| Main Street Capital Corp. | 560,000 | 3.00% | 14/7/2026 | 539,850 | 0.02% |
| Main Street Capital Corp. | 1,325,000 | 6.50% | 4/6/2027 | 1,349,149 | 0.06% |
| Manufacturers & Traders Trust Co. | 2,025,000 | 4.65% | 27/1/2026 | 2,020,038 | 0.09% |
| Manufacturers & Traders Trust Co. | 1,075,000 | 3.40% | 17/8/2027 | 1,033,959 | 0.05% |
| Marathon Petroleum Corp. | 1,415,000 | 5.13% | 15/12/2026 | 1,424,822 | 0.06% |
| Markel Group, Inc. | 315,000 | 3.50% | 1/11/2027 | 304,053 | 0.01% |
| Marriott International, Inc. | 1,395,000 | 3.13% | 15/6/2026 | 1,363,706 | 0.06% |
| Marriott International, Inc. | 940,000 | 5.45% | 15/9/2026 | 951,963 | 0.04% |
| Marriott International, Inc. | 1,000,000 | 5.00% | 15/10/2027 | 1,007,260 | 0.05% |
| Mars, Inc. | 4,000 | 0.88% | 16/7/2026 | 3,775 | 0.00% |
| Marsh & McLennan Cos, Inc. | 699,000 | 3.75% | 14/3/2026 | 692,471 | 0.03% |
| Marsh & McLennan Cos, Inc. | 820,000 | 4.55% | 8/11/2027 | 819,297 | 0.04% |
| Martin Marietta Materials, Inc. | 235,000 | 3.45% | 1/6/2027 | 227,520 | 0.01% |
| Marvell Technology, Inc. | 405,000 | 1.65% | 15/4/2026 | 388,412 | 0.02% |
| Masco Corp. | 300,000 | 3.50% | 15/11/2027 | 289,181 | 0.01% |
| MassMutual Global Funding II | 716,000 | 3.40% | 8/3/2026 | 706,594 | 0.03% |
| MassMutual Global Funding II | 785,000 | 4.50% | 10/4/2026 | 784,344 | 0.04% |
| MassMutual Global Funding II | 900,000 | 2.35% | 14/1/2027 | 861,553 | 0.04% |
| MassMutual Global Funding II | 1,045,000 | 5.10% | 9/4/2027 | 1,056,884 | 0.05% |
| MassMutual Global Funding II | 1,400,000 | 4.30% | 22/10/2027 | 1,386,770 | 0.06% |
| Mastercard, Inc. | 835,000 | 2.95% | 21/11/2026 | 812,651 | 0.04% |
| Mastercard, Inc. | 1,202,000 | 3.30% | 26/3/2027 | 1,172,166 | 0.05% |
| Mattel, Inc. | 505,000 | 3.38% | 1/4/2026 | 494,594 | 0.02% |
| McCormick & Co., Inc. | 580,000 | 0.90% | 15/2/2026 | 555,789 | 0.03% |
| McCormick & Co., Inc. | 810,000 | 3.40% | 15/8/2027 | 784,546 | 0.04% |
| McDonald's Corp. | 1,675,000 | 3.70% | 30/1/2026 | 1,662,086 | 0.07% |
| McDonald's Corp. | 910,000 | 3.50% | 1/3/2027 | 889,266 | 0.04% |
| McDonald's Corp. | 1,000,000 | 3.50% | 1/7/2027 | 974,395 | 0.04% |
| McDonald's Corp. | 175,000 | 5.00% | 17/5/2029 | 176,131 | 0.01% |
| McKesson Corp. | 625,000 | 1.30% | 15/8/2026 | 592,996 | 0.03% |
| Mercedes-Benz Finance North America LLC | 705,000 | 4.90% | 9/1/2026 | 706,138 | 0.03% |
| Merck & Co., Inc. | 1,150,000 | 0.75% | 24/2/2026 | 1,102,629 | 0.05% |
| Merck & Co., Inc. | 1,575,000 | 1.70% | 10/6/2027 | 1,476,700 | 0.07% |
| Mercury General Corp. | 463,000 | 4.40% | 15/3/2027 | 453,964 | 0.02% |
| Meritage Homes Corp. | 325,000 | 5.13% | 6/6/2027 | 325,901 | 0.01% |
| Met Tower Global Funding | 575,000 | 5.40% | 20/6/2026 | 581,460 | 0.03% |
| Met Tower Global Funding | 555,000 | 4.85% | 16/1/2027 | 557,043 | 0.03% |
| Met Tower Global Funding | 1,135,000 | 4.00% | 1/10/2027 | 1,115,893 | 0.05% |
| Meta Platforms, Inc. | 2,715,000 | 3.50% | 15/8/2027 | 2,652,634 | 0.12% |
| MetLife, Inc. | 432,000 | 3.60% | 13/11/2025 | 428,447 | 0.02% |
| Metropolitan Life Global Funding I | 715,000 | 5.00% | 6/1/2026 | 717,811 | 0.03% |
| Metropolitan Life Global Funding I | 1,225,000 | 3.45% | 18/12/2026 | 1,198,885 | 0.05% |
| Metropolitan Life Global Funding I | 1,000,000 | 1.88% | 11/1/2027 | 946,279 | 0.04% |
| Metropolitan Life Global Funding I | 765,000 | 5.05% | 11/6/2027 | 772,098 | 0.03% |
| Metropolitan Life Global Funding I | 750,000 | 4.40% | 30/6/2027 | 745,328 | 0.03% |
| Metropolitan Life Global Funding I | 870,000 | 3.00% | 19/9/2027 | 832,217 | 0.04% |
| Microchip Technology, Inc. | 1,000,000 | 4.90% | 15/3/2028 | 996,584 | 0.04% |
| Micron Technology, Inc. | 587,000 | 4.98% | 6/2/2026 | 587,495 | 0.03% |
| Micron Technology, Inc. | 1,851,000 | 4.19% | 15/2/2027 | 1,824,928 | 0.08% |
| Microsoft Corp. | 3,564,000 | 2.40% | 8/8/2026 | 3,458,840 | 0.16% |
| Microsoft Corp. | 1,496,000 | 3.40% | 15/9/2026 | 1,473,064 | 0.07% |
| Microsoft Corp. | 5,300,000 | 3.30% | 6/2/2027 | 5,188,829 | 0.23% |
| Microsoft Corp. | 260,000 | 3.40% | 15/6/2027 | 254,401 | 0.01% |
| Mid-America Apartments LP | 311,000 | 1.10% | 15/9/2026 | 292,963 | 0.01% |
| Mid-America Apartments LP | 1,330,000 | 3.60% | 1/6/2027 | 1,297,636 | 0.06% |
| MidAmerican Energy Co. | 350,000 | 3.10% | 1/5/2027 | 338,571 | 0.02% |
| Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd. | 2,842,500 | 6.50% | 20/6/2027 | 2,861,111 | 0.13% |
| Molson Coors Beverage Co. | 2,055,000 | 3.00% | 15/7/2026 | 2,004,048 | 0.09% |
| Mondelez International Holdings Netherlands BV | 130,000 | 1.25% | 24/9/2026 | 122,396 | 0.01% |
| Mondelez International, Inc. | 1,036,000 | 2.63% | 17/3/2027 | 991,101 | 0.04% |
| Monongahela Power Co. | 510,000 | 3.55% | 15/5/2027 | 494,526 | 0.02% |
| Morgan Stanley | 3,305,000 | 3.88% | 27/1/2026 | 3,279,217 | 0.15% |
| Morgan Stanley | 2,355,000 | 3.13% | 27/7/2026 | 2,300,748 | 0.10% |
| Morgan Stanley | 3,555,000 | 6.25% | 9/8/2026 | 3,640,693 | 0.16% |
| Morgan Stanley | 2,693,000 | 4.35% | 8/9/2026 | 2,674,083 | 0.12% |
| Morgan Stanley | 3,275,000 | 3.63% | 20/1/2027 | 3,213,698 | 0.14% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Morgan Stanley | 1,545,000 | 5.05% | 28/1/2027 | 1,549,775 | 0.07% |
| Morgan Stanley | 2,580,000 | 3.95% | 23/4/2027 | 2,527,291 | 0.11% |
| Morgan Stanley | 4,768,000 | 1.59% | 4/5/2027 | 4,570,882 | 0.21% |
| Morgan Stanley | 5,060,000 | 1.51% | 20/7/2027 | 4,815,247 | 0.22% |
| Morgan Stanley | 2,530,000 | 2.48% | 21/1/2028 | 2,409,598 | 0.11% |
| Morgan Stanley | 1,120,000 | 5.65% | 13/4/2028 | 1,138,338 | 0.05% |
| Morgan Stanley | 2,595,000 | 4.21% | 20/4/2028 | 2,557,528 | 0.12% |
| Morgan Stanley | 1,750,000 | 6.30% | 18/10/2028 | 1,813,041 | 0.08% |
| Morgan Stanley Bank NA | 2,530,000 | 4.75% | 21/4/2026 | 2,532,915 | 0.11% |
| Morgan Stanley Bank NA | 2,415,000 | 5.88% | 30/10/2026 | 2,467,422 | 0.11% |
| Morgan Stanley Bank NA | 2,348,000 | 4.45% | 15/10/2027 | 2,332,025 | 0.10% |
| Morgan Stanley Bank NA | 2,550,000 | 4.95% | 14/1/2028 | 2,552,759 | 0.11% |
| Morgan Stanley Bank NA | 3,045,000 | 5.50% | 26/5/2028 | 3,085,030 | 0.14% |
| Morgan Stanley Bank NA | 1,975,000 | 4.97% | 14/7/2028 | 1,980,637 | 0.09% |
| Morgan Stanley Direct Lending Fund | 206,000 | 4.50% | 11/2/2027 | 202,829 | 0.01% |
| Mosaic Co. | 700,000 | 4.05% | 15/11/2027 | 685,522 | 0.03% |
| MPLX LP | 877,000 | 1.75% | 1/3/2026 | 847,025 | 0.04% |
| MPLX LP | 1,080,000 | 4.13% | 1/3/2027 | 1,064,141 | 0.05% |
| MPLX LP | 800,000 | 4.25% | 1/12/2027 | 787,850 | 0.04% |
| Mutual of Omaha Cos Global Funding | 426,000 | 5.80% | 27/7/2026 | 431,072 | 0.02% |
| Mutual of Omaha Cos Global Funding | 790,000 | 5.35% | 9/4/2027 | 797,881 | 0.04% |
| Nasdaq, Inc. | 525,000 | 3.85% | 30/6/2026 | 518,738 | 0.02% |
| National Fuel Gas Co. | 650,000 | 5.50% | 15/1/2026 | 652,686 | 0.03% |
| National Fuel Gas Co. | 448,000 | 5.50% | 1/10/2026 | 451,399 | 0.02% |
| National Rural Utilities Cooperative Finance Corp. | 780,000 | 4.45% | 13/3/2026 | 778,678 | 0.04% |
| National Rural Utilities Cooperative Finance Corp. | 1,188,000 | 1.00% | 15/6/2026 | 1,127,846 | 0.05% |
| National Rural Utilities Cooperative Finance Corp. | 430,000 | 5.60% | 13/11/2026 | 437,421 | 0.02% |
| National Rural Utilities Cooperative Finance Corp. | 550,000 | 4.80% | 5/2/2027 | 551,378 | 0.02% |
| National Rural Utilities Cooperative Finance Corp. | 524,000 | 3.05% | 25/4/2027 | 505,093 | 0.02% |
| National Rural Utilities Cooperative Finance Corp. | 600,000 | 5.10% | 6/5/2027 | 604,755 | 0.03% |
| National Rural Utilities Cooperative Finance Corp. | 887,000 | 4.12% | 16/9/2027 | 875,118 | 0.04% |
| National Rural Utilities Cooperative Finance Corp. | 321,000 | 5.25% | 20/4/2046 | 316,764 | 0.01% |
| National Securities Clearing Corp. | 589,000 | 5.15% | 26/6/2026 | 594,047 | 0.03% |
| Nestle Holdings, Inc. | 925,000 | 0.63% | 15/1/2026 | 888,763 | 0.04% |
| Nestle Holdings, Inc. | 1,080,000 | 5.25% | 13/3/2026 | 1,089,526 | 0.05% |
| Nestle Holdings, Inc. | 300,000 | 1.13% | 13/7/2026 | 283,902 | 0.01% |
| Nestle Holdings, Inc. | 666,000 | 1.15% | 14/1/2027 | 622,054 | 0.03% |
| Nestle Holdings, Inc. | 1,155,000 | 1.00% | 15/9/2027 | 1,051,902 | 0.05% |
| Nestle Holdings, Inc. | 738,000 | 4.13% | 1/10/2027 | 729,184 | 0.03% |
| Netflix, Inc. | 1,130,000 | 4.38% | 15/11/2026 | 1,126,808 | 0.05% |
| Neuberger Berman Group LLC/Neuberger Berman Finance Corp. | 80,000 | 4.50% | 15/3/2027 | 78,535 | 0.00% |
| New York Life Global Funding | 1,397,000 | 0.85% | 15/1/2026 | 1,344,197 | 0.06% |
| New York Life Global Funding | 635,000 | 4.70% | 2/4/2026 | 636,074 | 0.03% |
| New York Life Global Funding | 410,000 | 1.15% | 9/6/2026 | 390,683 | 0.02% |
| New York Life Global Funding | 490,000 | 2.35% | 14/7/2026 | 474,429 | 0.02% |
| New York Life Global Funding | 985,000 | 5.45% | 18/9/2026 | 999,684 | 0.04% |
| New York Life Global Funding | 780,000 | 4.90% | 2/4/2027 | 784,806 | 0.04% |
| New York Life Global Funding | 520,000 | 3.25% | 7/4/2027 | 504,870 | 0.02% |
| New York Life Global Funding | 1,375,000 | 3.90% | 1/10/2027 | 1,351,021 | 0.06% |
| New York State Electric & Gas Corp. | 550,000 | 3.25% | 1/12/2026 | 533,462 | 0.02% |
| Newmont Corp./Newcrest Finance Pty Ltd. | 1,865,000 | 5.30% | 15/3/2026 | 1,876,518 | 0.08% |
| NextEra Energy Capital Holdings, Inc. | 1,700,000 | 4.95% | 29/1/2026 | 1,703,986 | 0.08% |
| NextEra Energy Capital Holdings, Inc. | 1,148,000 | 1.88% | 15/1/2027 | 1,084,491 | 0.05% |
| NextEra Energy Capital Holdings, Inc. | 1,580,000 | 3.55% | 1/5/2027 | 1,539,648 | 0.07% |
| NextEra Energy Capital Holdings, Inc. | 1,365,000 | 4.63% | 15/7/2027 | 1,363,074 | 0.06% |
| NextEra Energy Capital Holdings, Inc. | 625,000 | 4.80% | 1/12/2077 | 602,145 | 0.03% |
| NextEra Energy Capital Holdings, Inc. | 705,000 | 3.80% | 15/3/2082 | 670,343 | 0.03% |
| NGPL PipeCo LLC | 825,000 | 4.88% | 15/8/2027 | 818,926 | 0.04% |
| NIKE, Inc. | 1,080,000 | 2.38% | 1/11/2026 | 1,041,102 | 0.05% |
| NIKE, Inc. | 1,078,000 | 2.75% | 27/3/2027 | 1,038,748 | 0.05% |
| NiSource, Inc. | 1,085,000 | 3.49% | 15/5/2027 | 1,055,373 | 0.05% |
| Nissan Motor Acceptance Co. LLC | 910,000 | 2.00% | 9/3/2026 | 872,957 | 0.04% |
| Nissan Motor Acceptance Co. LLC | 390,000 | 6.95% | 15/9/2026 | 398,406 | 0.02% |
| Nissan Motor Acceptance Co. LLC | 1,150,000 | 1.85% | 16/9/2026 | 1,079,184 | 0.05% |
| Nissan Motor Acceptance Co. LLC | 550,000 | 5.30% | 13/9/2027 | 544,453 | 0.02% |
| NNN, Inc. | 380,000 | 3.60% | 15/12/2026 | 371,964 | 0.02% |
| Norfolk Southern Corp. | 924,000 | 2.90% | 15/6/2026 | 902,635 | 0.04% |
| Norfolk Southern Corp. | 957,000 | 3.15% | 1/6/2027 | 925,654 | 0.04% |
| Northern Trust Corp. | 890,000 | 4.00% | 10/5/2027 | 878,077 | 0.04% |
| Northrop Grumman Corp. | 830,000 | 3.20% | 1/2/2027 | 806,504 | 0.04% |
| Northwest Pipeline LLC | 500,000 | 4.00% | 1/4/2027 | 490,585 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Northwestern Mutual Global Funding | 785,000 | 0.80% | 14/1/2026 | 755,338 | 0.03% |
| Northwestern Mutual Global Funding | 440,000 | 4.70% | 6/4/2026 | 440,169 | 0.02% |
| Northwestern Mutual Global Funding | 580,000 | 1.75% | 11/1/2027 | 547,862 | 0.02% |
| Northwestern Mutual Global Funding | 780,000 | 5.07% | 25/3/2027 | 787,005 | 0.04% |
| Northwestern Mutual Global Funding | 650,000 | 4.11% | 12/9/2027 | 641,125 | 0.03% |
| Northwestern Mutual Global Funding | 705,000 | 4.35% | 15/9/2027 | 699,626 | 0.03% |
| NRG Energy, Inc. | 1,000,000 | 2.45% | 2/12/2027 | 928,456 | 0.04% |
| NSTAR Electric Co. | 750,000 | 3.20% | 15/5/2027 | 724,475 | 0.03% |
| Nucor Corp. | 565,000 | 4.30% | 23/5/2027 | 560,491 | 0.03% |
| NVIDIA Corp. | 1,033,000 | 3.20% | 16/9/2026 | 1,012,866 | 0.05% |
| Oaktree Specialty Lending Corp. | 465,000 | 2.70% | 15/1/2027 | 437,864 | 0.02% |
| Occidental Petroleum Corp. | 1,000,000 | 5.55% | 15/3/2026 | 1,004,876 | 0.05% |
| Occidental Petroleum Corp. | 500,000 | 8.50% | 15/7/2027 | 533,510 | 0.02% |
| Occidental Petroleum Corp. | 750,000 | 5.00% | 1/8/2027 | 751,037 | 0.03% |
| Old Republic International Corp. | 655,000 | 3.88% | 26/8/2026 | 644,585 | 0.03% |
| Omega Healthcare Investors, Inc. | 725,000 | 5.25% | 15/1/2026 | 726,191 | 0.03% |
| Omega Healthcare Investors, Inc. | 1,075,000 | 4.50% | 1/4/2027 | 1,061,621 | 0.05% |
| Omega Healthcare Investors, Inc. | 575,000 | 4.75% | 15/1/2028 | 567,236 | 0.03% |
| Omnicom Group, Inc./Omnicom Capital, Inc. | 1,425,000 | 3.60% | 15/4/2026 | 1,404,987 | 0.06% |
| ONEOK, Inc. | 739,000 | 5.85% | 15/1/2026 | 745,735 | 0.03% |
| ONEOK, Inc. | 825,000 | 5.00% | 1/3/2026 | 826,010 | 0.04% |
| ONEOK, Inc. | 959,000 | 5.55% | 1/11/2026 | 970,868 | 0.04% |
| ONEOK, Inc. | 2,220,000 | 4.25% | 24/9/2027 | 2,188,088 | 0.10% |
| Oracle Corp. | 2,960,000 | 1.65% | 25/3/2026 | 2,853,788 | 0.13% |
| Oracle Corp. | 8,886,000 | 2.65% | 15/7/2026 | 8,620,932 | 0.39% |
| Oracle Corp. | 2,250,000 | 2.80% | 1/4/2027 | 2,160,036 | 0.10% |
| O'Reilly Automotive, Inc. | 450,000 | 3.55% | 15/3/2026 | 443,787 | 0.02% |
| O'Reilly Automotive, Inc. | 750,000 | 5.75% | 20/11/2026 | 762,973 | 0.03% |
| O'Reilly Automotive, Inc. | 1,280,000 | 3.60% | 1/9/2027 | 1,242,256 | 0.06% |
| Otis Worldwide Corp. | 500,000 | 2.29% | 5/4/2027 | 473,974 | 0.02% |
| Ovintiv, Inc. | 585,000 | 5.38% | 1/1/2026 | 586,816 | 0.03% |
| Owens Corning | 431,000 | 3.40% | 15/8/2026 | 421,662 | 0.02% |
| Owens Corning | 1,220,000 | 5.50% | 15/6/2027 | 1,241,303 | 0.06% |
| PACCAR Financial Corp. | 410,000 | 4.45% | 30/3/2026 | 409,757 | 0.02% |
| PACCAR Financial Corp. | 56,000 | 1.10% | 11/5/2026 | 53,480 | 0.00% |
| PACCAR Financial Corp. | 435,000 | 5.05% | 10/8/2026 | 438,655 | 0.02% |
| PACCAR Financial Corp. | 480,000 | 5.20% | 9/11/2026 | 486,523 | 0.02% |
| PACCAR Financial Corp. | 750,000 | 4.50% | 25/11/2026 | 750,603 | 0.03% |
| PACCAR Financial Corp. | 630,000 | 2.00% | 4/2/2027 | 598,776 | 0.03% |
| PACCAR Financial Corp. | 580,000 | 5.00% | 13/5/2027 | 586,465 | 0.03% |
| PACCAR Financial Corp. | 750,000 | 4.45% | 6/8/2027 | 749,339 | 0.03% |
| Pacific Gas & Electric Co. | 2,130,000 | 3.15% | 1/1/2026 | 2,092,619 | 0.09% |
| Pacific Gas & Electric Co. | 705,000 | 2.95% | 1/3/2026 | 689,106 | 0.03% |
| Pacific Gas & Electric Co. | 525,000 | 3.30% | 15/3/2027 | 506,798 | 0.02% |
| Pacific Gas & Electric Co. | 480,000 | 5.45% | 15/6/2027 | 485,455 | 0.02% |
| Pacific Gas & Electric Co. | 835,000 | 2.10% | 1/8/2027 | 778,735 | 0.04% |
| Pacific Gas & Electric Co. | 1,300,000 | 3.30% | 1/12/2027 | 1,242,007 | 0.06% |
| Pacific Life Global Funding II | 810,000 | 1.38% | 14/4/2026 | 777,471 | 0.03% |
| Pacific Life Global Funding II | 737,000 | 5.50% | 28/8/2026 | 746,314 | 0.03% |
| Packaging Corp. of America | 600,000 | 3.40% | 15/12/2027 | 578,190 | 0.03% |
| Paramount Global | 400,000 | 4.00% | 15/1/2026 | 395,270 | 0.02% |
| Paramount Global | 800,000 | 2.90% | 15/1/2027 | 764,903 | 0.03% |
| Parker-Hannifin Corp. | 800,000 | 3.25% | 1/3/2027 | 777,165 | 0.03% |
| Parker-Hannifin Corp. | 1,730,000 | 4.25% | 15/9/2027 | 1,712,368 | 0.08% |
| PayPal Holdings, Inc. | 1,015,000 | 2.65% | 1/10/2026 | 982,836 | 0.04% |
| PayPal Holdings, Inc. | 500,000 | 3.90% | 1/6/2027 | 492,684 | 0.02% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 453,000 | 4.45% | 29/1/2026 | 450,364 | 0.02% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 864,000 | 5.75% | 24/5/2026 | 872,782 | 0.04% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 638,000 | 1.70% | 15/6/2026 | 609,439 | 0.03% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 725,000 | 3.40% | 15/11/2026 | 705,887 | 0.03% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 592,000 | 5.35% | 12/1/2027 | 596,134 | 0.03% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 475,000 | 4.20% | 1/4/2027 | 467,046 | 0.02% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 1,615,000 | 4.40% | 1/7/2027 | 1,593,448 | 0.07% |
| PepsiCo, Inc. | 548,000 | 4.55% | 13/2/2026 | 549,154 | 0.02% |
| PepsiCo, Inc. | 880,000 | 2.85% | 24/2/2026 | 864,819 | 0.04% |
| PepsiCo, Inc. | 1,200,000 | 2.38% | 6/10/2026 | 1,159,222 | 0.05% |
| PepsiCo, Inc. | 735,000 | 5.13% | 10/11/2026 | 744,257 | 0.03% |
| PepsiCo, Inc. | 828,000 | 2.63% | 19/3/2027 | 797,729 | 0.04% |
| PepsiCo, Inc. | 1,955,000 | 3.00% | 15/10/2027 | 1,882,398 | 0.08% |
| Pfizer Investment Enterprises Pte Ltd. | 3,666,000 | 4.45% | 19/5/2026 | 3,660,989 | 0.16% |
| Pfizer, Inc. | 1,440,000 | 2.75% | 3/6/2026 | 1,406,513 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Pfizer, Inc. | 1,875,000 | 3.00% | 15/12/2026 | 1,824,553 | 0.08% |
| Philip Morris International, Inc. | 2,473,000 | 4.88% | 13/2/2026 | 2,480,410 | 0.11% |
| Philip Morris International, Inc. | 995,000 | 2.75% | 25/2/2026 | 973,931 | 0.04% |
| Philip Morris International, Inc. | 1,365,000 | 0.88% | 1/5/2026 | 1,299,340 | 0.06% |
| Philip Morris International, Inc. | 1,255,000 | 4.75% | 12/2/2027 | 1,257,984 | 0.06% |
| Philip Morris International, Inc. | 395,000 | 3.13% | 17/8/2027 | 380,871 | 0.02% |
| Philip Morris International, Inc. | 650,000 | 4.38% | 1/11/2027 | 644,589 | 0.03% |
| Philip Morris International, Inc. | 1,510,000 | 5.13% | 17/11/2027 | 1,528,050 | 0.07% |
| Phillips 66 | 552,000 | 1.30% | 15/2/2026 | 531,871 | 0.02% |
| Phillips 66 Co. | 485,000 | 3.55% | 1/10/2026 | 476,192 | 0.02% |
| Pioneer Natural Resources Co. | 970,000 | 1.13% | 15/1/2026 | 936,201 | 0.04% |
| Pioneer Natural Resources Co. | 1,263,000 | 5.10% | 29/3/2026 | 1,271,346 | 0.06% |
| Plains All American Pipeline LP/PAA Finance Corp. | 800,000 | 4.50% | 15/12/2026 | 795,992 | 0.04% |
| PNC Bank NA | 1,050,000 | 4.78% | 15/1/2027 | 1,050,360 | 0.05% |
| PNC Financial Services Group, Inc. | 1,050,000 | 2.60% | 23/7/2026 | 1,017,486 | 0.05% |
| PNC Financial Services Group, Inc. | 800,000 | 1.15% | 13/8/2026 | 756,249 | 0.03% |
| PNC Financial Services Group, Inc. | 1,465,000 | 4.76% | 26/1/2027 | 1,462,772 | 0.07% |
| PNC Financial Services Group, Inc. | 1,086,000 | 3.15% | 19/5/2027 | 1,047,807 | 0.05% |
| PNC Financial Services Group, Inc. | 900,000 | 5.10% | 23/7/2027 | 904,110 | 0.04% |
| PNC Financial Services Group, Inc. | 1,400,000 | 6.62% | 20/10/2027 | 1,441,820 | 0.06% |
| PNC Financial Services Group, Inc. | 1,155,000 | 5.30% | 21/1/2028 | 1,164,471 | 0.05% |
| PNC Financial Services Group, Inc. | 1,142,000 | 5.35% | 2/12/2028 | 1,157,366 | 0.05% |
| PPG Industries, Inc. | 1,425,000 | 1.20% | 15/3/2026 | 1,364,687 | 0.06% |
| PPL Capital Funding, Inc. | 660,000 | 3.10% | 15/5/2026 | 644,638 | 0.03% |
| Pricoa Global Funding I | 1,238,000 | 5.55% | 28/8/2026 | 1,257,382 | 0.06% |
| Pricoa Global Funding I | 779,000 | 1.20% | 1/9/2026 | 737,136 | 0.03% |
| Pricoa Global Funding I | 800,000 | 4.40% | 27/8/2027 | 795,822 | 0.04% |
| Principal Financial Group, Inc. | 485,000 | 3.10% | 15/11/2026 | 471,009 | 0.02% |
| Principal Life Global Funding II | 472,000 | 0.88% | 12/1/2026 | 453,647 | 0.02% |
| Principal Life Global Funding II | 827,000 | 3.00% | 18/4/2026 | 809,486 | 0.04% |
| Principal Life Global Funding II | 535,000 | 1.25% | 16/8/2026 | 506,953 | 0.02% |
| Principal Life Global Funding II | 630,000 | 1.50% | 17/11/2026 | 594,565 | 0.03% |
| Principal Life Global Funding II | 540,000 | 5.00% | 16/1/2027 | 543,083 | 0.02% |
| Principal Life Global Funding II | 712,000 | 4.60% | 19/8/2027 | 709,807 | 0.03% |
| Procter & Gamble Co. | 1,475,000 | 4.10% | 26/1/2026 | 1,470,526 | 0.07% |
| Procter & Gamble Co. | 836,000 | 2.70% | 2/2/2026 | 820,724 | 0.04% |
| Procter & Gamble Co. | 99,000 | 1.00% | 23/4/2026 | 94,947 | 0.00% |
| Procter & Gamble Co. | 935,000 | 2.45% | 3/11/2026 | 904,181 | 0.04% |
| Procter & Gamble Co. | 1,135,000 | 1.90% | 1/2/2027 | 1,078,966 | 0.05% |
| Procter & Gamble Co. | 575,000 | 2.80% | 25/3/2027 | 556,129 | 0.03% |
| Procter & Gamble Co. ¹ | 897,000 | 2.85% | 11/8/2027 | 863,614 | 0.04% |
| Progressive Corp. | 655,000 | 2.45% | 15/1/2027 | 627,974 | 0.03% |
| Progressive Corp. | 15,000 | 2.50% | 15/3/2027 | 14,363 | 0.00% |
| Prologis LP | 250,000 | 3.25% | 30/6/2026 | 245,524 | 0.01% |
| Prologis LP | 400,000 | 3.25% | 1/10/2026 | 391,554 | 0.02% |
| Prologis LP | 775,000 | 2.13% | 15/4/2027 | 734,101 | 0.03% |
| Prospect Capital Corp. | 475,000 | 3.71% | 22/1/2026 | 460,512 | 0.02% |
| Prospect Capital Corp. | 2,000 | 3.36% | 15/11/2026 | 1,865 | 0.00% |
| Protective Life Global Funding | 712,000 | 5.37% | 6/1/2026 | 716,253 | 0.03% |
| Protective Life Global Funding | 546,000 | 5.21% | 14/4/2026 | 548,977 | 0.02% |
| Protective Life Global Funding | 613,000 | 1.62% | 15/4/2026 | 589,183 | 0.03% |
| Protective Life Global Funding | 102,000 | 1.30% | 20/9/2026 | 96,293 | 0.00% |
| Protective Life Global Funding | 610,000 | 4.99% | 12/1/2027 | 611,844 | 0.03% |
| Protective Life Global Funding | 100,000 | 4.71% | 6/7/2027 | 99,832 | 0.00% |
| Protective Life Global Funding | 550,000 | 4.34% | 13/9/2027 | 544,216 | 0.02% |
| Providence St Joseph Health Obligated Group | 355,000 | 2.75% | 1/10/2026 | 342,654 | 0.02% |
| Prudential Financial, Inc. | 1,190,000 | 1.50% | 10/3/2026 | 1,148,203 | 0.05% |
| Prudential Financial, Inc. | 129,000 | 5.38% | 15/5/2045 | 128,127 | 0.01% |
| Prudential Financial, Inc. | 890,000 | 4.50% | 15/9/2047 | 859,138 | 0.04% |
| Public Service Electric & Gas Co. | 460,000 | 0.95% | 15/3/2026 | 440,493 | 0.02% |
| Public Service Electric & Gas Co. | 450,000 | 2.25% | 15/9/2026 | 432,992 | 0.02% |
| Public Service Electric & Gas Co. | 280,000 | 3.00% | 15/5/2027 | 270,349 | 0.01% |
| Public Service Enterprise Group, Inc. | 700,000 | 5.85% | 15/11/2027 | 719,647 | 0.03% |
| Public Storage Operating Co. | 1,215,000 | 0.88% | 15/2/2026 | 1,165,666 | 0.05% |
| Public Storage Operating Co. | 700,000 | 1.50% | 9/11/2026 | 662,373 | 0.03% |
| Public Storage Operating Co. | 135,000 | 3.09% | 15/9/2027 | 129,838 | 0.01% |
| PulteGroup, Inc. | 243,000 | 5.00% | 15/1/2027 | 243,181 | 0.01% |
| QUALCOMM, Inc. | 2,071,000 | 3.25% | 20/5/2027 | 2,014,461 | 0.09% |
| Quanta Services, Inc. | 675,000 | 4.75% | 9/8/2027 | 673,863 | 0.03% |
| Quest Diagnostics, Inc. | 565,000 | 3.45% | 1/6/2026 | 555,587 | 0.03% |
| Quest Diagnostics, Inc. | 450,000 | 4.60% | 15/12/2027 | 449,464 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Radian Group, Inc. | 590,000 | 4.88% | 15/3/2027 | 585,457 | 0.03% |
| Realty Income Corp. | 605,000 | 4.63% | 1/11/2025 | 604,345 | 0.03% |
| Realty Income Corp. | 425,000 | 5.05% | 13/1/2026 | 425,033 | 0.02% |
| Realty Income Corp. | 394,000 | 0.75% | 15/3/2026 | 375,819 | 0.02% |
| Realty Income Corp. | 660,000 | 4.88% | 1/6/2026 | 661,702 | 0.03% |
| Realty Income Corp. | 785,000 | 4.13% | 15/10/2026 | 777,463 | 0.03% |
| Realty Income Corp. | 700,000 | 3.00% | 15/1/2027 | 676,985 | 0.03% |
| Realty Income Corp. | 630,000 | 3.95% | 15/8/2027 | 619,745 | 0.03% |
| Regal Rexnord Corp. | 1,875,000 | 6.05% | 15/2/2026 | 1,892,173 | 0.09% |
| Regency Centers LP | 500,000 | 3.60% | 1/2/2027 | 488,005 | 0.02% |
| Reinsurance Group of America, Inc. | 455,000 | 3.95% | 15/9/2026 | 448,759 | 0.02% |
| Reliance Standard Life Global Funding II | 535,000 | 5.24% | 2/2/2026 | 535,281 | 0.02% |
| Reliance Standard Life Global Funding II | 439,000 | 1.51% | 28/9/2026 | 411,858 | 0.02% |
| Reliance Standard Life Global Funding II | 456,000 | 2.75% | 21/1/2027 | 431,654 | 0.02% |
| RenaissanceRe Finance, Inc. | 380,000 | 3.45% | 1/7/2027 | 367,557 | 0.02% |
| Republic Services, Inc. | 4,000 | 2.90% | 1/7/2026 | 3,910 | 0.00% |
| Republic Services, Inc. | 655,000 | 3.38% | 15/11/2027 | 633,417 | 0.03% |
| Roche Holdings, Inc. | 1,190,000 | 0.99% | 5/3/2026 | 1,143,137 | 0.05% |
| Roche Holdings, Inc. | 1,253,000 | 5.27% | 13/11/2026 | 1,270,334 | 0.06% |
| Roche Holdings, Inc. | 1,575,000 | 2.31% | 10/3/2027 | 1,502,580 | 0.07% |
| Rochester Gas & Electric Corp. | 400,000 | 3.10% | 1/6/2027 | 382,705 | 0.02% |
| Roper Technologies, Inc. | 612,000 | 3.80% | 15/12/2026 | 602,406 | 0.03% |
| Roper Technologies, Inc. | 1,050,000 | 1.40% | 15/9/2027 | 961,410 | 0.04% |
| Royalty Pharma plc | 1,150,000 | 1.75% | 2/9/2027 | 1,059,486 | 0.05% |
| RPM International, Inc. | 595,000 | 3.75% | 15/3/2027 | 581,717 | 0.03% |
| RTX Corp. | 505,000 | 5.00% | 27/2/2026 | 507,278 | 0.02% |
| RTX Corp. | 805,000 | 2.65% | 1/11/2026 | 778,549 | 0.04% |
| RTX Corp. | 1,670,000 | 5.75% | 8/11/2026 | 1,699,957 | 0.08% |
| RTX Corp. | 1,470,000 | 3.50% | 15/3/2027 | 1,433,074 | 0.06% |
| RTX Corp. | 985,000 | 3.13% | 4/5/2027 | 950,457 | 0.04% |
| RTX Corp. | 325,000 | 7.20% | 15/8/2027 | 345,283 | 0.02% |
| Ryder System, Inc. | 353,000 | 2.90% | 1/12/2026 | 340,573 | 0.02% |
| Ryder System, Inc. | 520,000 | 2.85% | 1/3/2027 | 498,479 | 0.02% |
| Ryder System, Inc. | 430,000 | 5.30% | 15/3/2027 | 434,337 | 0.02% |
| Ryder System, Inc. | 1,075,000 | 4.30% | 15/6/2027 | 1,061,271 | 0.05% |
| S&P Global, Inc. | 505,000 | 2.95% | 22/1/2027 | 488,623 | 0.02% |
| S&P Global, Inc. | 1,525,000 | 2.45% | 1/3/2027 | 1,457,891 | 0.07% |
| Sabine Pass Liquefaction LLC | 1,575,000 | 5.88% | 30/6/2026 | 1,590,251 | 0.07% |
| Sabine Pass Liquefaction LLC | 1,683,000 | 5.00% | 15/3/2027 | 1,687,085 | 0.08% |
| Sabra Health Care LP | 625,000 | 5.13% | 15/8/2026 | 625,059 | 0.03% |
| Sammons Financial Group, Inc. | 555,000 | 4.45% | 12/5/2027 | 543,676 | 0.02% |
| San Diego Gas & Electric Co. | 155,000 | 2.50% | 15/5/2026 | 150,707 | 0.01% |
| SBL Holdings, Inc. | 375,000 | 5.13% | 13/11/2026 | 368,691 | 0.02% |
| Schlumberger Holdings Corp. | 540,000 | 5.00% | 29/5/2027 | 542,754 | 0.02% |
| Sealed Air Corp. | 660,000 | 1.57% | 15/10/2026 | 621,041 | 0.03% |
| Sempra | 975,000 | 5.40% | 1/8/2026 | 983,069 | 0.04% |
| Sempra | 890,000 | 3.25% | 15/6/2027 | 856,604 | 0.04% |
| Sempra | 1,025,000 | 4.13% | 1/4/2052 | 981,627 | 0.04% |
| Shell International Finance BV | 1,800,000 | 2.88% | 10/5/2026 | 1,760,901 | 0.08% |
| Sherwin-Williams Co. | 305,000 | 3.95% | 15/1/2026 | 302,898 | 0.01% |
| Sherwin-Williams Co. | 1,750,000 | 3.45% | 1/6/2027 | 1,701,804 | 0.08% |
| Shire Acquisitions Investments Ireland DAC | 846,000 | 3.20% | 23/9/2026 | 827,113 | 0.04% |
| Sierra Pacific Power Co. | 860,000 | 2.60% | 1/5/2026 | 837,063 | 0.04% |
| Silgan Holdings, Inc. | 570,000 | 1.40% | 1/4/2026 | 543,576 | 0.02% |
| Simon Property Group LP | 1,515,000 | 3.30% | 15/1/2026 | 1,494,029 | 0.07% |
| Simon Property Group LP | 865,000 | 3.25% | 30/11/2026 | 843,790 | 0.04% |
| Simon Property Group LP | 687,000 | 1.38% | 15/1/2027 | 643,861 | 0.03% |
| Simon Property Group LP | 1,050,000 | 3.38% | 15/6/2027 | 1,020,691 | 0.05% |
| Simon Property Group LP | 600,000 | 1.75% | 1/2/2028 | 549,047 | 0.02% |
| Sixth Street Specialty Lending, Inc. | 700,000 | 2.50% | 1/8/2026 | 672,508 | 0.03% |
| Skyworks Solutions, Inc. | 675,000 | 1.80% | 1/6/2026 | 646,491 | 0.03% |
| Smithfield Foods, Inc. | 718,000 | 4.25% | 1/2/2027 | 702,229 | 0.03% |
| Snap-on, Inc. | 335,000 | 3.25% | 1/3/2027 | 325,329 | 0.01% |
| Solventum Corp. | 1,100,000 | 5.45% | 25/2/2027 | 1,109,804 | 0.05% |
| Sonoco Products Co. | 1,225,000 | 4.45% | 1/9/2026 | 1,216,291 | 0.05% |
| Sonoco Products Co. | 361,000 | 2.25% | 1/2/2027 | 341,502 | 0.02% |
| Southern California Edison Co. | 375,000 | 1.20% | 1/2/2026 | 361,246 | 0.02% |
| Southern California Edison Co. | 615,000 | 5.35% | 1/3/2026 | 619,251 | 0.03% |
| Southern California Edison Co. | 465,000 | 4.90% | 1/6/2026 | 466,087 | 0.02% |
| Southern California Edison Co. | 550,000 | 4.40% | 6/9/2026 | 547,865 | 0.02% |
| Southern California Edison Co. | 605,000 | 4.88% | 1/2/2027 | 607,031 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Southern California Edison Co. | 630,000 | 4.70% | 1/6/2027 | 630,193 | 0.03% |
| Southern California Edison Co. | 750,000 | 5.85% | 1/11/2027 | 770,989 | 0.03% |
| Southern California Gas Co. | 455,000 | 2.60% | 15/6/2026 | 442,367 | 0.02% |
| Southern California Gas Co. | 960,000 | 2.95% | 15/4/2027 | 923,512 | 0.04% |
| Southern Co. | 1,919,000 | 3.25% | 1/7/2026 | 1,880,156 | 0.08% |
| Southern Co. | 1,115,000 | 5.11% | 1/8/2027 | 1,124,057 | 0.05% |
| Southern Co. | 1,420,000 | 4.00% | 15/1/2051 | 1,388,741 | 0.06% |
| Southern Co. | 975,000 | 3.75% | 15/9/2051 | 933,474 | 0.04% |
| Southern Co. Gas Capital Corp. | 375,000 | 3.25% | 15/6/2026 | 367,287 | 0.02% |
| Southern Power Co. | 323,000 | 0.90% | 15/1/2026 | 310,205 | 0.01% |
| Southwest Airlines Co. | 330,000 | 3.00% | 15/11/2026 | 318,949 | 0.01% |
| Southwest Airlines Co. | 2,835,000 | 5.13% | 15/6/2027 | 2,849,795 | 0.13% |
| Southwestern Electric Power Co. | 680,000 | 1.65% | 15/3/2026 | 654,377 | 0.03% |
| Southwestern Electric Power Co. | 400,000 | 2.75% | 1/10/2026 | 385,722 | 0.02% |
| Spectra Energy Partners LP | 574,000 | 3.38% | 15/10/2026 | 560,408 | 0.03% |
| Spire, Inc. | 255,000 | 5.30% | 1/3/2026 | 256,280 | 0.01% |
| Sprint LLC | 1,850,000 | 7.63% | 1/3/2026 | 1,891,892 | 0.09% |
| SSM Health Care Corp. | 405,000 | 3.82% | 1/6/2027 | 397,136 | 0.02% |
| Stanley Black & Decker, Inc. | 525,000 | 3.40% | 1/3/2026 | 516,310 | 0.02% |
| Stanley Black & Decker, Inc. | 275,000 | 6.27% | 6/3/2026 | 275,070 | 0.01% |
| Starbucks Corp. | 1,046,000 | 4.75% | 15/2/2026 | 1,048,523 | 0.05% |
| Starbucks Corp. | 455,000 | 2.45% | 15/6/2026 | 441,383 | 0.02% |
| Starbucks Corp. | 748,000 | 4.85% | 8/2/2027 | 751,072 | 0.03% |
| Starbucks Corp. | 580,000 | 2.00% | 12/3/2027 | 547,955 | 0.02% |
| State Street Corp. | 1,375,000 | 5.27% | 3/8/2026 | 1,388,615 | 0.06% |
| State Street Corp. | 585,000 | 5.75% | 4/11/2026 | 589,711 | 0.03% |
| State Street Corp. | 1,730,000 | 4.99% | 18/3/2027 | 1,744,296 | 0.08% |
| State Street Corp. | 1,229,000 | 1.68% | 18/11/2027 | 1,162,827 | 0.05% |
| State Street Corp. | 4,250,000 | 2.20% | 7/2/2028 | 4,038,503 | 0.18% |
| Steel Dynamics, Inc. | 405,000 | 5.00% | 15/12/2026 | 405,517 | 0.02% |
| Steel Dynamics, Inc. | 365,000 | 1.65% | 15/10/2027 | 335,842 | 0.02% |
| Stellantis Finance US, Inc. | 1,205,000 | 1.71% | 29/1/2027 | 1,123,897 | 0.05% |
| Stryker Corp. | 1,105,000 | 3.50% | 15/3/2026 | 1,090,226 | 0.05% |
| Synchrony Bank | 2,350,000 | 5.63% | 23/8/2027 | 2,367,135 | 0.11% |
| Synchrony Financial | 700,000 | 3.70% | 4/8/2026 | 684,854 | 0.03% |
| Sysco Corp. | 1,500,000 | 3.30% | 15/7/2026 | 1,469,308 | 0.07% |
| Sysco Corp. | 830,000 | 3.25% | 15/7/2027 | 800,680 | 0.04% |
| Take-Two Interactive Software, Inc. | 596,000 | 5.00% | 28/3/2026 | 597,867 | 0.03% |
| Take-Two Interactive Software, Inc. | 680,000 | 3.70% | 14/4/2027 | 663,659 | 0.03% |
| Tanger Properties LP | 355,000 | 3.13% | 1/9/2026 | 344,083 | 0.02% |
| Tapestry, Inc. | 500,000 | 4.13% | 15/7/2027 | 490,148 | 0.02% |
| Targa Resources Corp. | 1,465,000 | 5.20% | 1/7/2027 | 1,473,923 | 0.07% |
| Target Corp. | 941,000 | 2.50% | 15/4/2026 | 918,158 | 0.04% |
| Target Corp. | 1,061,000 | 1.95% | 15/1/2027 | 1,009,643 | 0.05% |
| TC PipeLines LP | 655,000 | 3.90% | 25/5/2027 | 640,436 | 0.03% |
| TCI Communications, Inc. | 532,000 | 7.88% | 15/2/2026 | 550,619 | 0.02% |
| TD SYNEX Corp. | 1,424,000 | 1.75% | 9/8/2026 | 1,351,893 | 0.06% |
| Teledyne Technologies, Inc. | 425,000 | 1.60% | 1/4/2026 | 408,316 | 0.02% |
| Texas Instruments, Inc. | 657,000 | 1.13% | 15/9/2026 | 621,556 | 0.03% |
| Texas Instruments, Inc. | 625,000 | 4.60% | 8/2/2027 | 627,271 | 0.03% |
| Textron, Inc. | 430,000 | 4.00% | 15/3/2026 | 425,978 | 0.02% |
| Textron, Inc. | 495,000 | 3.65% | 15/3/2027 | 481,857 | 0.02% |
| The Campbell's Co. | 485,000 | 5.30% | 20/3/2026 | 488,156 | 0.02% |
| The Campbell's Co. | 650,000 | 5.20% | 19/3/2027 | 656,170 | 0.03% |
| Thermo Fisher Scientific, Inc. | 585,000 | 4.95% | 10/8/2026 | 589,146 | 0.03% |
| Thermo Fisher Scientific, Inc. | 1,890,000 | 5.00% | 5/12/2026 | 1,907,249 | 0.09% |
| TJX Cos, Inc. | 867,000 | 2.25% | 15/9/2026 | 835,853 | 0.04% |
| T-Mobile USA, Inc. | 1,869,000 | 2.25% | 15/2/2026 | 1,816,843 | 0.08% |
| T-Mobile USA, Inc. | 1,394,000 | 1.50% | 15/2/2026 | 1,344,576 | 0.06% |
| T-Mobile USA, Inc. | 510,000 | 2.63% | 15/4/2026 | 497,173 | 0.02% |
| T-Mobile USA, Inc. | 4,775,000 | 3.75% | 15/4/2027 | 4,665,009 | 0.21% |
| T-Mobile USA, Inc. | 575,000 | 5.38% | 15/4/2027 | 576,439 | 0.03% |
| Toll Brothers Finance Corp. | 525,000 | 4.88% | 15/3/2027 | 524,392 | 0.02% |
| Toyota Motor Credit Corp. | 1,030,000 | 4.80% | 5/1/2026 | 1,033,304 | 0.05% |
| Toyota Motor Credit Corp. | 650,000 | 0.80% | 9/1/2026 | 625,785 | 0.03% |
| Toyota Motor Credit Corp. | 800,000 | 5.20% | 15/5/2026 | 807,130 | 0.04% |
| Toyota Motor Credit Corp. | 2,361,000 | 4.45% | 18/5/2026 | 2,359,047 | 0.11% |
| Toyota Motor Credit Corp. | 655,000 | 1.13% | 18/6/2026 | 624,051 | 0.03% |
| Toyota Motor Credit Corp. | 1,570,000 | 4.55% | 7/8/2026 | 1,570,829 | 0.07% |
| Toyota Motor Credit Corp. | 715,000 | 5.00% | 14/8/2026 | 720,428 | 0.03% |
| Toyota Motor Credit Corp. | 885,000 | 5.40% | 20/11/2026 | 898,708 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Toyota Motor Credit Corp. | 725,000 | 3.20% | 11/1/2027 | 705,952 | 0.03% |
| Toyota Motor Credit Corp. | 800,000 | 1.90% | 13/1/2027 | 758,616 | 0.03% |
| Toyota Motor Credit Corp. | 1,325,000 | 5.00% | 19/3/2027 | 1,336,413 | 0.06% |
| Toyota Motor Credit Corp. | 1,694,000 | 3.05% | 22/3/2027 | 1,639,551 | 0.07% |
| Toyota Motor Credit Corp. | 358,000 | 1.15% | 13/8/2027 | 328,006 | 0.01% |
| Toyota Motor Credit Corp. | 1,075,000 | 4.55% | 20/9/2027 | 1,074,453 | 0.05% |
| Toyota Motor Credit Corp. | 1,365,000 | 4.35% | 8/10/2027 | 1,355,617 | 0.06% |
| Toyota Motor Credit Corp. | 700,000 | 5.45% | 10/11/2027 | 716,343 | 0.03% |
| Trane Technologies Financing Ltd. | 370,000 | 3.50% | 21/3/2026 | 364,742 | 0.02% |
| Transcontinental Gas Pipe Line Co. LLC | 1,105,000 | 7.85% | 1/2/2026 | 1,132,904 | 0.05% |
| Trinity Acquisition plc | 632,000 | 4.40% | 15/3/2026 | 627,340 | 0.03% |
| Truist Bank | 805,000 | 3.30% | 15/5/2026 | 788,154 | 0.04% |
| Truist Bank | 965,000 | 3.80% | 30/10/2026 | 946,990 | 0.04% |
| Truist Financial Corp. | 1,425,000 | 1.27% | 2/3/2027 | 1,366,498 | 0.06% |
| Truist Financial Corp. | 2,225,000 | 6.05% | 8/6/2027 | 2,260,177 | 0.10% |
| Truist Financial Corp. | 1,900,000 | 1.13% | 3/8/2027 | 1,731,046 | 0.08% |
| Truist Financial Corp. | 1,300,000 | 4.12% | 6/6/2028 | 1,275,843 | 0.06% |
| TTX Co. | 415,000 | 5.50% | 25/9/2026 | 419,252 | 0.02% |
| TWDC Enterprises 18 Corp. | 1,132,000 | 3.00% | 13/2/2026 | 1,114,221 | 0.05% |
| TWDC Enterprises 18 Corp. | 600,000 | 1.85% | 30/7/2026 | 575,976 | 0.03% |
| TWDC Enterprises 18 Corp. | 1,500,000 | 2.95% | 15/6/2027 | 1,446,019 | 0.07% |
| Tyson Foods, Inc. | 854,000 | 4.00% | 1/3/2026 | 847,563 | 0.04% |
| Tyson Foods, Inc. | 1,390,000 | 3.55% | 2/6/2027 | 1,348,863 | 0.06% |
| Union Electric Co. | 400,000 | 2.95% | 15/6/2027 | 384,260 | 0.02% |
| Union Pacific Corp. | 535,000 | 4.75% | 21/2/2026 | 536,393 | 0.02% |
| Union Pacific Corp. | 685,000 | 2.75% | 1/3/2026 | 670,789 | 0.03% |
| Union Pacific Corp. | 650,000 | 2.15% | 5/2/2027 | 619,774 | 0.03% |
| Union Pacific Corp. | 515,000 | 3.00% | 15/4/2027 | 498,063 | 0.02% |
| United Airlines 2014-1 Class A Pass Through Trust | 325,213 | 4.00% | 11/4/2026 | 319,904 | 0.01% |
| United Airlines 2014-2 Class A Pass Through Trust | 349,378 | 3.75% | 3/9/2026 | 341,995 | 0.02% |
| United Airlines 2020-1 Class A Pass Through Trust | 2,104,067 | 5.88% | 15/10/2027 | 2,138,384 | 0.10% |
| United Airlines 2020-1 Class B Pass Through Trust | 200,000 | 4.88% | 15/1/2026 | 198,700 | 0.01% |
| United Parcel Service, Inc. | 555,000 | 2.40% | 15/11/2026 | 535,062 | 0.02% |
| United States Treasury Note | 20,300,700 | 4.13% | 15/11/2027 | 20,216,643 | 0.91% |
| UnitedHealth Group, Inc. | 765,000 | 1.25% | 15/1/2026 | 739,835 | 0.03% |
| UnitedHealth Group, Inc. | 963,000 | 3.10% | 15/3/2026 | 948,985 | 0.04% |
| UnitedHealth Group, Inc. | 370,000 | 1.15% | 15/5/2026 | 353,616 | 0.02% |
| UnitedHealth Group, Inc. | 788,000 | 4.75% | 15/7/2026 | 790,705 | 0.04% |
| UnitedHealth Group, Inc. | 940,000 | 3.45% | 15/1/2027 | 920,413 | 0.04% |
| UnitedHealth Group, Inc. | 1,000,000 | 4.60% | 15/4/2027 | 1,000,932 | 0.05% |
| UnitedHealth Group, Inc. | 860,000 | 3.38% | 15/4/2027 | 837,800 | 0.04% |
| UnitedHealth Group, Inc. | 1,000,000 | 2.95% | 15/10/2027 | 957,306 | 0.04% |
| Universal Health Services, Inc. | 819,000 | 1.65% | 1/9/2026 | 775,309 | 0.03% |
| US Bancorp | 1,290,000 | 3.10% | 27/4/2026 | 1,262,645 | 0.06% |
| US Bancorp | 1,917,000 | 2.38% | 22/7/2026 | 1,853,363 | 0.08% |
| US Bancorp | 1,275,000 | 3.15% | 27/4/2027 | 1,233,521 | 0.06% |
| US Bancorp | 290,000 | 6.79% | 26/10/2027 | 299,597 | 0.01% |
| US Bancorp | 1,730,000 | 2.22% | 27/1/2028 | 1,639,152 | 0.07% |
| US Bancorp | 2,475,000 | 4.55% | 22/7/2028 | 2,452,936 | 0.11% |
| US Bank NA | 1,385,000 | 4.51% | 22/10/2027 | 1,376,923 | 0.06% |
| USAA Capital Corp. | 475,000 | 3.38% | 1/5/2025 | 472,853 | 0.02% |
| Utah Acquisition Sub, Inc. | 1,318,000 | 3.95% | 15/6/2026 | 1,298,315 | 0.06% |
| Valero Energy Corp. | 490,000 | 3.40% | 15/9/2026 | 479,831 | 0.02% |
| Ventas Realty LP | 525,000 | 4.13% | 15/1/2026 | 520,981 | 0.02% |
| Ventas Realty LP | 455,000 | 3.25% | 15/10/2026 | 442,726 | 0.02% |
| Ventas Realty LP | 405,000 | 3.85% | 1/4/2027 | 395,670 | 0.02% |
| Veralto Corp. | 780,000 | 5.50% | 18/9/2026 | 789,222 | 0.04% |
| Verisk Analytics, Inc. | 131,000 | 4.00% | 15/6/2025 | 130,382 | 0.01% |
| Verizon Communications, Inc. | 4,150,000 | 4.13% | 16/3/2027 | 4,102,788 | 0.18% |
| Verizon Communications, Inc. | 2,400,000 | 3.00% | 22/3/2027 | 2,317,730 | 0.10% |
| Viatis, Inc. | 655,000 | 2.30% | 22/6/2027 | 614,216 | 0.03% |
| VICI Properties LP/VICI Note Co., Inc. | 565,000 | 4.50% | 1/9/2026 | 559,014 | 0.03% |
| VICI Properties LP/VICI Note Co., Inc. | 1,225,000 | 4.25% | 1/12/2026 | 1,205,147 | 0.05% |
| VICI Properties LP/VICI Note Co., Inc. | 805,000 | 5.75% | 1/2/2027 | 812,125 | 0.04% |
| VICI Properties LP/VICI Note Co., Inc. | 775,000 | 3.75% | 15/2/2027 | 752,200 | 0.03% |
| Virginia Electric & Power Co. | 762,000 | 3.15% | 15/1/2026 | 751,133 | 0.03% |
| Virginia Electric & Power Co. | 503,000 | 2.95% | 15/11/2026 | 488,099 | 0.02% |
| Virginia Electric & Power Co. | 1,500,000 | 3.50% | 15/3/2027 | 1,462,145 | 0.07% |
| Virginia Electric & Power Co. | 690,000 | 3.75% | 15/5/2027 | 675,538 | 0.03% |
| Visa, Inc. | 1,830,000 | 1.90% | 15/4/2027 | 1,730,174 | 0.08% |
| Visa, Inc. | 500,000 | 0.75% | 15/8/2027 | 455,937 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Visa, Inc. | 862,000 | 2.75% | 15/9/2027 | 824,929 | 0.04% |
| Vistra Operations Co. LLC | 475,000 | 5.05% | 30/12/2026 | 475,446 | 0.02% |
| Vistra Operations Co. LLC | 875,000 | 3.70% | 30/1/2027 | 851,553 | 0.04% |
| VMware LLC | 1,500,000 | 1.40% | 15/8/2026 | 1,421,002 | 0.06% |
| VMware LLC | 540,000 | 4.65% | 15/5/2027 | 537,774 | 0.02% |
| VMware LLC | 1,355,000 | 3.90% | 21/8/2027 | 1,324,484 | 0.06% |
| Vontier Corp. | 560,000 | 1.80% | 1/4/2026 | 537,478 | 0.02% |
| Voya Financial, Inc. | 490,000 | 3.65% | 15/6/2026 | 481,988 | 0.02% |
| Vulcan Materials Co. | 1,087,000 | 3.90% | 1/4/2027 | 1,068,703 | 0.05% |
| Wachovia Corp. | 100,000 | 7.57% | 1/8/2026 | 103,907 | 0.00% |
| Walmart, Inc. | 1,240,000 | 4.00% | 15/4/2026 | 1,234,317 | 0.06% |
| Walmart, Inc. | 900,000 | 3.05% | 8/7/2026 | 882,409 | 0.04% |
| Walmart, Inc. | 852,000 | 1.05% | 17/9/2026 | 806,063 | 0.04% |
| Walmart, Inc. | 1,650,000 | 3.95% | 9/9/2027 | 1,632,650 | 0.07% |
| Walt Disney Co. | 1,555,000 | 1.75% | 13/1/2026 | 1,512,793 | 0.07% |
| Walt Disney Co. | 450,000 | 3.38% | 15/11/2026 | 440,801 | 0.02% |
| Walt Disney Co. | 480,000 | 3.70% | 23/3/2027 | 472,262 | 0.02% |
| Warnermedia Holdings, Inc. | 1,375,000 | 6.41% | 15/3/2026 | 1,375,386 | 0.06% |
| Warnermedia Holdings, Inc. | 5,100,000 | 3.76% | 15/3/2027 | 4,913,893 | 0.22% |
| Waste Management, Inc. | 500,000 | 4.95% | 3/7/2027 | 505,036 | 0.02% |
| Waste Management, Inc. | 785,000 | 3.15% | 15/11/2027 | 755,095 | 0.03% |
| WEC Energy Group, Inc. | 1,085,000 | 4.75% | 9/1/2026 | 1,085,326 | 0.05% |
| WEC Energy Group, Inc. | 257,000 | 5.60% | 12/9/2026 | 260,295 | 0.01% |
| WEC Energy Group, Inc. | 480,000 | 5.15% | 1/10/2027 | 485,015 | 0.02% |
| WEC Energy Group, Inc. | 525,000 | 1.38% | 15/10/2027 | 478,942 | 0.02% |
| Wells Fargo & Co. | 3,521,000 | 3.00% | 22/4/2026 | 3,444,189 | 0.15% |
| Wells Fargo & Co. | 2,565,000 | 4.10% | 3/6/2026 | 2,539,258 | 0.11% |
| Wells Fargo & Co. | 3,167,000 | 3.00% | 23/10/2026 | 3,070,832 | 0.14% |
| Wells Fargo & Co. | 2,640,000 | 3.20% | 17/6/2027 | 2,578,503 | 0.12% |
| Wells Fargo & Co. | 3,036,000 | 4.30% | 22/7/2027 | 2,996,725 | 0.13% |
| Wells Fargo & Co. | 4,855,000 | 3.53% | 24/3/2028 | 4,710,671 | 0.21% |
| Wells Fargo & Co. | 4,505,000 | 5.71% | 22/4/2028 | 4,578,239 | 0.21% |
| Wells Fargo & Co. | 3,745,000 | 3.58% | 22/5/2028 | 3,629,918 | 0.16% |
| Wells Fargo & Co. | 4,005,000 | 2.39% | 2/6/2028 | 3,771,592 | 0.17% |
| Wells Fargo & Co. | 3,130,000 | 4.81% | 25/7/2028 | 3,118,029 | 0.14% |
| Wells Fargo Bank NA | 1,770,000 | 4.81% | 15/1/2026 | 1,775,597 | 0.08% |
| Wells Fargo Bank NA | 2,124,000 | 5.45% | 7/8/2026 | 2,149,658 | 0.10% |
| Wells Fargo Bank NA | 3,005,000 | 5.25% | 11/12/2026 | 3,040,371 | 0.14% |
| Welltower OP LLC | 785,000 | 4.25% | 1/4/2026 | 781,360 | 0.04% |
| Welltower OP LLC | 210,000 | 2.70% | 15/2/2027 | 201,862 | 0.01% |
| Western Midstream Operating LP | 560,000 | 4.65% | 1/7/2026 | 557,450 | 0.03% |
| Western Union Co. | 685,000 | 1.35% | 15/3/2026 | 655,216 | 0.03% |
| Westinghouse Air Brake Technologies Corp. | 910,000 | 3.45% | 15/11/2026 | 887,408 | 0.04% |
| Westlake Corp. | 810,000 | 3.60% | 15/8/2026 | 793,832 | 0.04% |
| Weyerhaeuser Co. | 850,000 | 4.75% | 15/5/2026 | 849,906 | 0.04% |
| Weyerhaeuser Co. | 300,000 | 6.95% | 1/10/2027 | 316,770 | 0.01% |
| Williams Cos, Inc. | 1,282,000 | 5.40% | 2/3/2026 | 1,290,924 | 0.06% |
| Williams Cos, Inc. | 2,412,000 | 3.75% | 15/6/2027 | 2,350,186 | 0.11% |
| Willis North America, Inc. | 775,000 | 4.65% | 15/6/2027 | 773,297 | 0.03% |
| Wisconsin Power & Light Co. | 368,000 | 3.05% | 15/10/2027 | 352,025 | 0.02% |
| Workday, Inc. | 1,630,000 | 3.50% | 1/4/2027 | 1,588,176 | 0.07% |
| WP Carey, Inc. | 1,060,000 | 4.25% | 1/10/2026 | 1,048,773 | 0.05% |
| WRKCo, Inc. | 2,740,000 | 3.38% | 15/9/2027 | 2,637,703 | 0.12% |
| Xcel Energy, Inc. | 540,000 | 3.35% | 1/12/2026 | 526,314 | 0.02% |
| Xcel Energy, Inc. | 555,000 | 1.75% | 15/3/2027 | 519,552 | 0.02% |
| Xylem, Inc. | 575,000 | 3.25% | 1/11/2026 | 560,764 | 0.03% |
| Zimmer Biomet Holdings, Inc. | 658,000 | 3.05% | 15/1/2026 | 647,277 | 0.03% |
| Zoetis, Inc. | 775,000 | 3.00% | 12/9/2027 | 742,834 | 0.03% |
| | | | | 1,494,207,575 | 67.17% |
| Total Fixed Income | | | | 2,202,298,562 | 99.01% |
| Total Transferable Securities | | | | 2,202,298,562 | 99.01% |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---|--------------------|--|--------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2024: 0.00%) | | | | |
| Futures (0.00%) (30 June 2024: 0.00%) | | | | |
| US Treasury Note 5 Year March 2025 | 40 | \$4,304,203 | (52,016) | (0.00%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (52,016) | (0.00%) |

OTC Financial Derivative Instruments (0.02%) (30 June 2024: (0.02%))

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|-------------|----------|---------------|-------------------------------|-----------------|--|-----------------------|
| Hedge Share Class Level Forward Currency Exchange Contracts (0.02%) (30 June 2024: (0.02%)) | | | | | | | |
| USD | 673,593 | GBP | (530,815) | Toronto-Dominion Bank | 3/1/2025 | 8,800 | 0.00% |
| EUR | 9,350,005 | USD | (9,694,264) | State Street Bank & Trust Co. | 4/2/2025 | 386 | 0.00% |
| USD | 6,428 | GBP | (5,066) | BNP Paribas | 3/1/2025 | 84 | 0.00% |
| USD | 2,306 | GBP | (1,817) | Toronto-Dominion Bank | 3/1/2025 | 30 | 0.00% |
| EUR | 4,314 | USD | (4,473) | BNP Paribas | 4/2/2025 | — | 0.00% |
| GBP | 1,479 | USD | (1,852) | BNP Paribas | 4/2/2025 | — | 0.00% |
| USD | 9,681,930 | EUR | (9,350,005) | State Street Bank & Trust Co. | 3/1/2025 | — | 0.00% |
| USD | 5,378,964 | MXN | (111,843,448) | State Street Bank & Trust Co. | 3/1/2025 | — | 0.00% |
| USD | 963,434 | GBP | (769,270) | Toronto-Dominion Bank | 3/1/2025 | — | 0.00% |
| USD | 3,585,976 | MXN | (74,562,299) | Toronto-Dominion Bank | 3/1/2025 | — | 0.00% |
| GBP | 769,270 | USD | (963,174) | Toronto-Dominion Bank | 4/2/2025 | (5) | (0.00%) |
| MXN | 1,353,651 | USD | (64,729) | JPMorgan Chase Bank | 5/2/2025 | (18) | (0.00%) |
| GBP | 2,255 | USD | (2,868) | State Street Bank & Trust Co. | 3/1/2025 | (44) | (0.00%) |
| GBP | 3,592 | USD | (4,566) | Toronto-Dominion Bank | 3/1/2025 | (67) | (0.00%) |
| MXN | 322,932 | USD | (15,704) | BNP Paribas | 3/1/2025 | (173) | (0.00%) |
| EUR | 13,678 | USD | (14,418) | BNP Paribas | 3/1/2025 | (254) | (0.00%) |
| EUR | 19,267 | USD | (20,377) | Royal Bank of Canada | 3/1/2025 | (426) | (0.00%) |
| MXN | 74,562,299 | USD | (3,565,426) | Toronto-Dominion Bank | 5/2/2025 | (1,027) | (0.00%) |
| MXN | 1,336,138 | USD | (65,597) | Toronto-Dominion Bank | 3/1/2025 | (1,337) | (0.00%) |
| MXN | 111,843,448 | USD | (5,348,138) | State Street Bank & Trust Co. | 5/2/2025 | (1,541) | (0.00%) |
| EUR | 165,215 | USD | (173,431) | Toronto-Dominion Bank | 3/1/2025 | (2,351) | (0.00%) |
| MXN | 4,653,380 | USD | (229,208) | BNP Paribas | 3/1/2025 | (5,410) | (0.00%) |
| EUR | 279,879 | USD | (295,958) | Toronto-Dominion Bank | 3/1/2025 | (6,143) | (0.00%) |
| MXN | 11,672,532 | USD | (577,160) | Toronto-Dominion Bank | 3/1/2025 | (15,785) | (0.00%) |
| GBP | 1,301,121 | USD | (1,653,764) | State Street Bank & Trust Co. | 3/1/2025 | (24,240) | (0.00%) |
| MXN | 33,268,089 | USD | (1,628,319) | Deutsche Bank AG | 3/1/2025 | (28,334) | (0.00%) |
| MXN | 33,268,089 | USD | (1,630,424) | Deutsche Bank AG | 3/1/2025 | (30,439) | (0.00%) |
| MXN | 101,884,587 | USD | (5,001,514) | Toronto-Dominion Bank | 3/1/2025 | (101,508) | (0.01%) |
| EUR | 8,871,966 | USD | (9,383,417) | Royal Bank of Canada | 3/1/2025 | (196,496) | (0.01%) |
| Total OTC Financial Derivative Instruments | | | | | | (406,298) | (0.02%) |
| Total Investments | | | | | | 2,201,840,248 | 98.99% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|----------------------------|-----------------------|
| Other Assets and Liabilities | 22,574,260 | 1.01% |
| Net Assets | 2,224,414,508 | 100.00% |

| Analysis of Total Assets | US Dollars (\$) | % of Total Assets |
|---|----------------------|-------------------|
| (a) Transferable securities admitted to an official stock exchange listing | 1,083,660,248 | 47.57% |
| (b) Transferable securities dealt in on another regulated market | 1,118,638,314 | 49.10% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) Total OTC Financial Derivative Instruments | 9,300 | 0.00% |
| (f) Other Assets | 75,759,377 | 3.33% |
| Total Assets | 2,278,067,239 | 100.00% |

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

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 2,202,298,562 | 1,776,058,519 |
| Financial Derivative Instruments | 17 | 9,300 | 10,226 |
| Cash | | 32,237,693 | 51,249,588 |
| Receivables: | | | |
| Interest and Dividends | | 22,735,509 | 17,681,381 |
| Capital Shares Issued | | — | 682,557 |
| Investments Sold | | 20,740,359 | 46,149,014 |
| Margin Cash Due from Broker | | 45,816 | — |
| Total Current Assets | | 2,278,067,239 | 1,891,831,285 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 467,614 | 305,871 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | — | 682,554 |
| Investments Purchased | | 53,015,296 | 95,568,942 |
| Management Fees Payable | 12 | 169,821 | 123,726 |
| Margin Cash Due to Broker | | — | 502 |
| Total Current Liabilities | | 53,652,731 | 96,681,595 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 2,224,414,508 | 1,795,149,690 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR-Hedged Accumulating¹ | | | |
| US (\$) Equivalent | \$9,661,088 | \$8,533,449 | \$— |
| Net Assets | €9,329,713 | €7,962,561 | €— |
| Number of Shares Outstanding | 175,103 | 153,108 | — |
| Net Asset Value Per Share² | €53.28 | €52.01 | €— |
| GBP-Hedged Distributing³ | | | |
| US (\$) Equivalent | \$961,326 | \$1,718,520 | \$— |
| Net Assets | £767,619 | £1,359,521 | £— |
| Number of Shares Outstanding | 15,175 | 27,041 | — |
| Net Asset Value Per Share² | £50.58 | £50.28 | £— |
| MXN-Hedged Accumulating⁴ | | | |
| US (\$) Equivalent | \$8,936,629 | \$1,903,902 | \$59,219 |
| Net Assets | MXN185,817,539 | MXN34,813,800 | MXN1,015,635 |
| Number of Shares Outstanding | 76,416 | 15,241 | 500 |
| Net Asset Value Per Share² | MXN2,431.66 | MXN2,284.22 | MXN2,031.27 |
| USD Accumulating | | | |
| Net Assets | \$1,840,014,305 | \$1,453,393,202 | \$1,193,552,572 |
| Number of Shares Outstanding | 31,881,915 | 26,032,771 | 22,638,392 |
| Net Asset Value Per Share² | \$57.71 | \$55.83 | \$52.72 |
| USD Distributing | | | |
| Net Assets | \$364,841,160 | \$329,600,617 | \$388,209,395 |
| Number of Shares Outstanding | 7,420,312 | 6,759,263 | 8,041,330 |
| Net Asset Value Per Share² | \$49.17 | \$48.76 | \$48.28 |

¹ The share class launched on 3 October 2023.

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

³ The share class launched on 2 April 2024.

⁴ The share class launched on 4 April 2023.

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 50,254,690 | 38,509,080 |
| Other Income | | 199,305 | 327,790 |
| Net Gain on Financial Instruments | | 11,900,924 | 27,043,331 |
| Total Investment Income | | 62,354,919 | 65,880,201 |
| Expenses | | | |
| Management Fees | 12 | 906,515 | 741,038 |
| Transaction Fees and Commissions | | 1,246 | 2,305 |
| Other Expenses | | — | 34,110 |
| Total Expenses | | 907,761 | 777,453 |
| Finance Costs | | | |
| Interest Expense | | 56 | 56 |
| Distributions | 6 | 8,616,666 | 8,742,215 |
| Total Finance Costs | | 8,616,722 | 8,742,271 |
| Net Investment Income After Finance Costs | | 52,830,436 | 56,360,477 |
| Taxation | 5 | 3,874 | 5,694 |
| Net Increase in Net Assets | | 52,834,310 | 56,366,171 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 52,834,310 | 56,366,171 |
| Capital Transactions | | |
| Subscriptions | 616,645,386 | 401,474,477 |
| Redemptions | (240,214,878) | (231,516,492) |
| Total Capital Transactions | 376,430,508 | 169,957,985 |
| Total Increase for the Period | 429,264,818 | 226,324,156 |
| Net Assets | | |
| Beginning of Period | 1,795,149,690 | 1,581,821,186 |
| End of Period | 2,224,414,508 | 1,808,145,342 |

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

Vanguard USD Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard USD Corporate Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate Corporate – United States Dollar Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, US dollar-denominated investment-grade corporate bonds with maturities greater than 1 year and a minimum issue size of \$250 million.

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global stocks finished the period up 5.67%, as measured by the FTSE Global All Cap Index in US dollars.
- Global bonds returned 1.52%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis.
- The ETF's benchmark index returned 2.71% for the six-month period.
- By sector, bonds issued by financial institutions and utilities returned more than those issued by industrial companies.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. By maturity, shorter-dated bonds performed best.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Corporate – United States Dollar Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|-------------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR-Hedged Accumulating | 1.71% | — | -2.84% |
| Benchmark | 1.72 | — | -2.83 |
| Tracking Difference* | -0.01 | | |
| GBP-Hedged Accumulating | 2.41% | — | -2.15% |
| Benchmark | 2.42 | — | -2.03 |
| Tracking Difference* | -0.01 | | |
| USD Accumulating | 2.73% | 0.46% | 2.17% |
| Benchmark | 2.71 | 0.49 | 2.24 |
| Tracking Difference* | 0.02 | | |
| USD Distributing | 2.73% | 0.46% | 2.80% |
| Benchmark | 2.71 | 0.49 | 2.81 |
| Tracking Difference* | 0.02 | | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: EUR-Hedged Accumulating, 31 August 2020; GBP-Hedged Accumulating, 25 May 2021; USD Accumulating, 19 February 2019; USD Distributing, 24 February 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal US Dollars (\$) | Cost US Dollars (\$) | | Principal US Dollars (\$) | Proceeds US Dollars (\$) |
|-----------------------------------|------------------------------|-------------------------|-----------------------------------|------------------------------|-----------------------------|
| Purchases | | | Sales | | |
| US Treasury Note 3.88% 15/8/2034 | 29,537,000 | 29,493,328 | US Treasury Note 3.88% 15/8/2034 | 29,537,000 | 29,523,964 |
| US Treasury Note 3.50% 30/9/2026 | 15,512,000 | 15,477,228 | US Treasury Note 3.50% 30/9/2026 | 15,512,000 | 15,430,733 |
| US Treasury Bond 4.63% 15/5/2054 | 13,725,000 | 14,709,526 | US Treasury Bond 4.66% 15/5/2054 | 13,725,000 | 14,786,608 |
| US Treasury Note 4.38% 31/7/2026 | 13,133,000 | 13,151,327 | US Treasury Note 4.38% 31/7/2026 | 13,133,000 | 13,172,899 |
| US Treasury Note 3.63% 31/8/2029 | 12,723,000 | 12,762,756 | US Treasury Note 3.63% 31/8/2029 | 12,723,000 | 12,773,040 |
| US Treasury Note 4.25% 30/11/2026 | 12,682,100 | 12,675,122 | US Treasury Note 4.38% 15/5/2034 | 12,018,000 | 12,328,339 |
| US Treasury Note 4.38% 15/5/2034 | 11,834,000 | 12,117,059 | US Treasury Note 3.75% 31/8/2026 | 10,497,000 | 10,468,448 |
| US Treasury Note 4.25% 15/11/2034 | 11,040,000 | 10,962,601 | US Treasury Note 4.25% 15/11/2034 | 10,384,000 | 10,305,145 |
| US Treasury Note 3.75% 31/8/2026 | 10,497,000 | 10,473,234 | US Treasury Note 4.13% 31/10/2026 | 10,200,000 | 10,174,010 |
| US Treasury Note 4.13% 31/10/2026 | 10,200,000 | 10,186,979 | US Treasury Note 4.25% 30/11/2026 | 8,795,100 | 8,807,209 |
| US Treasury Note 4.13% 31/10/2029 | 8,761,000 | 8,705,365 | US Treasury Note 4.13% 31/10/2029 | 8,761,000 | 8,703,713 |
| US Treasury Bond 4.25% 15/2/2054 | 7,848,000 | 7,747,764 | US Treasury Note 4.63% 30/6/2026 | 7,934,000 | 7,958,122 |
| US Treasury Note 4.00% 31/7/2029 | 7,464,000 | 7,521,633 | US Treasury Bond 4.25% 15/2/2054 | 7,848,000 | 7,810,189 |
| US Treasury Note 3.50% 30/9/2029 | 7,263,000 | 7,148,523 | US Treasury Note 4.00% 31/7/2029 | 7,464,000 | 7,526,271 |
| US Treasury Bond 4.25% 15/8/2054 | 6,819,000 | 6,487,484 | US Treasury Note 3.50% 30/9/2029 | 7,263,000 | 7,140,760 |
| US Treasury Note 4.13% 30/11/2029 | 6,000,000 | 6,010,314 | US Treasury Bond 4.25% 15/8/2054 | 6,271,000 | 5,995,362 |
| US Treasury Note 4.13% 15/11/2027 | 5,197,000 | 5,183,090 | US Treasury Note 4.13% 30/11/2029 | 6,000,000 | 5,990,026 |
| US Treasury Note 3.75% 15/8/2027 | 5,123,000 | 5,131,734 | US Treasury Note 4.13% 15/11/2027 | 5,197,000 | 5,181,656 |
| US Treasury Note 4.25% 30/6/2029 | 4,596,000 | 4,610,560 | US Treasury Note 3.75% 15/8/2027 | 5,123,000 | 5,136,149 |
| US Treasury Note 4.38% 15/7/2027 | 4,416,000 | 4,448,243 | US Treasury Note 4.25% 30/6/2029 | 4,596,000 | 4,616,555 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Transferable Securities 98.77% (30 June 2024: 98.82%) | | | | | |
| Fixed Income 98.77% (30 June 2024: 98.82%) | | | | | |
| Australia 1.68% (30 June 2024: 1.70%) | | | | | |
| APA Infrastructure Ltd. | 466,000 | 4.25% | 15/7/2027 | 458,293 | 0.01% |
| APA Infrastructure Ltd. | 525,000 | 5.13% | 16/9/2034 | 500,517 | 0.01% |
| APA Infrastructure Ltd. | 300,000 | 5.75% | 16/9/2044 | 290,186 | 0.01% |
| Argentum Netherlands BV for Swiss Re Ltd. | 200,000 | 5.63% | 15/8/2052 | 199,439 | 0.01% |
| Ausgrid Finance Pty Ltd. | 425,000 | 4.35% | 1/8/2028 | 411,870 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | 250,000 | 5.00% | 18/3/2026 | 251,377 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | 705,000 | 4.40% | 19/5/2026 | 699,182 | 0.02% |
| Australia & New Zealand Banking Group Ltd. | 500,000 | 4.42% | 16/12/2026 | 499,376 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | 525,000 | 4.75% | 18/1/2027 | 526,740 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | 365,000 | 4.90% | 16/7/2027 | 367,670 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | 550,000 | 4.62% | 16/12/2029 | 545,438 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | 545,000 | 6.74% | 8/12/2032 | 581,194 | 0.02% |
| Australia & New Zealand Banking Group Ltd. | 450,000 | 5.73% | 18/9/2034 | 452,932 | 0.01% |
| Australia & New Zealand Banking Group Ltd. | 725,000 | 5.20% | 30/9/2035 | 693,585 | 0.02% |
| Australia & New Zealand Banking Group Ltd. | 634,000 | 2.57% | 25/11/2035 | 537,433 | 0.01% |
| BHP Billiton Finance USA Ltd. | 362,000 | 4.88% | 27/2/2026 | 362,975 | 0.01% |
| BHP Billiton Finance USA Ltd. | 330,000 | 6.42% | 1/3/2026 | 336,697 | 0.01% |
| BHP Billiton Finance USA Ltd. | 475,000 | 5.25% | 8/9/2026 | 479,794 | 0.01% |
| BHP Billiton Finance USA Ltd. | 435,000 | 4.75% | 28/2/2028 | 434,337 | 0.01% |
| BHP Billiton Finance USA Ltd. | 305,000 | 5.10% | 8/9/2028 | 307,871 | 0.01% |
| BHP Billiton Finance USA Ltd. | 275,000 | 5.25% | 8/9/2030 | 279,407 | 0.01% |
| BHP Billiton Finance USA Ltd. | 225,000 | 4.90% | 28/2/2033 | 221,081 | 0.01% |
| BHP Billiton Finance USA Ltd. | 500,000 | 5.25% | 8/9/2033 | 501,981 | 0.01% |
| BHP Billiton Finance USA Ltd. | 325,000 | 4.13% | 24/2/2042 | 273,363 | 0.01% |
| BHP Billiton Finance USA Ltd. | 835,000 | 5.00% | 30/9/2043 | 781,110 | 0.02% |
| BHP Billiton Finance USA Ltd. | 400,000 | 5.50% | 8/9/2053 | 390,975 | 0.01% |
| CIMIC Finance USA Pty Ltd. | 515,000 | 7.00% | 25/3/2034 | 530,720 | 0.01% |
| Commonwealth Bank of Australia | 634,000 | 5.32% | 13/3/2026 | 639,745 | 0.02% |
| Commonwealth Bank of Australia | 467,000 | 2.85% | 18/5/2026 | 456,640 | 0.01% |
| Commonwealth Bank of Australia | 566,000 | 1.13% | 15/6/2026 | 539,329 | 0.01% |
| Commonwealth Bank of Australia | 210,000 | 2.63% | 6/9/2026 | 203,667 | 0.01% |
| Commonwealth Bank of Australia | 550,000 | 4.58% | 27/11/2026 | 550,482 | 0.01% |
| Commonwealth Bank of Australia | 335,000 | 2.55% | 14/3/2027 | 321,059 | 0.01% |
| Commonwealth Bank of Australia | 345,000 | 3.15% | 19/9/2027 | 332,641 | 0.01% |
| Commonwealth Bank of Australia | 720,000 | 3.90% | 16/3/2028 | 703,843 | 0.02% |
| Commonwealth Bank of Australia | 750,000 | 2.69% | 11/3/2031 | 638,333 | 0.02% |
| Commonwealth Bank of Australia | 325,000 | 1.88% | 15/9/2031 | 268,839 | 0.01% |
| Commonwealth Bank of Australia | 300,000 | 3.78% | 14/3/2032 | 267,934 | 0.01% |
| Commonwealth Bank of Australia | 870,000 | 5.84% | 13/3/2034 | 879,024 | 0.02% |
| Commonwealth Bank of Australia | 306,000 | 3.61% | 12/9/2034 | 281,695 | 0.01% |
| Commonwealth Bank of Australia | 555,000 | 3.74% | 12/9/2039 | 441,802 | 0.01% |
| Commonwealth Bank of Australia | 539,000 | 3.31% | 11/3/2041 | 395,724 | 0.01% |
| Commonwealth Bank of Australia | 576,000 | 3.90% | 12/7/2047 | 452,317 | 0.01% |
| Commonwealth Bank of Australia | 390,000 | 4.32% | 10/1/2048 | 313,593 | 0.01% |
| CSL Finance plc | 730,000 | 3.85% | 27/4/2027 | 712,885 | 0.02% |
| CSL Finance plc | 469,000 | 4.05% | 27/4/2029 | 451,632 | 0.01% |
| CSL Finance plc | 250,000 | 4.25% | 27/4/2032 | 234,840 | 0.01% |
| CSL Finance plc | 325,000 | 5.11% | 3/4/2034 | 319,609 | 0.01% |
| CSL Finance plc | 220,000 | 4.75% | 27/4/2052 | 188,530 | 0.00% |
| CSL Finance plc | 375,000 | 5.42% | 3/4/2054 | 353,201 | 0.01% |
| CSL Finance plc | 170,000 | 4.95% | 27/4/2062 | 146,345 | 0.00% |
| GAIF Bond Issuer Pty Ltd. | 260,000 | 3.40% | 30/9/2026 | 253,062 | 0.01% |
| Glencore Finance Canada Ltd. | 110,000 | 6.00% | 15/11/2041 | 108,898 | 0.00% |
| Glencore Funding LLC | 30,000 | 1.63% | 27/4/2026 | 28,771 | 0.00% |
| Glencore Funding LLC | 650,000 | 4.00% | 27/3/2027 | 637,183 | 0.02% |
| Glencore Funding LLC | 75,000 | 5.34% | 4/4/2027 | 75,648 | 0.00% |
| Glencore Funding LLC | 145,000 | 3.88% | 27/10/2027 | 141,006 | 0.00% |
| Glencore Funding LLC | 290,000 | 6.13% | 6/10/2028 | 299,322 | 0.01% |
| Glencore Funding LLC | 405,000 | 5.37% | 4/4/2029 | 408,180 | 0.01% |
| Glencore Funding LLC | 463,000 | 2.50% | 1/9/2030 | 401,160 | 0.01% |
| Glencore Funding LLC | 335,000 | 6.38% | 6/10/2030 | 351,532 | 0.01% |
| Glencore Funding LLC | 235,000 | 2.85% | 27/4/2031 | 202,858 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Glencore Funding LLC | 530,000 | 6.50% | 6/10/2033 | 562,828 | 0.02% |
| Glencore Funding LLC | 405,000 | 3.38% | 23/9/2051 | 265,079 | 0.01% |
| Glencore Funding LLC | 400,000 | 5.89% | 4/4/2054 | 388,691 | 0.01% |
| Goodman US Finance Five LLC | 125,000 | 4.63% | 4/5/2032 | 118,206 | 0.00% |
| Goodman US Finance Four LLC | 75,000 | 4.50% | 15/10/2037 | 65,772 | 0.00% |
| Goodman US Finance Six LLC | 360,000 | 5.13% | 7/10/2034 | 346,270 | 0.01% |
| Goodman US Finance Three LLC | 200,000 | 3.70% | 15/3/2028 | 190,318 | 0.01% |
| Macquarie Bank Ltd. | 406,000 | 3.90% | 15/1/2026 | 402,816 | 0.01% |
| Macquarie Bank Ltd. | 165,000 | 5.21% | 15/6/2026 | 166,229 | 0.00% |
| Macquarie Bank Ltd. | 434,000 | 5.39% | 7/12/2026 | 440,105 | 0.01% |
| Macquarie Bank Ltd. | 525,000 | 3.62% | 3/6/2030 | 477,999 | 0.01% |
| Macquarie Bank Ltd. | 455,000 | 6.80% | 18/1/2033 | 482,310 | 0.01% |
| Macquarie Bank Ltd. | 735,000 | 3.05% | 3/3/2036 | 628,945 | 0.02% |
| Macquarie Group Ltd. | 880,000 | 1.34% | 12/1/2027 | 847,895 | 0.02% |
| Macquarie Group Ltd. | 310,000 | 1.63% | 23/9/2027 | 292,912 | 0.01% |
| Macquarie Group Ltd. | 230,000 | 1.94% | 14/4/2028 | 214,229 | 0.01% |
| Macquarie Group Ltd. | 150,000 | 4.10% | 21/6/2028 | 146,588 | 0.00% |
| Macquarie Group Ltd. | 410,000 | 3.76% | 28/11/2028 | 395,399 | 0.01% |
| Macquarie Group Ltd. | 175,000 | 4.65% | 27/3/2029 | 172,351 | 0.00% |
| Macquarie Group Ltd. | 280,000 | 5.03% | 15/1/2030 | 277,632 | 0.01% |
| Macquarie Group Ltd. | 277,000 | 2.69% | 23/6/2032 | 234,672 | 0.01% |
| Macquarie Group Ltd. | 754,000 | 2.87% | 14/1/2033 | 637,352 | 0.02% |
| Macquarie Group Ltd. | 425,000 | 5.49% | 9/11/2033 | 423,249 | 0.01% |
| Macquarie Group Ltd. | 250,000 | 5.89% | 15/6/2034 | 255,319 | 0.01% |
| Macquarie Group Ltd. | 540,000 | 6.26% | 7/12/2034 | 565,254 | 0.02% |
| National Australia Bank Ltd. | 457,000 | 4.97% | 12/1/2026 | 458,901 | 0.01% |
| National Australia Bank Ltd. | 665,000 | 3.38% | 14/1/2026 | 656,965 | 0.02% |
| National Australia Bank Ltd. | 550,000 | 2.50% | 12/7/2026 | 533,620 | 0.01% |
| National Australia Bank Ltd. | 100,000 | 3.50% | 10/1/2027 | 97,924 | 0.00% |
| National Australia Bank Ltd. | 468,000 | 1.89% | 12/1/2027 | 443,449 | 0.01% |
| National Australia Bank Ltd. | 515,000 | 3.91% | 9/6/2027 | 506,863 | 0.01% |
| National Australia Bank Ltd. | 475,000 | 5.09% | 11/6/2027 | 480,054 | 0.01% |
| National Australia Bank Ltd. | 40,000 | 4.50% | 26/10/2027 | 39,867 | 0.00% |
| National Australia Bank Ltd. | 430,000 | 4.94% | 12/1/2028 | 432,424 | 0.01% |
| National Australia Bank Ltd. | 230,000 | 4.90% | 13/6/2028 | 231,046 | 0.01% |
| National Australia Bank Ltd. | 418,000 | 4.79% | 10/1/2029 | 418,656 | 0.01% |
| National Australia Bank Ltd. | 445,000 | 2.33% | 21/8/2030 | 378,334 | 0.01% |
| National Australia Bank Ltd. | 345,000 | 2.99% | 21/5/2031 | 298,366 | 0.01% |
| National Australia Bank Ltd. | 425,000 | 6.43% | 12/1/2033 | 444,835 | 0.01% |
| National Australia Bank Ltd. | 300,000 | 4.95% | 10/1/2034 | 294,460 | 0.01% |
| National Australia Bank Ltd. | 275,000 | 5.18% | 11/6/2034 | 274,601 | 0.01% |
| National Australia Bank Ltd. | 895,000 | 3.93% | 2/8/2034 | 835,644 | 0.02% |
| National Australia Bank Ltd. | 616,000 | 3.35% | 12/1/2037 | 530,219 | 0.01% |
| National Australia Bank Ltd. | 565,000 | 2.65% | 14/1/2041 | 378,250 | 0.01% |
| Newcastle Coal Infrastructure Group Pty Ltd. | 108,380 | 4.40% | 29/9/2027 | 105,148 | 0.00% |
| Newcastle Coal Infrastructure Group Pty Ltd. | 128,961 | 4.70% | 12/5/2031 | 119,493 | 0.00% |
| Northern Star Resources Ltd. | 150,000 | 6.13% | 11/4/2033 | 153,610 | 0.00% |
| Pacific National Finance Pty Ltd. | 200,000 | 4.75% | 22/3/2028 | 192,221 | 0.01% |
| QBE Insurance Group Ltd. | 200,000 | 5.88% | 17/6/2046 | 200,230 | 0.01% |
| Rio Tinto Finance USA Ltd. | 465,000 | 7.13% | 15/7/2028 | 499,134 | 0.01% |
| Rio Tinto Finance USA Ltd. | 375,000 | 5.20% | 2/11/2040 | 361,737 | 0.01% |
| Rio Tinto Finance USA Ltd. | 745,000 | 2.75% | 2/11/2051 | 454,736 | 0.01% |
| Rio Tinto Finance USA plc | 165,000 | 4.75% | 22/3/2042 | 149,767 | 0.00% |
| Rio Tinto Finance USA plc | 480,000 | 4.13% | 21/8/2042 | 400,456 | 0.01% |
| Rio Tinto Finance USA plc | 510,000 | 5.13% | 9/3/2053 | 470,930 | 0.01% |
| Santos Finance Ltd. | 200,000 | 4.13% | 14/9/2027 | 193,659 | 0.01% |
| Santos Finance Ltd. | 638,000 | 3.65% | 29/4/2031 | 563,752 | 0.02% |
| Santos Finance Ltd. | 480,000 | 6.88% | 19/9/2033 | 506,688 | 0.01% |
| Scentre Group Trust 1/Scentre Group Trust 2 | 480,000 | 3.63% | 28/1/2026 | 472,995 | 0.01% |
| Scentre Group Trust 1/Scentre Group Trust 2 | 275,000 | 4.38% | 28/5/2030 | 263,947 | 0.01% |
| Scentre Group Trust 2 | 575,000 | 5.13% | 24/9/2080 | 560,767 | 0.02% |
| South32 Treasury Ltd. | 175,000 | 4.35% | 14/4/2032 | 159,952 | 0.00% |
| Sydney Airport Finance Co. Pty Ltd. | 590,000 | 3.63% | 28/4/2026 | 579,837 | 0.02% |
| Transurban Finance Co. Pty Ltd. | 405,000 | 4.13% | 2/2/2026 | 401,232 | 0.01% |
| Transurban Finance Co. Pty Ltd. | 225,000 | 3.38% | 22/3/2027 | 217,421 | 0.01% |
| Transurban Finance Co. Pty Ltd. | 250,000 | 2.45% | 16/3/2031 | 211,060 | 0.01% |
| Transurban Queensland Finance Pty Ltd. | 200,000 | 4.50% | 19/4/2028 | 194,774 | 0.01% |
| Westpac Banking Corp. | 315,000 | 5.20% | 16/4/2026 | 317,616 | 0.01% |
| Westpac Banking Corp. | 725,000 | 2.85% | 13/5/2026 | 709,038 | 0.02% |
| Westpac Banking Corp. | 555,000 | 1.15% | 3/6/2026 | 529,462 | 0.01% |
| Westpac Banking Corp. | 335,000 | 2.70% | 19/8/2026 | 325,583 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Westpac Banking Corp. | 245,000 | 4.60% | 20/10/2026 | 245,496 | 0.01% |
| Westpac Banking Corp. | 555,000 | 3.35% | 8/3/2027 | 541,221 | 0.01% |
| Westpac Banking Corp. | 900,000 | 4.04% | 26/8/2027 | 889,932 | 0.02% |
| Westpac Banking Corp. | 585,000 | 5.46% | 18/11/2027 | 598,694 | 0.02% |
| Westpac Banking Corp. | 295,000 | 3.40% | 25/1/2028 | 283,692 | 0.01% |
| Westpac Banking Corp. | 470,000 | 5.54% | 17/11/2028 | 483,233 | 0.01% |
| Westpac Banking Corp. | 580,000 | 1.95% | 20/11/2028 | 522,604 | 0.01% |
| Westpac Banking Corp. | 255,000 | 5.05% | 16/4/2029 | 257,596 | 0.01% |
| Westpac Banking Corp. | 385,000 | 2.65% | 16/1/2030 | 347,296 | 0.01% |
| Westpac Banking Corp. | 515,000 | 2.15% | 3/6/2031 | 436,568 | 0.01% |
| Westpac Banking Corp. | 590,000 | 4.32% | 23/11/2031 | 580,953 | 0.02% |
| Westpac Banking Corp. | 290,000 | 5.41% | 10/8/2033 | 285,613 | 0.01% |
| Westpac Banking Corp. | 200,000 | 6.82% | 17/11/2033 | 216,125 | 0.01% |
| Westpac Banking Corp. | 730,000 | 4.11% | 24/7/2034 | 687,607 | 0.02% |
| Westpac Banking Corp. | 727,000 | 2.67% | 15/11/2035 | 618,910 | 0.02% |
| Westpac Banking Corp. | 650,000 | 5.62% | 20/11/2035 | 639,676 | 0.02% |
| Westpac Banking Corp. | 515,000 | 3.02% | 18/11/2036 | 435,698 | 0.01% |
| Westpac Banking Corp. | 340,000 | 4.42% | 24/7/2039 | 301,034 | 0.01% |
| Westpac Banking Corp. | 466,000 | 2.96% | 16/11/2040 | 331,447 | 0.01% |
| Westpac Banking Corp. | 455,000 | 3.13% | 18/11/2041 | 326,044 | 0.01% |
| Woodside Finance Ltd. | 558,000 | 3.70% | 15/9/2026 | 545,733 | 0.01% |
| Woodside Finance Ltd. | 420,000 | 3.70% | 15/3/2028 | 400,284 | 0.01% |
| Woodside Finance Ltd. | 650,000 | 4.50% | 4/3/2029 | 629,437 | 0.02% |
| Woodside Finance Ltd. | 475,000 | 5.10% | 12/9/2034 | 452,472 | 0.01% |
| Woodside Finance Ltd. | 285,000 | 5.70% | 12/9/2054 | 265,772 | 0.01% |
| | | | | 62,288,152 | 1.68% |
| Belgium 0.54% (30 June 2024: 0.60%) | | | | | |
| Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc. | 2,245,000 | 4.70% | 1/2/2036 | 2,128,850 | 0.06% |
| Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc. | 3,328,000 | 4.90% | 1/2/2046 | 3,030,584 | 0.08% |
| Anheuser-Busch InBev Finance, Inc. | 373,000 | 4.70% | 1/2/2036 | 352,483 | 0.01% |
| Anheuser-Busch InBev Finance, Inc. | 390,000 | 4.90% | 1/2/2046 | 353,152 | 0.01% |
| Anheuser-Busch InBev Worldwide, Inc. | 385,000 | 4.00% | 13/4/2028 | 377,968 | 0.01% |
| Anheuser-Busch InBev Worldwide, Inc. | 2,475,000 | 4.75% | 23/1/2029 | 2,475,847 | 0.07% |
| Anheuser-Busch InBev Worldwide, Inc. | 756,000 | 3.50% | 1/6/2030 | 708,428 | 0.02% |
| Anheuser-Busch InBev Worldwide, Inc. | 650,000 | 4.90% | 23/1/2031 | 649,230 | 0.02% |
| Anheuser-Busch InBev Worldwide, Inc. | 1,155,000 | 5.00% | 15/6/2034 | 1,141,288 | 0.03% |
| Anheuser-Busch InBev Worldwide, Inc. | 930,000 | 8.20% | 15/1/2039 | 1,167,450 | 0.03% |
| Anheuser-Busch InBev Worldwide, Inc. | 985,000 | 5.45% | 23/1/2039 | 987,114 | 0.03% |
| Anheuser-Busch InBev Worldwide, Inc. | 1,115,000 | 4.95% | 15/1/2042 | 1,034,126 | 0.03% |
| Anheuser-Busch InBev Worldwide, Inc. | 1,084,000 | 4.44% | 6/10/2048 | 916,723 | 0.02% |
| Anheuser-Busch InBev Worldwide, Inc. | 1,565,000 | 5.55% | 23/1/2049 | 1,545,627 | 0.04% |
| Anheuser-Busch InBev Worldwide, Inc. | 1,730,000 | 5.80% | 23/1/2059 | 1,768,932 | 0.05% |
| Euroclear Bank SA | 200,000 | 1.26% | 3/8/2026 | 188,905 | 0.00% |
| KBC Group NV | 590,000 | 5.80% | 19/1/2029 | 598,987 | 0.02% |
| KBC Group NV | 100,000 | 4.93% | 16/10/2030 | 98,309 | 0.00% |
| KBC Group NV | 485,000 | 6.32% | 21/9/2034 | 502,591 | 0.01% |
| | | | | 20,026,594 | 0.54% |
| Bermuda 0.03% (30 June 2024: 0.02%) | | | | | |
| Bacardi Ltd. | 460,000 | 2.75% | 15/7/2026 | 443,976 | 0.01% |
| Triton Container International Ltd. | 445,000 | 2.05% | 15/4/2026 | 426,483 | 0.01% |
| Triton Container International Ltd./TAL International Container Corp. | 475,000 | 3.25% | 15/3/2032 | 403,124 | 0.01% |
| | | | | 1,273,583 | 0.03% |
| Brazil 0.28% (30 June 2024: 0.29%) | | | | | |
| Embraer Netherlands Finance BV | 400,000 | 6.95% | 17/1/2028 | 410,009 | 0.01% |
| Embraer Netherlands Finance BV | 550,000 | 7.00% | 28/7/2030 | 568,322 | 0.01% |
| Gerdau Trade, Inc. | 200,000 | 4.88% | 24/10/2027 | 197,230 | 0.00% |
| Guara Norte Sarl | 179,696 | 5.20% | 15/6/2034 | 163,778 | 0.00% |
| GUSAP III LP | 400,000 | 4.25% | 21/1/2030 | 371,095 | 0.01% |
| GUSAP III LP | 200,000 | 7.25% | 16/4/2044 | 218,230 | 0.01% |
| Nexa Resources SA | 250,000 | 6.75% | 9/4/2034 | 252,888 | 0.01% |
| Raizen Fuels Finance SA | 514,000 | 6.45% | 5/3/2034 | 506,750 | 0.01% |
| Raizen Fuels Finance SA | 300,000 | 5.70% | 17/1/2035 | 277,946 | 0.01% |
| Raizen Fuels Finance SA | 205,000 | 6.95% | 5/3/2054 | 200,920 | 0.01% |
| St Marys Cement, Inc. Canada | 450,000 | 5.75% | 2/4/2034 | 433,409 | 0.01% |
| Suzano Austria GmbH | 200,000 | 5.75% | 14/7/2026 | 200,798 | 0.01% |
| Suzano Austria GmbH | 220,000 | 2.50% | 15/9/2028 | 196,444 | 0.00% |
| Suzano Austria GmbH | 855,000 | 6.00% | 15/1/2029 | 857,604 | 0.02% |
| Suzano Austria GmbH | 450,000 | 5.00% | 15/1/2030 | 430,472 | 0.01% |
| Suzano Austria GmbH | 563,000 | 3.75% | 15/1/2031 | 497,064 | 0.01% |
| Suzano Austria GmbH | 865,000 | 3.13% | 15/1/2032 | 716,152 | 0.02% |
| Suzano Austria GmbH | 270,000 | 7.00% | 16/3/2047 | 282,312 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Suzano International Finance BV | 307,000 | 5.50% | 17/1/2027 | 307,383 | 0.01% |
| Vale Overseas Ltd. | 860,000 | 3.75% | 8/7/2030 | 786,132 | 0.02% |
| Vale Overseas Ltd. | 655,000 | 6.13% | 12/6/2033 | 660,457 | 0.02% |
| Vale Overseas Ltd. | 286,000 | 8.25% | 17/1/2034 | 334,872 | 0.01% |
| Vale Overseas Ltd. | 405,000 | 6.88% | 21/11/2036 | 430,943 | 0.01% |
| Vale Overseas Ltd. | 620,000 | 6.88% | 10/11/2039 | 655,653 | 0.02% |
| Vale Overseas Ltd. | 350,000 | 6.40% | 28/6/2054 | 342,844 | 0.01% |
| Vale SA | 234,000 | 5.63% | 11/9/2042 | 223,445 | 0.01% |
| | | | | 10,523,152 | 0.28% |
| Canada 2.92% (30 June 2024: 2.86%) | | | | | |
| Air Canada 2015-1 Class A Pass Through Trust | 268,175 | 3.60% | 15/3/2027 | 260,294 | 0.01% |
| Algonquin Power & Utilities Corp. | 755,000 | 5.37% | 15/6/2026 | 759,002 | 0.02% |
| Alimentation Couche-Tard, Inc. | 550,000 | 3.55% | 26/7/2027 | 531,605 | 0.01% |
| Alimentation Couche-Tard, Inc. | 355,000 | 2.95% | 25/1/2030 | 319,914 | 0.01% |
| Alimentation Couche-Tard, Inc. | 635,000 | 5.27% | 12/2/2034 | 618,826 | 0.02% |
| Alimentation Couche-Tard, Inc. | 250,000 | 3.44% | 13/5/2041 | 185,196 | 0.00% |
| Alimentation Couche-Tard, Inc. | 230,000 | 4.50% | 26/7/2047 | 187,586 | 0.00% |
| Alimentation Couche-Tard, Inc. | 225,000 | 3.80% | 25/1/2050 | 161,616 | 0.00% |
| Alimentation Couche-Tard, Inc. | 290,000 | 3.63% | 13/5/2051 | 199,063 | 0.01% |
| Alimentation Couche-Tard, Inc. | 325,000 | 5.62% | 12/2/2054 | 307,218 | 0.01% |
| Bank of Montreal | 368,000 | 5.30% | 5/6/2026 | 371,365 | 0.01% |
| Bank of Montreal | 665,000 | 1.25% | 15/9/2026 | 628,541 | 0.02% |
| Bank of Montreal | 440,000 | 5.27% | 11/12/2026 | 445,136 | 0.01% |
| Bank of Montreal | 550,000 | 0.95% | 22/1/2027 | 528,069 | 0.01% |
| Bank of Montreal | 574,000 | 2.65% | 8/3/2027 | 551,096 | 0.01% |
| Bank of Montreal | 380,000 | 4.57% | 10/9/2027 | 378,811 | 0.01% |
| Bank of Montreal | 469,000 | 4.70% | 14/9/2027 | 468,666 | 0.01% |
| Bank of Montreal | 345,000 | 5.20% | 1/2/2028 | 347,678 | 0.01% |
| Bank of Montreal | 565,000 | 5.72% | 25/9/2028 | 579,448 | 0.02% |
| Bank of Montreal | 275,000 | 5.51% | 4/6/2031 | 279,427 | 0.01% |
| Bank of Montreal | 680,000 | 3.80% | 15/12/2032 | 650,466 | 0.02% |
| Bank of Montreal | 350,000 | 3.09% | 10/1/2037 | 291,706 | 0.01% |
| Bank of Nova Scotia | 475,000 | 4.75% | 2/2/2026 | 475,350 | 0.01% |
| Bank of Nova Scotia | 427,000 | 1.05% | 2/3/2026 | 409,811 | 0.01% |
| Bank of Nova Scotia | 247,000 | 1.35% | 24/6/2026 | 235,584 | 0.01% |
| Bank of Nova Scotia | 550,000 | 2.70% | 3/8/2026 | 533,731 | 0.01% |
| Bank of Nova Scotia | 390,000 | 1.30% | 15/9/2026 | 368,849 | 0.01% |
| Bank of Nova Scotia | 363,000 | 5.35% | 7/12/2026 | 367,772 | 0.01% |
| Bank of Nova Scotia | 325,000 | 1.95% | 2/2/2027 | 307,374 | 0.01% |
| Bank of Nova Scotia | 600,000 | 2.95% | 11/3/2027 | 577,821 | 0.02% |
| Bank of Nova Scotia | 310,000 | 5.40% | 4/6/2027 | 314,904 | 0.01% |
| Bank of Nova Scotia | 493,000 | 5.25% | 12/6/2028 | 498,213 | 0.01% |
| Bank of Nova Scotia | 880,000 | 4.40% | 8/9/2028 | 870,829 | 0.02% |
| Bank of Nova Scotia | 130,000 | 5.45% | 1/8/2029 | 132,328 | 0.00% |
| Bank of Nova Scotia | 285,000 | 4.85% | 1/2/2030 | 282,530 | 0.01% |
| Bank of Nova Scotia | 242,000 | 2.15% | 1/8/2031 | 201,276 | 0.01% |
| Bank of Nova Scotia | 330,000 | 2.45% | 2/2/2032 | 275,902 | 0.01% |
| Bank of Nova Scotia | 250,000 | 4.74% | 10/11/2032 | 242,136 | 0.01% |
| Bank of Nova Scotia | 410,000 | 5.65% | 1/2/2034 | 416,894 | 0.01% |
| Bank of Nova Scotia | 925,000 | 4.59% | 4/5/2037 | 851,051 | 0.02% |
| Barrick Gold Corp. | 75,000 | 6.45% | 15/10/2035 | 80,428 | 0.00% |
| Barrick Gold Corp. | 50,000 | 5.25% | 1/4/2042 | 47,258 | 0.00% |
| Barrick International Barbados Corp. | 315,000 | 6.35% | 15/10/2036 | 331,508 | 0.01% |
| Barrick North America Finance LLC | 430,000 | 5.70% | 30/5/2041 | 422,078 | 0.01% |
| Barrick North America Finance LLC | 400,000 | 5.75% | 1/5/2043 | 395,080 | 0.01% |
| Barrick PD Australia Finance Pty Ltd. | 260,000 | 5.95% | 15/10/2039 | 262,167 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | 370,000 | 2.15% | 15/2/2032 | 301,081 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | 750,000 | 5.10% | 11/5/2033 | 728,765 | 0.02% |
| Bell Telephone Co. of Canada or Bell Canada | 100,000 | 5.20% | 15/2/2034 | 97,526 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | 450,000 | 4.46% | 1/4/2048 | 364,145 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | 85,000 | 4.30% | 29/7/2049 | 66,608 | 0.00% |
| Bell Telephone Co. of Canada or Bell Canada | 455,000 | 3.65% | 17/3/2051 | 314,582 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | 330,000 | 3.20% | 15/2/2052 | 209,299 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | 345,000 | 3.65% | 15/8/2052 | 237,481 | 0.01% |
| Bell Telephone Co. of Canada or Bell Canada | 400,000 | 5.55% | 15/2/2054 | 375,568 | 0.01% |
| Brookfield Finance I UK plc/Brookfield Finance, Inc. | 430,000 | 2.34% | 30/1/2032 | 355,195 | 0.01% |
| Brookfield Finance LLC/Brookfield Finance, Inc. | 260,000 | 3.45% | 15/4/2050 | 178,017 | 0.00% |
| Brookfield Finance, Inc. | 145,000 | 4.25% | 2/6/2026 | 143,977 | 0.00% |
| Brookfield Finance, Inc. | 485,000 | 3.90% | 25/1/2028 | 471,834 | 0.01% |
| Brookfield Finance, Inc. | 405,000 | 4.85% | 29/3/2029 | 402,053 | 0.01% |
| Brookfield Finance, Inc. | 390,000 | 4.35% | 15/4/2030 | 375,728 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Brookfield Finance, Inc. | 219,000 | 2.72% | 15/4/2031 | 190,425 | 0.00% |
| Brookfield Finance, Inc. | 270,000 | 6.35% | 5/1/2034 | 284,239 | 0.01% |
| Brookfield Finance, Inc. | 170,000 | 5.68% | 15/1/2035 | 170,905 | 0.00% |
| Brookfield Finance, Inc. | 300,000 | 4.70% | 20/9/2047 | 258,634 | 0.01% |
| Brookfield Finance, Inc. | 300,000 | 3.50% | 30/3/2051 | 207,144 | 0.01% |
| Brookfield Finance, Inc. | 435,000 | 3.63% | 15/2/2052 | 303,264 | 0.01% |
| Brookfield Finance, Inc. | 375,000 | 5.97% | 4/3/2054 | 379,310 | 0.01% |
| Canadian Imperial Bank of Commerce | 183,000 | 1.25% | 22/6/2026 | 174,211 | 0.00% |
| Canadian Imperial Bank of Commerce | 195,000 | 5.62% | 17/7/2026 | 197,586 | 0.00% |
| Canadian Imperial Bank of Commerce | 250,000 | 5.93% | 2/10/2026 | 255,037 | 0.01% |
| Canadian Imperial Bank of Commerce | 310,000 | 3.45% | 7/4/2027 | 301,540 | 0.01% |
| Canadian Imperial Bank of Commerce | 305,000 | 5.24% | 28/6/2027 | 308,416 | 0.01% |
| Canadian Imperial Bank of Commerce | 435,000 | 4.51% | 11/9/2027 | 432,903 | 0.01% |
| Canadian Imperial Bank of Commerce | 365,000 | 5.00% | 28/4/2028 | 365,952 | 0.01% |
| Canadian Imperial Bank of Commerce | 390,000 | 5.26% | 8/4/2029 | 393,266 | 0.01% |
| Canadian Imperial Bank of Commerce | 400,000 | 4.63% | 11/9/2030 | 391,511 | 0.01% |
| Canadian Imperial Bank of Commerce | 732,000 | 3.60% | 7/4/2032 | 656,921 | 0.02% |
| Canadian Imperial Bank of Commerce | 540,000 | 6.09% | 3/10/2033 | 564,482 | 0.01% |
| Canadian National Railway Co. | 235,000 | 6.90% | 15/7/2028 | 250,931 | 0.01% |
| Canadian National Railway Co. | 285,000 | 3.85% | 5/8/2032 | 262,996 | 0.01% |
| Canadian National Railway Co. | 30,000 | 5.85% | 1/11/2033 | 31,391 | 0.00% |
| Canadian National Railway Co. | 425,000 | 6.25% | 1/8/2034 | 459,258 | 0.01% |
| Canadian National Railway Co. | 50,000 | 4.38% | 18/9/2034 | 47,038 | 0.00% |
| Canadian National Railway Co. | 205,000 | 6.20% | 1/6/2036 | 219,337 | 0.01% |
| Canadian National Railway Co. | 155,000 | 3.20% | 2/8/2046 | 108,899 | 0.00% |
| Canadian National Railway Co. | 270,000 | 3.65% | 3/2/2048 | 203,463 | 0.01% |
| Canadian National Railway Co. | 330,000 | 2.45% | 1/5/2050 | 191,785 | 0.00% |
| Canadian National Railway Co. | 225,000 | 4.40% | 5/8/2052 | 187,976 | 0.00% |
| Canadian National Railway Co. | 100,000 | 6.13% | 1/11/2053 | 107,583 | 0.00% |
| Canadian Natural Resources Ltd. | 475,000 | 3.85% | 1/6/2027 | 464,748 | 0.01% |
| Canadian Natural Resources Ltd. | 175,000 | 5.00% | 15/12/2029 | 173,121 | 0.00% |
| Canadian Natural Resources Ltd. | 97,000 | 2.95% | 15/7/2030 | 86,181 | 0.00% |
| Canadian Natural Resources Ltd. | 280,000 | 7.20% | 15/1/2032 | 305,791 | 0.01% |
| Canadian Natural Resources Ltd. | 205,000 | 6.45% | 30/6/2033 | 215,108 | 0.01% |
| Canadian Natural Resources Ltd. | 200,000 | 5.40% | 15/12/2034 | 194,750 | 0.00% |
| Canadian Natural Resources Ltd. | 135,000 | 5.85% | 1/2/2035 | 135,353 | 0.00% |
| Canadian Natural Resources Ltd. | 125,000 | 6.50% | 15/2/2037 | 129,767 | 0.00% |
| Canadian Natural Resources Ltd. | 440,000 | 6.25% | 15/3/2038 | 449,375 | 0.01% |
| Canadian Natural Resources Ltd. | 135,000 | 6.75% | 1/2/2039 | 142,908 | 0.00% |
| Canadian Natural Resources Ltd. | 350,000 | 4.95% | 1/6/2047 | 300,416 | 0.01% |
| Canadian Pacific Railway Co. | 280,000 | 1.75% | 2/12/2026 | 265,139 | 0.01% |
| Canadian Pacific Railway Co. | 225,000 | 4.00% | 1/6/2028 | 218,982 | 0.01% |
| Canadian Pacific Railway Co. | 175,000 | 2.88% | 15/11/2029 | 160,096 | 0.00% |
| Canadian Pacific Railway Co. | 150,000 | 2.05% | 5/3/2030 | 130,223 | 0.00% |
| Canadian Pacific Railway Co. | 120,000 | 7.13% | 15/10/2031 | 133,154 | 0.00% |
| Canadian Pacific Railway Co. | 460,000 | 2.45% | 2/12/2031 | 392,469 | 0.01% |
| Canadian Pacific Railway Co. | 283,000 | 4.80% | 15/9/2035 | 270,598 | 0.01% |
| Canadian Pacific Railway Co. | 120,000 | 5.95% | 15/5/2037 | 124,486 | 0.00% |
| Canadian Pacific Railway Co. | 580,000 | 3.00% | 2/12/2041 | 420,947 | 0.01% |
| Canadian Pacific Railway Co. | 415,000 | 4.30% | 15/5/2043 | 349,475 | 0.01% |
| Canadian Pacific Railway Co. | 340,000 | 4.80% | 1/8/2045 | 301,007 | 0.01% |
| Canadian Pacific Railway Co. | 145,000 | 4.95% | 15/8/2045 | 131,095 | 0.00% |
| Canadian Pacific Railway Co. | 265,000 | 4.70% | 1/5/2048 | 229,947 | 0.01% |
| Canadian Pacific Railway Co. | 325,000 | 3.50% | 1/5/2050 | 230,634 | 0.01% |
| Canadian Pacific Railway Co. | 695,000 | 3.10% | 2/12/2051 | 452,162 | 0.01% |
| Canadian Pacific Railway Co. | 225,000 | 4.20% | 15/11/2069 | 164,834 | 0.00% |
| Canadian Pacific Railway Co. | 340,000 | 6.13% | 15/9/2115 | 339,481 | 0.01% |
| CCL Industries, Inc. | 360,000 | 3.05% | 1/6/2030 | 323,297 | 0.01% |
| Cenovus Energy, Inc. | 430,000 | 4.25% | 15/4/2027 | 424,268 | 0.01% |
| Cenovus Energy, Inc. | 165,000 | 2.65% | 15/1/2032 | 137,250 | 0.00% |
| Cenovus Energy, Inc. | 138,000 | 5.25% | 15/6/2037 | 129,124 | 0.00% |
| Cenovus Energy, Inc. | 279,000 | 6.75% | 15/11/2039 | 299,458 | 0.01% |
| Cenovus Energy, Inc. | 459,000 | 5.40% | 15/6/2047 | 408,240 | 0.01% |
| Cenovus Energy, Inc. | 545,000 | 3.75% | 15/2/2052 | 376,486 | 0.01% |
| CGI, Inc. | 275,000 | 1.45% | 14/9/2026 | 260,202 | 0.01% |
| CGI, Inc. | 125,000 | 2.30% | 14/9/2031 | 103,728 | 0.00% |
| CI Financial Corp. | 300,000 | 7.50% | 30/5/2029 | 313,223 | 0.01% |
| CI Financial Corp. | 365,000 | 3.20% | 17/12/2030 | 310,076 | 0.01% |
| Constellation Software, Inc. | 505,000 | 5.46% | 16/2/2034 | 506,983 | 0.01% |
| Element Fleet Management Corp. | 360,000 | 6.27% | 26/6/2026 | 366,069 | 0.01% |
| Element Fleet Management Corp. | 50,000 | 5.64% | 13/3/2027 | 50,687 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Element Fleet Management Corp. | 565,000 | 6.32% | 4/12/2028 | 588,859 | 0.02% |
| Emera US Finance LP | 565,000 | 3.55% | 15/6/2026 | 553,431 | 0.01% |
| Emera US Finance LP | 355,000 | 2.64% | 15/6/2031 | 299,999 | 0.01% |
| Emera US Finance LP | 645,000 | 4.75% | 15/6/2046 | 535,002 | 0.01% |
| Empower Finance 2020 LP | 314,000 | 1.36% | 17/9/2027 | 285,202 | 0.01% |
| Empower Finance 2020 LP | 265,000 | 1.78% | 17/3/2031 | 216,718 | 0.01% |
| Empower Finance 2020 LP | 360,000 | 3.08% | 17/9/2051 | 226,461 | 0.01% |
| Enbridge, Inc. | 470,000 | 1.60% | 4/10/2026 | 445,078 | 0.01% |
| Enbridge, Inc. | 485,000 | 5.90% | 15/11/2026 | 494,463 | 0.01% |
| Enbridge, Inc. | 355,000 | 4.25% | 1/12/2026 | 351,864 | 0.01% |
| Enbridge, Inc. | 265,000 | 5.25% | 5/4/2027 | 268,117 | 0.01% |
| Enbridge, Inc. | 245,000 | 3.70% | 15/7/2027 | 239,032 | 0.01% |
| Enbridge, Inc. | 383,000 | 6.00% | 15/11/2028 | 396,333 | 0.01% |
| Enbridge, Inc. | 340,000 | 5.30% | 5/4/2029 | 343,533 | 0.01% |
| Enbridge, Inc. | 420,000 | 3.13% | 15/11/2029 | 384,615 | 0.01% |
| Enbridge, Inc. | 200,000 | 6.20% | 15/11/2030 | 210,449 | 0.01% |
| Enbridge, Inc. | 1,435,000 | 5.70% | 8/3/2033 | 1,451,053 | 0.04% |
| Enbridge, Inc. | 545,000 | 2.50% | 1/8/2033 | 437,463 | 0.01% |
| Enbridge, Inc. | 430,000 | 5.63% | 5/4/2034 | 432,862 | 0.01% |
| Enbridge, Inc. | 270,000 | 4.50% | 10/6/2044 | 222,081 | 0.01% |
| Enbridge, Inc. | 285,000 | 5.50% | 1/12/2046 | 270,523 | 0.01% |
| Enbridge, Inc. | 245,000 | 4.00% | 15/11/2049 | 183,295 | 0.00% |
| Enbridge, Inc. | 460,000 | 3.40% | 1/8/2051 | 308,117 | 0.01% |
| Enbridge, Inc. | 475,000 | 6.70% | 15/11/2053 | 515,763 | 0.01% |
| Enbridge, Inc. | 520,000 | 5.95% | 5/4/2054 | 515,113 | 0.01% |
| Enbridge, Inc. | 425,000 | 7.20% | 27/6/2054 | 437,368 | 0.01% |
| Enbridge, Inc. | 550,000 | 7.38% | 15/3/2055 | 570,997 | 0.02% |
| Fairfax Financial Holdings Ltd. | 390,000 | 4.85% | 17/4/2028 | 387,313 | 0.01% |
| Fairfax Financial Holdings Ltd. | 150,000 | 4.63% | 29/4/2030 | 146,368 | 0.00% |
| Fairfax Financial Holdings Ltd. | 395,000 | 3.38% | 3/3/2031 | 352,417 | 0.01% |
| Fairfax Financial Holdings Ltd. | 300,000 | 5.63% | 16/8/2032 | 303,518 | 0.01% |
| Fairfax Financial Holdings Ltd. | 305,000 | 6.00% | 7/12/2033 | 314,468 | 0.01% |
| Fairfax Financial Holdings Ltd. | 525,000 | 6.35% | 22/3/2054 | 540,279 | 0.01% |
| Fairfax Financial Holdings Ltd. | 150,000 | 6.10% | 15/3/2055 | 148,116 | 0.00% |
| Federation des Caisses Desjardins du Quebec | 355,000 | 4.55% | 23/8/2027 | 350,839 | 0.01% |
| Federation des Caisses Desjardins du Quebec | 525,000 | 5.70% | 14/3/2028 | 535,070 | 0.01% |
| Federation des Caisses Desjardins du Quebec | 585,000 | 5.25% | 26/4/2029 | 587,639 | 0.02% |
| Fortis, Inc. | 677,000 | 3.06% | 4/10/2026 | 655,813 | 0.02% |
| Great-West Lifeco Finance 2018 LP | 265,000 | 4.05% | 17/5/2028 | 255,589 | 0.01% |
| Great-West Lifeco Finance 2018 LP | 255,000 | 4.58% | 17/5/2048 | 213,406 | 0.01% |
| Great-West Lifeco Finance Delaware LP | 255,000 | 4.15% | 3/6/2047 | 200,754 | 0.01% |
| Intact Financial Corp. | 425,000 | 5.46% | 22/9/2032 | 424,845 | 0.01% |
| Kinross Gold Corp. | 260,000 | 4.50% | 15/7/2027 | 257,458 | 0.01% |
| Kinross Gold Corp. | 320,000 | 6.25% | 15/7/2033 | 332,036 | 0.01% |
| Liberty Utilities Finance GP 1 | 180,000 | 2.05% | 15/9/2030 | 150,789 | 0.00% |
| Magna International, Inc. | 50,000 | 5.98% | 21/3/2026 | 50,009 | 0.00% |
| Magna International, Inc. | 275,000 | 5.05% | 14/3/2029 | 276,191 | 0.01% |
| Magna International, Inc. | 295,000 | 2.45% | 15/6/2030 | 259,165 | 0.01% |
| Magna International, Inc. | 305,000 | 5.50% | 21/3/2033 | 308,851 | 0.01% |
| Manulife Financial Corp. | 430,000 | 4.15% | 4/3/2026 | 427,528 | 0.01% |
| Manulife Financial Corp. | 305,000 | 2.48% | 19/5/2027 | 290,179 | 0.01% |
| Manulife Financial Corp. | 575,000 | 4.06% | 24/2/2032 | 561,116 | 0.01% |
| Manulife Financial Corp. | 365,000 | 3.70% | 16/3/2032 | 333,647 | 0.01% |
| Manulife Financial Corp. | 246,000 | 5.38% | 4/3/2046 | 239,873 | 0.01% |
| National Bank of Canada | 225,000 | 5.60% | 2/7/2027 | 227,504 | 0.01% |
| National Bank of Canada | 800,000 | 5.60% | 18/12/2028 | 815,406 | 0.02% |
| Nutrien Ltd. | 235,000 | 4.00% | 15/12/2026 | 231,798 | 0.01% |
| Nutrien Ltd. | 354,000 | 5.20% | 21/6/2027 | 357,770 | 0.01% |
| Nutrien Ltd. | 275,000 | 4.90% | 27/3/2028 | 274,953 | 0.01% |
| Nutrien Ltd. | 553,000 | 4.20% | 1/4/2029 | 536,447 | 0.01% |
| Nutrien Ltd. | 405,000 | 2.95% | 13/5/2030 | 364,372 | 0.01% |
| Nutrien Ltd. | 200,000 | 5.40% | 21/6/2034 | 198,835 | 0.01% |
| Nutrien Ltd. | 475,000 | 4.13% | 15/3/2035 | 421,025 | 0.01% |
| Nutrien Ltd. | 75,000 | 5.63% | 1/12/2040 | 72,790 | 0.00% |
| Nutrien Ltd. | 105,000 | 6.13% | 15/1/2041 | 107,297 | 0.00% |
| Nutrien Ltd. | 250,000 | 4.90% | 1/6/2043 | 221,321 | 0.01% |
| Nutrien Ltd. | 208,000 | 5.25% | 15/1/2045 | 190,808 | 0.00% |
| Nutrien Ltd. | 300,000 | 5.00% | 1/4/2049 | 265,319 | 0.01% |
| Nutrien Ltd. | 970,000 | 3.95% | 13/5/2050 | 723,769 | 0.02% |
| Nutrien Ltd. | 295,000 | 5.80% | 27/3/2053 | 290,144 | 0.01% |
| Open Text Corp. | 695,000 | 6.90% | 1/12/2027 | 717,524 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Rio Tinto Alcan, Inc. | 680,000 | 7.25% | 15/3/2031 | 750,761 | 0.02% |
| Rio Tinto Alcan, Inc. | 365,000 | 6.13% | 15/12/2033 | 385,062 | 0.01% |
| Rio Tinto Alcan, Inc. | 140,000 | 5.75% | 1/6/2035 | 143,830 | 0.00% |
| Rogers Communications, Inc. | 394,000 | 2.90% | 15/11/2026 | 380,569 | 0.01% |
| Rogers Communications, Inc. | 505,000 | 3.20% | 15/3/2027 | 487,774 | 0.01% |
| Rogers Communications, Inc. | 450,000 | 5.00% | 15/2/2029 | 447,249 | 0.01% |
| Rogers Communications, Inc. | 855,000 | 3.80% | 15/3/2032 | 768,696 | 0.02% |
| Rogers Communications, Inc. | 490,000 | 5.30% | 15/2/2034 | 477,646 | 0.01% |
| Rogers Communications, Inc. | 175,000 | 7.50% | 15/8/2038 | 198,814 | 0.00% |
| Rogers Communications, Inc. | 545,000 | 4.50% | 15/3/2042 | 459,854 | 0.01% |
| Rogers Communications, Inc. | 350,000 | 4.50% | 15/3/2043 | 290,524 | 0.01% |
| Rogers Communications, Inc. | 275,000 | 5.45% | 1/10/2043 | 257,562 | 0.01% |
| Rogers Communications, Inc. | 455,000 | 5.00% | 15/3/2044 | 403,130 | 0.01% |
| Rogers Communications, Inc. | 300,000 | 4.30% | 15/2/2048 | 234,551 | 0.01% |
| Rogers Communications, Inc. | 565,000 | 4.35% | 1/5/2049 | 442,723 | 0.01% |
| Rogers Communications, Inc. | 495,000 | 3.70% | 15/11/2049 | 345,911 | 0.01% |
| Rogers Communications, Inc. | 835,000 | 4.55% | 15/3/2052 | 667,099 | 0.02% |
| Royal Bank of Canada | 413,000 | 4.88% | 12/1/2026 | 414,185 | 0.01% |
| Royal Bank of Canada | 378,000 | 0.88% | 20/1/2026 | 363,850 | 0.01% |
| Royal Bank of Canada | 735,000 | 4.65% | 27/1/2026 | 733,778 | 0.02% |
| Royal Bank of Canada | 802,000 | 1.20% | 27/4/2026 | 767,657 | 0.02% |
| Royal Bank of Canada | 307,000 | 1.15% | 14/7/2026 | 291,836 | 0.01% |
| Royal Bank of Canada | 525,000 | 5.20% | 20/7/2026 | 530,001 | 0.01% |
| Royal Bank of Canada | 430,000 | 1.40% | 2/11/2026 | 406,047 | 0.01% |
| Royal Bank of Canada | 420,000 | 4.88% | 19/1/2027 | 421,625 | 0.01% |
| Royal Bank of Canada | 240,000 | 2.05% | 21/1/2027 | 227,856 | 0.01% |
| Royal Bank of Canada | 485,000 | 3.63% | 4/5/2027 | 473,776 | 0.01% |
| Royal Bank of Canada | 585,000 | 5.07% | 23/7/2027 | 587,749 | 0.02% |
| Royal Bank of Canada | 511,000 | 4.24% | 3/8/2027 | 504,981 | 0.01% |
| Royal Bank of Canada | 450,000 | 4.51% | 18/10/2027 | 448,151 | 0.01% |
| Royal Bank of Canada | 429,000 | 6.00% | 1/11/2027 | 443,082 | 0.01% |
| Royal Bank of Canada | 745,000 | 4.90% | 12/1/2028 | 745,528 | 0.02% |
| Royal Bank of Canada | 375,000 | 5.20% | 1/8/2028 | 378,060 | 0.01% |
| Royal Bank of Canada | 230,000 | 4.52% | 18/10/2028 | 227,963 | 0.01% |
| Royal Bank of Canada | 320,000 | 4.95% | 1/2/2029 | 319,926 | 0.01% |
| Royal Bank of Canada | 570,000 | 4.97% | 2/8/2030 | 566,220 | 0.01% |
| Royal Bank of Canada | 250,000 | 4.65% | 18/10/2030 | 244,789 | 0.01% |
| Royal Bank of Canada | 725,000 | 2.30% | 3/11/2031 | 608,446 | 0.02% |
| Royal Bank of Canada | 501,000 | 3.88% | 4/5/2032 | 460,864 | 0.01% |
| Royal Bank of Canada | 700,000 | 5.00% | 1/2/2033 | 687,759 | 0.02% |
| Royal Bank of Canada | 475,000 | 5.00% | 2/5/2033 | 467,236 | 0.01% |
| Royal Bank of Canada | 620,000 | 5.15% | 1/2/2034 | 612,827 | 0.02% |
| South Bow USA Infrastructure Holdings LLC | 320,000 | 4.91% | 1/9/2027 | 318,890 | 0.01% |
| South Bow USA Infrastructure Holdings LLC | 500,000 | 5.03% | 1/10/2029 | 491,079 | 0.01% |
| South Bow USA Infrastructure Holdings LLC | 675,000 | 5.58% | 1/10/2034 | 656,572 | 0.02% |
| South Bow USA Infrastructure Holdings LLC | 275,000 | 6.18% | 1/10/2054 | 265,837 | 0.01% |
| Suncor Energy, Inc. | 190,000 | 7.15% | 1/2/2032 | 206,016 | 0.01% |
| Suncor Energy, Inc. | 278,000 | 5.95% | 1/12/2034 | 287,898 | 0.01% |
| Suncor Energy, Inc. | 207,000 | 6.80% | 15/5/2038 | 220,473 | 0.01% |
| Suncor Energy, Inc. | 540,000 | 6.85% | 1/6/2039 | 583,585 | 0.02% |
| Suncor Energy, Inc. | 271,000 | 4.00% | 15/11/2047 | 200,875 | 0.01% |
| Suncor Energy, Inc. | 125,000 | 3.75% | 4/3/2051 | 87,777 | 0.00% |
| TELUS Corp. | 350,000 | 2.80% | 16/2/2027 | 335,207 | 0.01% |
| TELUS Corp. | 296,000 | 3.70% | 15/9/2027 | 287,211 | 0.01% |
| TELUS Corp. | 450,000 | 3.40% | 13/5/2032 | 396,951 | 0.01% |
| TELUS Corp. | 280,000 | 4.60% | 16/11/2048 | 228,199 | 0.01% |
| TELUS Corp. | 180,000 | 4.30% | 15/6/2049 | 138,903 | 0.00% |
| Thomson Reuters Corp. | 405,000 | 3.35% | 15/5/2026 | 397,723 | 0.01% |
| Thomson Reuters Corp. | 245,000 | 5.50% | 15/8/2035 | 245,299 | 0.01% |
| Thomson Reuters Corp. | 187,000 | 5.85% | 15/4/2040 | 189,625 | 0.00% |
| Thomson Reuters Corp. | 105,000 | 5.65% | 23/11/2043 | 101,465 | 0.00% |
| Toronto-Dominion Bank | 459,000 | 0.75% | 6/1/2026 | 441,565 | 0.01% |
| Toronto-Dominion Bank | 230,000 | 5.10% | 9/1/2026 | 230,987 | 0.01% |
| Toronto-Dominion Bank | 632,000 | 1.20% | 3/6/2026 | 601,945 | 0.02% |
| Toronto-Dominion Bank | 505,000 | 5.53% | 17/7/2026 | 510,921 | 0.01% |
| Toronto-Dominion Bank | 685,000 | 1.25% | 10/9/2026 | 647,197 | 0.02% |
| Toronto-Dominion Bank | 220,000 | 5.26% | 11/12/2026 | 222,409 | 0.01% |
| Toronto-Dominion Bank | 447,000 | 1.95% | 12/1/2027 | 422,764 | 0.01% |
| Toronto-Dominion Bank | 550,000 | 2.80% | 10/3/2027 | 527,452 | 0.01% |
| Toronto-Dominion Bank | 185,000 | 4.98% | 5/4/2027 | 185,693 | 0.00% |
| Toronto-Dominion Bank | 2,170,000 | 4.11% | 8/6/2027 | 2,134,498 | 0.06% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Toronto-Dominion Bank | 763,000 | 4.69% | 15/9/2027 | 761,131 | 0.02% |
| Toronto-Dominion Bank | 543,000 | 5.16% | 10/1/2028 | 545,677 | 0.01% |
| Toronto-Dominion Bank | 375,000 | 5.52% | 17/7/2028 | 381,335 | 0.01% |
| Toronto-Dominion Bank | 310,000 | 4.99% | 5/4/2029 | 309,483 | 0.01% |
| Toronto-Dominion Bank | 505,000 | 2.00% | 10/9/2031 | 418,313 | 0.01% |
| Toronto-Dominion Bank | 729,000 | 3.63% | 15/9/2031 | 708,412 | 0.02% |
| Toronto-Dominion Bank | 240,000 | 2.45% | 12/1/2032 | 200,294 | 0.01% |
| Toronto-Dominion Bank | 547,000 | 3.20% | 10/3/2032 | 478,025 | 0.01% |
| Toronto-Dominion Bank | 615,000 | 4.46% | 8/6/2032 | 582,837 | 0.02% |
| Toronto-Dominion Bank | 350,000 | 5.15% | 10/9/2034 | 342,591 | 0.01% |
| TransCanada PipeLines Ltd. | 344,000 | 4.88% | 15/1/2026 | 343,767 | 0.01% |
| TransCanada PipeLines Ltd. | 748,000 | 4.25% | 15/5/2028 | 730,186 | 0.02% |
| TransCanada PipeLines Ltd. | 619,000 | 4.10% | 15/4/2030 | 587,638 | 0.02% |
| TransCanada PipeLines Ltd. | 1,960,000 | 4.63% | 1/3/2034 | 1,824,910 | 0.05% |
| TransCanada PipeLines Ltd. | 163,000 | 5.60% | 31/3/2034 | 162,190 | 0.00% |
| TransCanada PipeLines Ltd. | 280,000 | 5.85% | 15/3/2036 | 282,241 | 0.01% |
| TransCanada PipeLines Ltd. | 650,000 | 6.20% | 15/10/2037 | 669,478 | 0.02% |
| TransCanada PipeLines Ltd. | 205,000 | 7.25% | 15/8/2038 | 230,011 | 0.01% |
| TransCanada PipeLines Ltd. | 410,000 | 7.63% | 15/1/2039 | 473,559 | 0.01% |
| TransCanada PipeLines Ltd. | 205,000 | 6.10% | 1/6/2040 | 207,992 | 0.01% |
| Yamana Gold, Inc. | 250,000 | 2.63% | 15/8/2031 | 210,273 | 0.01% |
| | | | | 108,596,658 | 2.92% |
| Chile 0.32% (30 June 2024: 0.26%) | | | | | |
| AES Andes SA | 290,000 | 6.30% | 15/3/2029 | 291,218 | 0.01% |
| Alfa Desarrollo SpA | 381,550 | 4.55% | 27/9/2051 | 281,808 | 0.01% |
| Antofagasta plc | 250,000 | 2.38% | 14/10/2030 | 209,527 | 0.01% |
| Antofagasta plc | 220,000 | 5.63% | 13/5/2032 | 215,689 | 0.01% |
| Antofagasta plc | 600,000 | 6.25% | 2/5/2034 | 609,037 | 0.02% |
| Banco de Chile | 440,000 | 2.99% | 9/12/2031 | 371,368 | 0.01% |
| Banco de Credito e Inversiones SA | 215,000 | 3.50% | 12/10/2027 | 204,940 | 0.01% |
| Banco de Credito e Inversiones SA | 565,000 | 2.88% | 14/10/2031 | 477,763 | 0.01% |
| Banco Santander Chile | 475,000 | 3.18% | 26/10/2031 | 414,202 | 0.01% |
| Caja de Compensacion de Asignacion Familiar de Los Andes | 200,000 | 7.00% | 30/7/2029 | 204,632 | 0.01% |
| Celeo Redes Operacion Chile SA | 115,895 | 5.20% | 22/6/2047 | 102,690 | 0.00% |
| Celulosa Arauco y Constitucion SA | 210,000 | 3.88% | 2/11/2027 | 201,178 | 0.01% |
| Celulosa Arauco y Constitucion SA | 238,000 | 4.25% | 30/4/2029 | 223,031 | 0.01% |
| Celulosa Arauco y Constitucion SA | 300,000 | 5.50% | 2/11/2047 | 267,756 | 0.01% |
| Celulosa Arauco y Constitucion SA | 200,000 | 5.50% | 30/4/2049 | 176,308 | 0.00% |
| Celulosa Arauco y Constitucion SA | 400,000 | 5.15% | 29/1/2050 | 335,400 | 0.01% |
| Cencosud SA | 525,000 | 4.38% | 17/7/2027 | 512,552 | 0.01% |
| Cencosud SA | 500,000 | 5.95% | 28/5/2031 | 496,984 | 0.01% |
| Cencosud SA | 55,000 | 6.63% | 12/2/2045 | 57,837 | 0.00% |
| Chile Electricity Lux Mpc II Sarl | 400,000 | 5.58% | 20/10/2035 | 388,921 | 0.01% |
| Colbun SA | 450,000 | 3.95% | 11/10/2027 | 432,659 | 0.01% |
| Colbun SA | 100,000 | 3.15% | 6/3/2030 | 88,783 | 0.00% |
| Colbun SA | 280,000 | 3.15% | 19/1/2032 | 234,068 | 0.01% |
| Compania Cervecerias Unidas SA | 350,000 | 3.35% | 19/1/2032 | 298,724 | 0.01% |
| Empresa Nacional de Telecomunicaciones SA | 185,000 | 4.75% | 1/8/2026 | 183,627 | 0.00% |
| Empresa Nacional de Telecomunicaciones SA | 470,000 | 3.05% | 14/9/2032 | 386,367 | 0.01% |
| Enel Americas SA | 800,000 | 4.00% | 25/10/2026 | 781,821 | 0.02% |
| Enel Chile SA | 630,000 | 4.88% | 12/6/2028 | 620,682 | 0.02% |
| Engie Energia Chile SA | 400,000 | 6.38% | 17/4/2034 | 403,193 | 0.01% |
| GNL Quintero SA | 120,622 | 4.63% | 31/7/2029 | 118,514 | 0.00% |
| Inversiones CMPC SA | 200,000 | 4.38% | 4/4/2027 | 196,215 | 0.01% |
| Inversiones CMPC SA | 100,000 | 3.85% | 13/1/2030 | 91,961 | 0.00% |
| Inversiones CMPC SA | 425,000 | 6.13% | 23/6/2033 | 427,838 | 0.01% |
| Inversiones CMPC SA | 300,000 | 6.13% | 26/2/2034 | 302,128 | 0.01% |
| Sociedad Quimica y Minera de Chile SA | 400,000 | 6.50% | 7/11/2033 | 414,129 | 0.01% |
| Sociedad Quimica y Minera de Chile SA | 200,000 | 5.50% | 10/9/2034 | 189,547 | 0.00% |
| Sociedad Quimica y Minera de Chile SA | 700,000 | 3.50% | 10/9/2051 | 462,050 | 0.01% |
| Transec SA | 150,000 | 3.88% | 12/1/2029 | 143,614 | 0.00% |
| | | | | 11,818,761 | 0.32% |
| China 0.83% (30 June 2024: 0.83%) | | | | | |
| Alibaba Group Holding Ltd. | 1,287,000 | 3.40% | 6/12/2027 | 1,241,420 | 0.03% |
| Alibaba Group Holding Ltd. | 300,000 | 4.88% | 26/5/2030 | 297,363 | 0.01% |
| Alibaba Group Holding Ltd. | 525,000 | 2.13% | 9/2/2031 | 442,133 | 0.01% |
| Alibaba Group Holding Ltd. | 225,000 | 4.50% | 28/11/2034 | 208,368 | 0.01% |
| Alibaba Group Holding Ltd. | 240,000 | 5.25% | 26/5/2035 | 235,255 | 0.01% |
| Alibaba Group Holding Ltd. | 435,000 | 4.00% | 6/12/2037 | 371,645 | 0.01% |
| Alibaba Group Holding Ltd. | 300,000 | 2.70% | 9/2/2041 | 203,832 | 0.01% |
| Alibaba Group Holding Ltd. | 745,000 | 4.20% | 6/12/2047 | 594,444 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Alibaba Group Holding Ltd. | 660,000 | 3.15% | 9/2/2051 | 426,984 | 0.01% |
| Alibaba Group Holding Ltd. | 200,000 | 5.63% | 26/11/2054 | 194,540 | 0.01% |
| Alibaba Group Holding Ltd. | 730,000 | 4.40% | 6/12/2057 | 580,609 | 0.02% |
| Alibaba Group Holding Ltd. | 610,000 | 3.25% | 9/2/2061 | 378,615 | 0.01% |
| Baidu, Inc. | 365,000 | 1.72% | 9/4/2026 | 350,996 | 0.01% |
| Baidu, Inc. | 205,000 | 3.63% | 6/7/2027 | 199,694 | 0.01% |
| Baidu, Inc. | 155,000 | 4.38% | 29/3/2028 | 152,192 | 0.00% |
| Baidu, Inc. | 265,000 | 4.88% | 14/11/2028 | 263,925 | 0.01% |
| Baidu, Inc. | 165,000 | 3.43% | 7/4/2030 | 152,477 | 0.00% |
| Baidu, Inc. | 274,000 | 2.38% | 23/8/2031 | 230,858 | 0.01% |
| Bank of Communications Co., Ltd. | 200,000 | 4.88% | 28/2/2026 | 200,183 | 0.01% |
| BOCOM International Blossom Ltd. | 200,000 | 1.75% | 28/6/2026 | 190,420 | 0.00% |
| Bocom Leasing Management Hong Kong Co., Ltd. | 200,000 | 5.00% | 26/6/2027 | 200,991 | 0.01% |
| China Merchants Bank Co., Ltd. | 200,000 | 1.25% | 1/9/2026 | 188,903 | 0.00% |
| China Modern Dairy Holdings Ltd. | 200,000 | 2.13% | 14/7/2026 | 190,258 | 0.00% |
| China Overseas Grand Oceans Finance IV Cayman Ltd. | 225,000 | 2.45% | 9/2/2026 | 213,942 | 0.01% |
| China Railway Xunjie Co., Ltd. | 200,000 | 3.25% | 28/7/2026 | 195,160 | 0.01% |
| China Railway Xunjie Co., Ltd. | 200,000 | 4.00% | 6/7/2027 | 196,520 | 0.01% |
| CICC Hong Kong Finance 2016 MTN Ltd. | 200,000 | 2.00% | 26/1/2026 | 193,966 | 0.01% |
| CICC Hong Kong Finance 2016 MTN Ltd. | 450,000 | 5.49% | 1/3/2026 | 452,759 | 0.01% |
| CICC Hong Kong Finance 2016 MTN Ltd. | 200,000 | 5.44% | 18/7/2026 | 201,540 | 0.01% |
| CICC Hong Kong Finance 2016 MTN Ltd. | 200,000 | 5.01% | 18/1/2027 | 200,632 | 0.01% |
| CMB International Leasing Management Ltd. | 200,000 | 2.00% | 4/2/2026 | 193,557 | 0.00% |
| CMB International Leasing Management Ltd. | 200,000 | 1.75% | 16/9/2026 | 189,472 | 0.00% |
| CMB International Leasing Management Ltd. | 200,000 | 2.88% | 4/2/2031 | 175,816 | 0.00% |
| Coastal Emerald Ltd. | 300,000 | 6.50% | Perpetual | 309,068 | 0.01% |
| Contemporary Ruiding Development Ltd. | 200,000 | 1.50% | 9/9/2026 | 188,609 | 0.00% |
| CSI MTN Ltd. | 200,000 | 4.38% | 22/4/2028 | 196,523 | 0.01% |
| ENN Energy Holdings Ltd. | 400,000 | 4.63% | 17/5/2027 | 396,661 | 0.01% |
| ENN Energy Holdings Ltd. | 300,000 | 2.63% | 17/9/2030 | 262,764 | 0.01% |
| Foxconn Far East Ltd. | 200,000 | 3.00% | 23/9/2026 | 193,383 | 0.00% |
| Foxconn Far East Ltd. | 200,000 | 2.50% | 28/10/2030 | 173,536 | 0.00% |
| Franshion Brilliant Ltd. | 200,000 | 3.20% | 9/4/2026 | 189,969 | 0.00% |
| JD.com, Inc. | 160,000 | 3.38% | 14/1/2030 | 147,770 | 0.00% |
| JD.com, Inc. | 248,000 | 4.13% | 14/1/2050 | 194,121 | 0.01% |
| Lenovo Group Ltd. | 300,000 | 5.83% | 27/1/2028 | 303,820 | 0.01% |
| Lenovo Group Ltd. | 600,000 | 3.42% | 2/11/2030 | 538,196 | 0.01% |
| Lenovo Group Ltd. | 350,000 | 6.54% | 27/7/2032 | 367,276 | 0.01% |
| Link Finance Cayman 2009 Ltd. | 200,000 | 2.88% | 21/7/2026 | 194,046 | 0.01% |
| Meituan | 600,000 | 4.50% | 2/4/2028 | 584,885 | 0.02% |
| Meituan | 600,000 | 4.63% | 2/10/2029 | 580,811 | 0.02% |
| Meituan | 585,000 | 3.05% | 28/10/2030 | 516,332 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 280,000 | 3.15% | 1/5/2027 | 269,253 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 161,000 | 4.40% | 1/6/2027 | 159,338 | 0.00% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 855,000 | 4.30% | 18/6/2029 | 828,687 | 0.02% |
| Pioneer Reward Ltd. | 200,000 | 2.00% | 9/4/2026 | 192,881 | 0.00% |
| Pioneer Reward Ltd. | 200,000 | 5.25% | 9/8/2026 | 201,072 | 0.01% |
| Prosus NV | 325,000 | 3.26% | 19/1/2027 | 309,804 | 0.01% |
| Prosus NV | 400,000 | 4.85% | 6/7/2027 | 392,338 | 0.01% |
| Prosus NV | 775,000 | 3.68% | 21/1/2030 | 697,727 | 0.02% |
| Prosus NV | 1,096,000 | 3.06% | 13/7/2031 | 919,708 | 0.02% |
| Prosus NV | 300,000 | 4.19% | 19/1/2032 | 267,453 | 0.01% |
| Prosus NV | 525,000 | 4.03% | 3/8/2050 | 353,058 | 0.01% |
| Prosus NV | 555,000 | 3.83% | 8/2/2051 | 359,270 | 0.01% |
| Prosus NV | 375,000 | 4.99% | 19/1/2052 | 292,656 | 0.01% |
| SF Holding Investment 2021 Ltd. | 200,000 | 2.38% | 17/11/2026 | 190,952 | 0.00% |
| SF Holding Investment 2021 Ltd. | 350,000 | 3.00% | 17/11/2028 | 324,790 | 0.01% |
| SF Holding Investment 2021 Ltd. | 200,000 | 3.13% | 17/11/2031 | 175,994 | 0.00% |
| SF Holding Investment Ltd. | 200,000 | 2.88% | 20/2/2030 | 179,988 | 0.00% |
| Shanghai Port Group BVI Development 2 Co., Ltd. | 200,000 | 2.38% | 13/7/2030 | 176,110 | 0.00% |
| Shanghai Port Group BVI Development Co., Ltd. | 200,000 | 3.38% | 18/6/2029 | 188,208 | 0.00% |
| Shanghai Port Group BVI Development Co., Ltd. | 200,000 | 2.85% | 11/9/2029 | 183,333 | 0.00% |
| Tencent Holdings Ltd. | 970,000 | 1.81% | 26/1/2026 | 939,713 | 0.03% |
| Tencent Holdings Ltd. | 430,000 | 3.58% | 11/4/2026 | 423,322 | 0.01% |
| Tencent Holdings Ltd. | 1,095,000 | 3.60% | 19/1/2028 | 1,053,815 | 0.03% |
| Tencent Holdings Ltd. | 1,294,000 | 3.98% | 11/4/2029 | 1,245,248 | 0.03% |
| Tencent Holdings Ltd. | 900,000 | 2.39% | 3/6/2030 | 787,505 | 0.02% |
| Tencent Holdings Ltd. | 155,000 | 2.88% | 22/4/2031 | 135,772 | 0.00% |
| Tencent Holdings Ltd. | 435,000 | 3.93% | 19/1/2038 | 369,209 | 0.01% |
| Tencent Holdings Ltd. | 280,000 | 3.68% | 22/4/2041 | 219,001 | 0.01% |
| Tencent Holdings Ltd. | 285,000 | 4.53% | 11/4/2049 | 239,166 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Tencent Holdings Ltd. | 875,000 | 3.24% | 3/6/2050 | 580,445 | 0.02% |
| Tencent Holdings Ltd. | 525,000 | 3.84% | 22/4/2051 | 387,843 | 0.01% |
| Tencent Holdings Ltd. | 215,000 | 3.29% | 3/6/2060 | 134,436 | 0.00% |
| Tencent Holdings Ltd. | 390,000 | 3.94% | 22/4/2061 | 281,083 | 0.01% |
| Tencent Music Entertainment Group | 219,000 | 2.00% | 3/9/2030 | 184,180 | 0.00% |
| TFI Overseas Investment Ltd. | 200,000 | 6.25% | 31/5/2026 | 198,522 | 0.01% |
| Vigorous Champion International Ltd. | 200,000 | 4.25% | 28/5/2029 | 190,674 | 0.00% |
| Weibo Corp. | 805,000 | 3.38% | 8/7/2030 | 720,449 | 0.02% |
| Xiaomi Best Time International Ltd. | 200,000 | 3.38% | 29/4/2030 | 181,472 | 0.00% |
| Xiaomi Best Time International Ltd. | 415,000 | 2.88% | 14/7/2031 | 354,777 | 0.01% |
| ZhongAn Online P&C Insurance Co., Ltd. | 200,000 | 3.50% | 8/3/2026 | 194,312 | 0.01% |
| Zhongsheng Group Holdings Ltd. | 225,000 | 5.98% | 30/1/2028 | 222,596 | 0.01% |
| | | | | 30,753,399 | 0.83% |
| Colombia 0.01% (30 June 2024: 0.01%) | | | | | |
| Promigas SA ESP/Gases del Pacifico SAC | 220,000 | 3.75% | 16/10/2029 | 199,461 | 0.01% |
| | | | | 199,461 | 0.01% |
| Denmark 0.09% (30 June 2024: 0.11%) | | | | | |
| AP Moller-Maersk A/S | 320,000 | 4.50% | 20/6/2029 | 313,263 | 0.01% |
| AP Moller-Maersk A/S | 625,000 | 5.88% | 14/9/2033 | 639,338 | 0.02% |
| Danske Bank A/S | 395,000 | 1.55% | 10/9/2027 | 373,479 | 0.01% |
| Danske Bank A/S | 615,000 | 5.43% | 1/3/2028 | 620,292 | 0.02% |
| Danske Bank A/S | 604,000 | 4.30% | 1/4/2028 | 595,095 | 0.01% |
| Danske Bank A/S | 325,000 | 5.71% | 1/3/2030 | 329,565 | 0.01% |
| Danske Bank A/S | 375,000 | 4.61% | 2/10/2030 | 363,609 | 0.01% |
| | | | | 3,234,641 | 0.09% |
| Finland 0.08% (30 June 2024: 0.10%) | | | | | |
| Nokia OYJ | 250,000 | 4.38% | 12/6/2027 | 243,140 | 0.01% |
| Nokia OYJ | 175,000 | 6.63% | 15/5/2039 | 178,082 | 0.00% |
| Nordea Bank Abp | 721,000 | 1.50% | 30/9/2026 | 682,121 | 0.02% |
| Nordea Bank Abp | 510,000 | 5.00% | 19/3/2027 | 513,158 | 0.01% |
| Nordea Bank Abp | 499,000 | 5.38% | 22/9/2027 | 505,248 | 0.01% |
| Nordea Bank Abp | 541,000 | 4.38% | 10/9/2029 | 527,249 | 0.01% |
| Nordea Bank Abp | 310,000 | 4.63% | 13/9/2033 | 298,378 | 0.01% |
| Stora Enso OYJ | 177,000 | 7.25% | 15/4/2036 | 186,532 | 0.01% |
| UPM-Kymmene OYJ | 2,000 | 7.45% | 26/11/2027 | 2,101 | 0.00% |
| | | | | 3,136,009 | 0.08% |
| France 1.76% (30 June 2024: 1.72%) | | | | | |
| Air Liquide Finance SA | 354,000 | 2.50% | 27/9/2026 | 341,502 | 0.01% |
| Air Liquide Finance SA | 390,000 | 2.25% | 10/9/2029 | 348,585 | 0.01% |
| Air Liquide Finance SA | 545,000 | 3.50% | 27/9/2046 | 404,718 | 0.01% |
| Airbus SE | 552,000 | 3.15% | 10/4/2027 | 532,612 | 0.01% |
| Airbus SE | 585,000 | 3.95% | 10/4/2047 | 460,570 | 0.01% |
| AXA SA | 275,000 | 6.38% | Perpetual | 295,660 | 0.01% |
| AXA SA | 182,000 | 8.60% | 15/12/2030 | 213,880 | 0.01% |
| AXA SA | 200,000 | 5.13% | 17/1/2047 | 199,067 | 0.01% |
| Banque Federative du Credit Mutuel SA | 660,000 | 4.94% | 26/1/2026 | 661,420 | 0.02% |
| Banque Federative du Credit Mutuel SA | 700,000 | 5.90% | 13/7/2026 | 710,146 | 0.02% |
| Banque Federative du Credit Mutuel SA | 510,000 | 1.60% | 4/10/2026 | 481,495 | 0.01% |
| Banque Federative du Credit Mutuel SA | 460,000 | 5.09% | 23/1/2027 | 461,085 | 0.01% |
| Banque Federative du Credit Mutuel SA | 830,000 | 4.75% | 13/7/2027 | 825,849 | 0.02% |
| Banque Federative du Credit Mutuel SA | 350,000 | 5.19% | 16/2/2028 | 351,646 | 0.01% |
| Banque Federative du Credit Mutuel SA | 452,000 | 5.79% | 13/7/2028 | 460,498 | 0.01% |
| BNP Paribas SA | 545,000 | 4.38% | 12/5/2026 | 538,761 | 0.01% |
| BNP Paribas SA | 1,100,000 | 1.32% | 13/1/2027 | 1,058,828 | 0.03% |
| BNP Paribas SA | 587,000 | 4.63% | 13/3/2027 | 577,337 | 0.02% |
| BNP Paribas SA | 618,000 | 1.68% | 30/6/2027 | 588,671 | 0.02% |
| BNP Paribas SA | 715,000 | 3.50% | 16/11/2027 | 684,979 | 0.02% |
| BNP Paribas SA | 689,000 | 2.59% | 20/1/2028 | 654,768 | 0.02% |
| BNP Paribas SA | 1,004,000 | 4.40% | 14/8/2028 | 975,191 | 0.03% |
| BNP Paribas SA | 481,000 | 1.90% | 30/9/2028 | 440,949 | 0.01% |
| BNP Paribas SA | 550,000 | 5.13% | 13/1/2029 | 548,836 | 0.01% |
| BNP Paribas SA | 750,000 | 5.34% | 12/6/2029 | 751,488 | 0.02% |
| BNP Paribas SA | 710,000 | 2.16% | 15/9/2029 | 635,761 | 0.02% |
| BNP Paribas SA | 924,000 | 5.18% | 9/1/2030 | 920,021 | 0.02% |
| BNP Paribas SA | 560,000 | 5.20% | 10/1/2030 | 555,749 | 0.01% |
| BNP Paribas SA | 555,000 | 5.50% | 20/5/2030 | 555,612 | 0.01% |
| BNP Paribas SA | 50,000 | 5.28% | 19/11/2030 | 49,482 | 0.00% |
| BNP Paribas SA | 1,155,000 | 3.05% | 13/1/2031 | 1,031,714 | 0.03% |
| BNP Paribas SA | 1,136,000 | 2.87% | 19/4/2032 | 965,095 | 0.03% |
| BNP Paribas SA | 810,000 | 3.13% | 20/1/2033 | 690,605 | 0.02% |
| BNP Paribas SA | 575,000 | 4.38% | 1/3/2033 | 548,238 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| BNP Paribas SA | 700,000 | 5.89% | 5/12/2034 | 716,237 | 0.02% |
| BNP Paribas SA | 475,000 | 5.74% | 20/2/2035 | 474,515 | 0.01% |
| BNP Paribas SA | 665,000 | 2.59% | 12/8/2035 | 557,391 | 0.01% |
| BNP Paribas SA | 450,000 | 5.91% | 19/11/2035 | 438,384 | 0.01% |
| BNP Paribas SA | 685,000 | 2.82% | 26/1/2041 | 461,142 | 0.01% |
| BPCE SA | 830,000 | 1.00% | 20/1/2026 | 797,752 | 0.02% |
| BPCE SA | 305,000 | 4.88% | 1/4/2026 | 303,640 | 0.01% |
| BPCE SA | 787,000 | 5.98% | 18/1/2027 | 793,031 | 0.02% |
| BPCE SA | 330,000 | 5.20% | 18/1/2027 | 331,644 | 0.01% |
| BPCE SA | 280,000 | 4.75% | 19/7/2027 | 278,678 | 0.01% |
| BPCE SA | 800,000 | 2.05% | 19/10/2027 | 756,852 | 0.02% |
| BPCE SA | 550,000 | 6.61% | 19/10/2027 | 563,513 | 0.02% |
| BPCE SA | 275,000 | 3.50% | 23/10/2027 | 262,724 | 0.01% |
| BPCE SA | 574,000 | 3.25% | 11/1/2028 | 542,785 | 0.01% |
| BPCE SA | 349,000 | 5.13% | 18/1/2028 | 349,360 | 0.01% |
| BPCE SA | 635,000 | 4.63% | 12/9/2028 | 618,901 | 0.02% |
| BPCE SA | 485,000 | 2.70% | 1/10/2029 | 433,798 | 0.01% |
| BPCE SA | 530,000 | 6.71% | 19/10/2029 | 550,768 | 0.01% |
| BPCE SA | 330,000 | 5.72% | 18/1/2030 | 331,422 | 0.01% |
| BPCE SA | 565,000 | 2.28% | 20/1/2032 | 462,365 | 0.01% |
| BPCE SA | 870,000 | 3.12% | 19/10/2032 | 719,596 | 0.02% |
| BPCE SA | 469,000 | 5.75% | 19/7/2033 | 462,538 | 0.01% |
| BPCE SA | 480,000 | 7.00% | 19/10/2034 | 512,027 | 0.01% |
| BPCE SA | 260,000 | 6.51% | 18/1/2035 | 261,169 | 0.01% |
| BPCE SA | 475,000 | 5.94% | 30/5/2035 | 471,403 | 0.01% |
| BPCE SA | 375,000 | 3.65% | 14/1/2037 | 313,992 | 0.01% |
| BPCE SA | 425,000 | 3.58% | 19/10/2042 | 302,690 | 0.01% |
| Credit Agricole SA | 485,000 | 1.91% | 16/6/2026 | 477,988 | 0.01% |
| Credit Agricole SA | 605,000 | 5.59% | 5/7/2026 | 611,824 | 0.02% |
| Credit Agricole SA | 226,000 | 4.13% | 10/1/2027 | 222,006 | 0.01% |
| Credit Agricole SA | 550,000 | 2.02% | 11/1/2027 | 519,948 | 0.01% |
| Credit Agricole SA | 647,000 | 1.25% | 26/1/2027 | 621,082 | 0.02% |
| Credit Agricole SA | 225,000 | 5.13% | 11/3/2027 | 226,171 | 0.01% |
| Credit Agricole SA | 410,000 | 5.30% | 12/7/2028 | 412,535 | 0.01% |
| Credit Agricole SA | 785,000 | 6.32% | 3/10/2029 | 811,483 | 0.02% |
| Credit Agricole SA | 475,000 | 5.34% | 10/1/2030 | 474,632 | 0.01% |
| Credit Agricole SA | 525,000 | 3.25% | 14/1/2030 | 471,257 | 0.01% |
| Credit Agricole SA | 445,000 | 4.00% | 10/1/2033 | 419,951 | 0.01% |
| Credit Agricole SA | 175,000 | 5.51% | 5/7/2033 | 176,100 | 0.00% |
| Credit Agricole SA | 525,000 | 5.37% | 11/3/2034 | 523,534 | 0.01% |
| Credit Agricole SA | 700,000 | 6.25% | 10/1/2035 | 704,472 | 0.02% |
| Credit Agricole SA | 680,000 | 2.81% | 11/1/2041 | 460,178 | 0.01% |
| Danone SA | 825,000 | 2.95% | 2/11/2026 | 799,623 | 0.02% |
| Engie SA | 275,000 | 5.25% | 10/4/2029 | 274,958 | 0.01% |
| Engie SA | 625,000 | 5.63% | 10/4/2034 | 624,686 | 0.02% |
| La Mondiale SAM | 200,000 | 5.88% | 26/1/2047 | 198,930 | 0.01% |
| La Mondiale SAM | 200,000 | 4.80% | 18/1/2048 | 191,539 | 0.01% |
| Lafarge SA | 185,000 | 7.13% | 15/7/2036 | 204,637 | 0.01% |
| Orange SA | 900,000 | 9.00% | 1/3/2031 | 1,073,009 | 0.03% |
| Orange SA | 25,000 | 5.38% | 13/1/2042 | 23,951 | 0.00% |
| Orange SA | 525,000 | 5.50% | 6/2/2044 | 508,698 | 0.01% |
| Pernod Ricard SA | 570,000 | 3.25% | 8/6/2026 | 558,389 | 0.02% |
| Pernod Ricard SA | 575,000 | 5.50% | 15/1/2042 | 549,410 | 0.01% |
| Sanofi SA | 695,000 | 3.63% | 19/6/2028 | 673,625 | 0.02% |
| Societe Generale SA | 368,000 | 4.75% | 24/11/2025 | 365,946 | 0.01% |
| Societe Generale SA | 450,000 | 4.25% | 19/8/2026 | 441,167 | 0.01% |
| Societe Generale SA | 735,000 | 6.45% | 12/1/2027 | 743,251 | 0.02% |
| Societe Generale SA | 500,000 | 4.00% | 12/1/2027 | 488,105 | 0.01% |
| Societe Generale SA | 400,000 | 5.25% | 19/2/2027 | 400,443 | 0.01% |
| Societe Generale SA | 585,000 | 1.79% | 9/6/2027 | 556,240 | 0.01% |
| Societe Generale SA | 380,000 | 4.68% | 15/6/2027 | 378,036 | 0.01% |
| Societe Generale SA | 703,000 | 2.80% | 19/1/2028 | 667,148 | 0.02% |
| Societe Generale SA | 550,000 | 5.52% | 19/1/2028 | 551,113 | 0.01% |
| Societe Generale SA | 450,000 | 4.75% | 14/9/2028 | 440,208 | 0.01% |
| Societe Generale SA | 640,000 | 6.45% | 10/1/2029 | 654,410 | 0.02% |
| Societe Generale SA | 490,000 | 5.63% | 19/1/2030 | 489,155 | 0.01% |
| Societe Generale SA | 725,000 | 3.00% | 22/1/2030 | 643,838 | 0.02% |
| Societe Generale SA | 640,000 | 2.89% | 9/6/2032 | 534,045 | 0.01% |
| Societe Generale SA | 300,000 | 3.34% | 21/1/2033 | 253,449 | 0.01% |
| Societe Generale SA | 510,000 | 6.22% | 15/6/2033 | 507,959 | 0.01% |
| Societe Generale SA | 635,000 | 6.69% | 10/1/2034 | 651,377 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Societe Generale SA | 600,000 | 6.07% | 19/1/2035 | 592,834 | 0.02% |
| Societe Generale SA | 425,000 | 3.65% | 8/7/2035 | 365,822 | 0.01% |
| Societe Generale SA | 440,000 | 3.63% | 1/3/2041 | 294,314 | 0.01% |
| Societe Generale SA | 320,000 | 4.03% | 21/1/2043 | 222,737 | 0.01% |
| Societe Generale SA | 240,000 | 5.63% | 24/11/2045 | 205,568 | 0.01% |
| Societe Generale SA | 510,000 | 7.37% | 10/1/2053 | 499,487 | 0.01% |
| Societe Generale SA | 475,000 | 7.13% | 19/1/2055 | 454,851 | 0.01% |
| Sodexo, Inc. | 410,000 | 1.63% | 16/4/2026 | 392,326 | 0.01% |
| Sodexo, Inc. | 675,000 | 2.72% | 16/4/2031 | 576,921 | 0.02% |
| TotalEnergies Capital International SA | 385,000 | 3.46% | 19/2/2029 | 366,773 | 0.01% |
| TotalEnergies Capital International SA | 635,000 | 2.83% | 10/1/2030 | 577,909 | 0.02% |
| TotalEnergies Capital International SA | 815,000 | 2.99% | 29/6/2041 | 585,611 | 0.02% |
| TotalEnergies Capital International SA | 495,000 | 3.46% | 12/7/2049 | 346,976 | 0.01% |
| TotalEnergies Capital International SA | 805,000 | 3.13% | 29/5/2050 | 528,603 | 0.01% |
| TotalEnergies Capital International SA | 630,000 | 3.39% | 29/6/2060 | 407,485 | 0.01% |
| TotalEnergies Capital SA | 390,000 | 3.88% | 11/10/2028 | 379,101 | 0.01% |
| TotalEnergies Capital SA | 650,000 | 5.15% | 5/4/2034 | 645,839 | 0.02% |
| TotalEnergies Capital SA | 200,000 | 4.72% | 10/9/2034 | 192,275 | 0.01% |
| TotalEnergies Capital SA | 660,000 | 5.49% | 5/4/2054 | 632,437 | 0.02% |
| TotalEnergies Capital SA | 450,000 | 5.28% | 10/9/2054 | 417,156 | 0.01% |
| TotalEnergies Capital SA | 560,000 | 5.64% | 5/4/2064 | 534,705 | 0.01% |
| TotalEnergies Capital SA | 425,000 | 5.43% | 10/9/2064 | 393,977 | 0.01% |
| Vinci SA | 325,000 | 3.75% | 10/4/2029 | 309,488 | 0.01% |
| WEA Finance LLC | 380,000 | 2.88% | 15/1/2027 | 361,588 | 0.01% |
| WEA Finance LLC | 65,000 | 4.13% | 20/9/2028 | 61,798 | 0.00% |
| WEA Finance LLC | 265,000 | 3.50% | 15/6/2029 | 244,188 | 0.01% |
| WEA Finance LLC | 320,000 | 4.63% | 20/9/2048 | 250,283 | 0.01% |
| WEA Finance LLC/Westfield UK & Europe Finance plc | 235,000 | 4.75% | 17/9/2044 | 187,322 | 0.01% |
| | | | | 65,198,015 | 1.76% |
| Germany 1.42% (30 June 2024: 1.22%) | | | | | |
| Allianz SE | 525,000 | 6.35% | 6/9/2053 | 547,258 | 0.01% |
| Allianz SE | 400,000 | 5.60% | 3/9/2054 | 395,287 | 0.01% |
| Aroundtown SA | 200,000 | 5.38% | 21/3/2029 | 193,356 | 0.00% |
| Bayer US Finance II LLC | 1,355,000 | 4.38% | 15/12/2028 | 1,301,314 | 0.03% |
| Bayer US Finance II LLC | 540,000 | 4.20% | 15/7/2034 | 463,039 | 0.01% |
| Bayer US Finance II LLC | 182,000 | 5.50% | 30/7/2035 | 169,353 | 0.00% |
| Bayer US Finance II LLC | 25,000 | 5.88% | 15/4/2038 | 23,064 | 0.00% |
| Bayer US Finance II LLC | 500,000 | 4.63% | 25/6/2038 | 416,964 | 0.01% |
| Bayer US Finance II LLC | 340,000 | 4.40% | 15/7/2044 | 251,576 | 0.01% |
| Bayer US Finance II LLC | 140,000 | 3.95% | 15/4/2045 | 96,851 | 0.00% |
| Bayer US Finance II LLC | 920,000 | 4.88% | 25/6/2048 | 718,724 | 0.02% |
| Bayer US Finance II LLC | 212,000 | 4.70% | 15/7/2064 | 151,445 | 0.00% |
| Bayer US Finance LLC | 405,000 | 6.13% | 21/11/2026 | 412,805 | 0.01% |
| Bayer US Finance LLC | 840,000 | 6.25% | 21/1/2029 | 856,907 | 0.02% |
| Bayer US Finance LLC | 435,000 | 6.38% | 21/11/2030 | 447,804 | 0.01% |
| Bayer US Finance LLC | 685,000 | 6.50% | 21/11/2033 | 696,390 | 0.02% |
| BMW US Capital LLC | 405,000 | 5.05% | 2/4/2026 | 406,776 | 0.01% |
| BMW US Capital LLC | 350,000 | 2.80% | 11/4/2026 | 342,056 | 0.01% |
| BMW US Capital LLC | 353,000 | 1.25% | 12/8/2026 | 334,573 | 0.01% |
| BMW US Capital LLC | 275,000 | 4.65% | 13/8/2026 | 275,094 | 0.01% |
| BMW US Capital LLC | 343,000 | 3.45% | 1/4/2027 | 333,465 | 0.01% |
| BMW US Capital LLC | 260,000 | 4.90% | 2/4/2027 | 260,738 | 0.01% |
| BMW US Capital LLC | 300,000 | 3.30% | 6/4/2027 | 290,764 | 0.01% |
| BMW US Capital LLC | 375,000 | 4.60% | 13/8/2027 | 373,093 | 0.01% |
| BMW US Capital LLC | 210,000 | 3.75% | 12/4/2028 | 202,215 | 0.01% |
| BMW US Capital LLC | 310,000 | 5.05% | 11/8/2028 | 310,497 | 0.01% |
| BMW US Capital LLC | 303,000 | 3.95% | 14/8/2028 | 292,189 | 0.01% |
| BMW US Capital LLC | 215,000 | 4.90% | 2/4/2029 | 213,373 | 0.01% |
| BMW US Capital LLC | 250,000 | 3.63% | 18/4/2029 | 236,168 | 0.01% |
| BMW US Capital LLC | 300,000 | 4.65% | 13/8/2029 | 294,415 | 0.01% |
| BMW US Capital LLC | 675,000 | 4.15% | 9/4/2030 | 645,378 | 0.02% |
| BMW US Capital LLC | 435,000 | 2.55% | 1/4/2031 | 373,683 | 0.01% |
| BMW US Capital LLC | 300,000 | 4.85% | 13/8/2031 | 293,713 | 0.01% |
| BMW US Capital LLC | 500,000 | 3.70% | 1/4/2032 | 453,083 | 0.01% |
| BMW US Capital LLC | 250,000 | 5.15% | 2/4/2034 | 245,720 | 0.01% |
| Daimler Truck Finance North America LLC | 667,000 | 2.00% | 14/12/2026 | 631,966 | 0.02% |
| Daimler Truck Finance North America LLC | 260,000 | 5.00% | 15/1/2027 | 260,504 | 0.01% |
| Daimler Truck Finance North America LLC | 438,000 | 3.65% | 7/4/2027 | 426,047 | 0.01% |
| Daimler Truck Finance North America LLC | 200,000 | 5.13% | 25/9/2027 | 201,007 | 0.00% |
| Daimler Truck Finance North America LLC | 180,000 | 5.40% | 20/9/2028 | 182,147 | 0.00% |
| Daimler Truck Finance North America LLC | 265,000 | 2.38% | 14/12/2028 | 240,537 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Daimler Truck Finance North America LLC | 200,000 | 5.13% | 25/9/2029 | 200,440 | 0.00% |
| Daimler Truck Finance North America LLC | 200,000 | 5.50% | 20/9/2033 | 200,582 | 0.00% |
| Daimler Truck Finance North America LLC | 200,000 | 5.38% | 25/6/2034 | 198,254 | 0.00% |
| Deutsche Bank AG | 603,000 | 4.10% | 13/1/2026 | 597,908 | 0.02% |
| Deutsche Bank AG | 280,000 | 1.69% | 19/3/2026 | 269,995 | 0.01% |
| Deutsche Bank AG | 250,000 | 5.58% | 1/9/2026 | 253,745 | 0.01% |
| Deutsche Bank AG | 725,000 | 7.15% | 13/7/2027 | 747,126 | 0.02% |
| Deutsche Bank AG | 480,000 | 5.37% | 9/9/2027 | 487,078 | 0.01% |
| Deutsche Bank AG | 693,000 | 2.31% | 16/11/2027 | 658,647 | 0.02% |
| Deutsche Bank AG | 687,000 | 2.55% | 7/1/2028 | 652,877 | 0.02% |
| Deutsche Bank AG | 285,000 | 5.71% | 8/2/2028 | 287,985 | 0.01% |
| Deutsche Bank AG | 250,000 | 5.52% | 1/9/2028 | 250,142 | 0.01% |
| Deutsche Bank AG | 610,000 | 6.72% | 18/1/2029 | 632,944 | 0.02% |
| Deutsche Bank AG | 500,000 | 5.41% | 10/5/2029 | 507,545 | 0.01% |
| Deutsche Bank AG | 740,000 | 6.82% | 20/11/2029 | 774,189 | 0.02% |
| Deutsche Bank AG | 500,000 | 5.00% | 11/9/2030 | 488,619 | 0.01% |
| Deutsche Bank AG | 420,000 | 5.88% | 8/7/2031 | 418,435 | 0.01% |
| Deutsche Bank AG | 615,000 | 3.55% | 18/9/2031 | 551,545 | 0.01% |
| Deutsche Bank AG | 470,000 | 3.73% | 14/1/2032 | 410,807 | 0.01% |
| Deutsche Bank AG | 235,000 | 3.04% | 28/5/2032 | 201,433 | 0.01% |
| Deutsche Bank AG | 330,000 | 4.88% | 1/12/2032 | 319,825 | 0.01% |
| Deutsche Bank AG | 587,000 | 3.74% | 7/1/2033 | 497,229 | 0.01% |
| Deutsche Bank AG | 690,000 | 7.08% | 10/2/2034 | 710,684 | 0.02% |
| Deutsche Bank AG | 895,000 | 5.40% | 11/9/2035 | 850,726 | 0.02% |
| Deutsche Telekom AG | 694,000 | 3.63% | 21/1/2050 | 496,164 | 0.01% |
| Deutsche Telekom International Finance BV | 639,000 | 3.60% | 19/1/2027 | 624,125 | 0.02% |
| Deutsche Telekom International Finance BV | 580,000 | 4.38% | 21/6/2028 | 568,321 | 0.01% |
| Deutsche Telekom International Finance BV | 1,825,000 | 8.75% | 15/6/2030 | 2,121,383 | 0.06% |
| Deutsche Telekom International Finance BV | 65,000 | 9.25% | 1/6/2032 | 80,639 | 0.00% |
| Deutsche Telekom International Finance BV | 267,000 | 4.75% | 21/6/2038 | 244,437 | 0.01% |
| Deutsche Telekom International Finance BV | 330,000 | 4.88% | 6/3/2042 | 297,262 | 0.01% |
| E.ON International Finance BV | 332,000 | 6.65% | 30/4/2038 | 351,857 | 0.01% |
| Fresenius Medical Care US Finance III, Inc. | 423,000 | 1.88% | 1/12/2026 | 397,595 | 0.01% |
| Fresenius Medical Care US Finance III, Inc. | 205,000 | 3.75% | 15/6/2029 | 190,962 | 0.00% |
| Fresenius Medical Care US Finance III, Inc. | 612,000 | 2.38% | 16/2/2031 | 503,669 | 0.01% |
| Fresenius Medical Care US Finance III, Inc. | 150,000 | 3.00% | 1/12/2031 | 125,503 | 0.00% |
| Mercedes-Benz Finance North America LLC | 561,000 | 1.45% | 2/3/2026 | 540,049 | 0.01% |
| Mercedes-Benz Finance North America LLC | 501,000 | 4.80% | 30/3/2026 | 501,571 | 0.01% |
| Mercedes-Benz Finance North America LLC | 300,000 | 4.88% | 31/7/2026 | 300,865 | 0.01% |
| Mercedes-Benz Finance North America LLC | 275,000 | 5.20% | 3/8/2026 | 276,989 | 0.01% |
| Mercedes-Benz Finance North America LLC | 250,000 | 4.80% | 13/11/2026 | 250,482 | 0.01% |
| Mercedes-Benz Finance North America LLC | 452,000 | 3.45% | 6/1/2027 | 440,604 | 0.01% |
| Mercedes-Benz Finance North America LLC | 310,000 | 4.80% | 11/1/2027 | 309,896 | 0.01% |
| Mercedes-Benz Finance North America LLC | 305,000 | 4.75% | 1/8/2027 | 304,626 | 0.01% |
| Mercedes-Benz Finance North America LLC | 300,000 | 4.90% | 15/11/2027 | 299,776 | 0.01% |
| Mercedes-Benz Finance North America LLC | 135,000 | 5.25% | 29/11/2027 | 136,135 | 0.00% |
| Mercedes-Benz Finance North America LLC | 335,000 | 3.75% | 22/2/2028 | 322,737 | 0.01% |
| Mercedes-Benz Finance North America LLC | 210,000 | 4.80% | 30/3/2028 | 208,527 | 0.01% |
| Mercedes-Benz Finance North America LLC | 225,000 | 5.10% | 3/8/2028 | 225,213 | 0.01% |
| Mercedes-Benz Finance North America LLC | 250,000 | 4.85% | 11/1/2029 | 248,009 | 0.01% |
| Mercedes-Benz Finance North America LLC | 300,000 | 4.80% | 1/8/2029 | 295,924 | 0.01% |
| Mercedes-Benz Finance North America LLC | 400,000 | 3.10% | 15/8/2029 | 366,811 | 0.01% |
| Mercedes-Benz Finance North America LLC | 350,000 | 5.10% | 15/11/2029 | 348,987 | 0.01% |
| Mercedes-Benz Finance North America LLC | 265,000 | 2.63% | 10/3/2030 | 234,098 | 0.01% |
| Mercedes-Benz Finance North America LLC | 600,000 | 8.50% | 18/1/2031 | 701,430 | 0.02% |
| Mercedes-Benz Finance North America LLC | 250,000 | 2.45% | 2/3/2031 | 213,230 | 0.01% |
| Mercedes-Benz Finance North America LLC | 390,000 | 5.05% | 3/8/2033 | 380,473 | 0.01% |
| Mercedes-Benz Finance North America LLC | 513,000 | 5.00% | 11/1/2034 | 495,989 | 0.01% |
| Mercedes-Benz Finance North America LLC | 330,000 | 5.13% | 1/8/2034 | 321,878 | 0.01% |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 710,000 | 5.88% | 23/5/2042 | 722,017 | 0.02% |
| RWE Finance US LLC | 615,000 | 5.88% | 16/4/2034 | 616,424 | 0.02% |
| RWE Finance US LLC | 400,000 | 6.25% | 16/4/2054 | 393,399 | 0.01% |
| Siemens Financieringsmaatschappij NV | 804,000 | 1.20% | 11/3/2026 | 773,223 | 0.02% |
| Siemens Financieringsmaatschappij NV | 680,000 | 6.13% | 17/8/2026 | 697,144 | 0.02% |
| Siemens Financieringsmaatschappij NV | 860,000 | 2.35% | 15/10/2026 | 828,156 | 0.02% |
| Siemens Financieringsmaatschappij NV | 605,000 | 3.40% | 16/3/2027 | 590,221 | 0.02% |
| Siemens Financieringsmaatschappij NV | 330,000 | 1.70% | 11/3/2028 | 301,269 | 0.01% |
| Siemens Financieringsmaatschappij NV | 660,000 | 2.88% | 11/3/2041 | 477,255 | 0.01% |
| Siemens Financieringsmaatschappij NV | 800,000 | 4.40% | 27/5/2045 | 690,799 | 0.02% |
| Siemens Financieringsmaatschappij NV | 490,000 | 3.30% | 15/9/2046 | 351,679 | 0.01% |
| Siemens Financieringsmaatschappij NV | 550,000 | 4.20% | 16/3/2047 | 453,518 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Volkswagen Group of America Finance LLC | 455,000 | 5.40% | 20/3/2026 | 456,651 | 0.01% |
| Volkswagen Group of America Finance LLC | 600,000 | 4.90% | 14/8/2026 | 597,831 | 0.02% |
| Volkswagen Group of America Finance LLC | 280,000 | 5.70% | 12/9/2026 | 282,475 | 0.01% |
| Volkswagen Group of America Finance LLC | 560,000 | 3.20% | 26/9/2026 | 541,742 | 0.01% |
| Volkswagen Group of America Finance LLC | 250,000 | 6.00% | 16/11/2026 | 253,799 | 0.01% |
| Volkswagen Group of America Finance LLC | 355,000 | 5.30% | 22/3/2027 | 355,443 | 0.01% |
| Volkswagen Group of America Finance LLC | 965,000 | 4.35% | 8/6/2027 | 945,405 | 0.03% |
| Volkswagen Group of America Finance LLC | 425,000 | 4.85% | 15/8/2027 | 420,566 | 0.01% |
| Volkswagen Group of America Finance LLC | 40,000 | 1.63% | 24/11/2027 | 36,114 | 0.00% |
| Volkswagen Group of America Finance LLC | 469,000 | 5.65% | 12/9/2028 | 471,014 | 0.01% |
| Volkswagen Group of America Finance LLC | 260,000 | 4.75% | 13/11/2028 | 252,925 | 0.01% |
| Volkswagen Group of America Finance LLC | 350,000 | 5.25% | 22/3/2029 | 345,736 | 0.01% |
| Volkswagen Group of America Finance LLC | 110,000 | 4.60% | 8/6/2029 | 105,871 | 0.00% |
| Volkswagen Group of America Finance LLC | 500,000 | 4.95% | 15/8/2029 | 488,006 | 0.01% |
| | | | | 52,604,996 | 1.42% |
| Hong Kong 0.34% (30 June 2024: 0.34%) | | | | | |
| AIA Group Ltd. | 550,000 | 2.70% | Perpetual | 530,446 | 0.01% |
| AIA Group Ltd. | 268,000 | 5.63% | 25/10/2027 | 274,680 | 0.01% |
| AIA Group Ltd. | 280,000 | 3.90% | 6/4/2028 | 271,542 | 0.01% |
| AIA Group Ltd. | 355,000 | 3.60% | 9/4/2029 | 337,814 | 0.01% |
| AIA Group Ltd. | 275,000 | 3.38% | 7/4/2030 | 254,668 | 0.01% |
| AIA Group Ltd. | 200,000 | 4.95% | 4/4/2033 | 196,385 | 0.01% |
| AIA Group Ltd. | 550,000 | 5.38% | 5/4/2034 | 546,330 | 0.01% |
| AIA Group Ltd. | 400,000 | 4.95% | 30/3/2035 | 383,273 | 0.01% |
| AIA Group Ltd. | 920,000 | 3.20% | 16/9/2040 | 683,045 | 0.02% |
| AIA Group Ltd. | 150,000 | 4.88% | 11/3/2044 | 138,036 | 0.00% |
| AIA Group Ltd. | 225,000 | 4.50% | 16/3/2046 | 196,156 | 0.01% |
| AIA Group Ltd. | 575,000 | 5.40% | 30/9/2054 | 533,221 | 0.01% |
| Bank of Communications Hong Kong Ltd. | 250,000 | 2.30% | 8/7/2031 | 240,016 | 0.01% |
| Bank of East Asia Ltd. | 500,000 | 6.75% | 15/3/2027 | 506,046 | 0.01% |
| Bank of East Asia Ltd. | 250,000 | 4.88% | 22/4/2032 | 242,788 | 0.01% |
| Bank of East Asia Ltd. | 250,000 | 6.75% | 27/6/2034 | 250,704 | 0.01% |
| Castle Peak Power Finance Co., Ltd. | 225,000 | 3.25% | 25/7/2027 | 217,817 | 0.01% |
| Castle Peak Power Finance Co., Ltd. | 200,000 | 2.13% | 3/3/2031 | 167,891 | 0.00% |
| Champion MTN Ltd. | 200,000 | 2.95% | 15/6/2030 | 171,043 | 0.00% |
| China Ping An Insurance Overseas Holdings Ltd. | 200,000 | 2.85% | 12/8/2031 | 168,816 | 0.00% |
| China Ping An Insurance Overseas Holdings Ltd. | 200,000 | 6.13% | 16/5/2034 | 204,425 | 0.01% |
| CK Property Finance MTN Ltd. | 200,000 | 1.38% | 30/6/2026 | 189,125 | 0.01% |
| CLP Power Hong Kong Financing Ltd. | 400,000 | 2.13% | 30/6/2030 | 345,215 | 0.01% |
| FWD Group Holdings Ltd. | 200,000 | 7.64% | 2/7/2031 | 213,185 | 0.01% |
| FWD Group Holdings Ltd. | 200,000 | 7.78% | 6/12/2033 | 222,550 | 0.01% |
| Goodman HK Finance | 200,000 | 3.00% | 22/7/2030 | 175,960 | 0.00% |
| HKT Capital No 4 Ltd. | 200,000 | 3.00% | 14/7/2026 | 194,239 | 0.01% |
| HKT Capital No 5 Ltd. | 200,000 | 3.25% | 30/9/2029 | 184,340 | 0.00% |
| HKT Capital No 6 Ltd. | 200,000 | 3.00% | 18/1/2032 | 171,548 | 0.00% |
| Hongkong Electric Finance Ltd. | 200,000 | 2.88% | 3/5/2026 | 195,008 | 0.01% |
| Hongkong Electric Finance Ltd. | 200,000 | 2.25% | 9/6/2030 | 173,856 | 0.00% |
| Hongkong Land Finance Cayman Islands Co., Ltd. | 200,000 | 2.88% | 27/5/2030 | 178,363 | 0.00% |
| Hongkong Land Finance Cayman Islands Co., Ltd. | 200,000 | 2.25% | 15/7/2031 | 165,858 | 0.00% |
| Hongkong Land Finance Cayman Islands Co., Ltd. | 200,000 | 5.25% | 14/7/2033 | 196,820 | 0.01% |
| HPHT Finance 21 II Ltd. | 200,000 | 1.50% | 17/9/2026 | 188,510 | 0.01% |
| HPHT Finance 21 Ltd. | 200,000 | 2.00% | 19/3/2026 | 193,029 | 0.01% |
| Hysan MTN Ltd. | 200,000 | 2.82% | 4/9/2029 | 177,664 | 0.00% |
| JMH Co., Ltd. | 200,000 | 2.50% | 9/4/2031 | 170,027 | 0.00% |
| JMH Co., Ltd. | 200,000 | 2.88% | 9/4/2036 | 156,708 | 0.00% |
| Link Finance Cayman 2009 Ltd. | 200,000 | 2.75% | 19/1/2032 | 168,446 | 0.00% |
| Nan Fung Treasury Ltd. | 200,000 | 3.88% | 3/10/2027 | 190,518 | 0.01% |
| Nan Fung Treasury Ltd. | 200,000 | 5.00% | 5/9/2028 | 193,599 | 0.01% |
| Nan Fung Treasury Ltd. | 200,000 | 3.63% | 27/8/2030 | 176,043 | 0.00% |
| Prudential Funding Asia plc | 415,000 | 3.63% | 24/3/2032 | 374,828 | 0.01% |
| Sun Hung Kai Properties Capital Market Ltd. | 200,000 | 2.88% | 21/1/2030 | 179,805 | 0.00% |
| Sun Hung Kai Properties Capital Market Ltd. | 200,000 | 2.75% | 13/5/2030 | 177,476 | 0.00% |
| Swire Pacific Mtn Financing HK Ltd. | 200,000 | 5.13% | 5/7/2029 | 200,762 | 0.01% |
| Swire Pacific Mtn Financing HK Ltd. | 200,000 | 2.88% | 30/1/2030 | 180,162 | 0.00% |
| Swire Properties MTN Financing Ltd. | 200,000 | 3.50% | 10/1/2028 | 191,282 | 0.01% |
| Wharf REIC Finance BVI Ltd. | 200,000 | 3.50% | 17/1/2028 | 190,549 | 0.01% |
| Wharf REIC Finance BVI Ltd. | 200,000 | 2.88% | 7/5/2030 | 178,002 | 0.00% |
| Wheelock MTN BVI Ltd. | 200,000 | 2.38% | 25/1/2026 | 194,002 | 0.01% |
| | | | | 12,602,621 | 0.34% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hungary 0.01% (30 June 2024: 0.01%) | | | | | |
| OTP Bank Nyrt | 200,000 | 7.50% | 25/5/2027 | 206,091 | 0.01% |
| | | | | 206,091 | 0.01% |
| India 0.18% (30 June 2024: 0.18%) | | | | | |
| ABJA Investment Co. Pte Ltd. | 200,000 | 5.45% | 24/1/2028 | 200,917 | 0.01% |
| Adani Electricity Mumbai Ltd. | 200,000 | 3.95% | 12/2/2030 | 161,027 | 0.00% |
| Adani Electricity Mumbai Ltd. | 200,000 | 3.87% | 22/7/2031 | 153,254 | 0.00% |
| Adani Ports & Special Economic Zone Ltd. | 200,000 | 4.00% | 30/7/2027 | 179,993 | 0.00% |
| Adani Ports & Special Economic Zone Ltd. | 400,000 | 4.20% | 4/8/2027 | 360,087 | 0.01% |
| Adani Ports & Special Economic Zone Ltd. | 525,000 | 4.38% | 3/7/2029 | 450,313 | 0.01% |
| Adani Ports & Special Economic Zone Ltd. | 555,000 | 3.10% | 2/2/2031 | 421,380 | 0.01% |
| Adani Transmission Step-One Ltd. | 200,000 | 4.00% | 3/8/2026 | 183,168 | 0.01% |
| Adani Transmission Step-One Ltd. | 145,000 | 4.25% | 21/5/2036 | 112,576 | 0.00% |
| Bharti Airtel Ltd. | 280,000 | 3.25% | 3/6/2031 | 247,158 | 0.01% |
| HDFC Bank Ltd. | 200,000 | 5.69% | 2/3/2026 | 201,242 | 0.01% |
| ICICI Bank Ltd. | 985,000 | 4.00% | 18/3/2026 | 973,761 | 0.03% |
| ICICI Bank Ltd. | 400,000 | 3.80% | 14/12/2027 | 388,174 | 0.01% |
| India Vehicle Finance | 250,000 | 5.85% | 25/3/2029 | 248,184 | 0.01% |
| Reliance Industries Ltd. | 525,000 | 3.67% | 30/11/2027 | 506,964 | 0.01% |
| Reliance Industries Ltd. | 645,000 | 2.88% | 12/1/2032 | 548,452 | 0.01% |
| Reliance Industries Ltd. | 230,000 | 6.25% | 19/10/2040 | 238,782 | 0.01% |
| Reliance Industries Ltd. | 255,000 | 4.88% | 10/2/2045 | 225,020 | 0.01% |
| Reliance Industries Ltd. | 715,000 | 3.63% | 12/1/2052 | 493,987 | 0.01% |
| Reliance Industries Ltd. | 250,000 | 3.75% | 12/1/2062 | 168,349 | 0.00% |
| Summit Digital Infrastructure Ltd. | 220,000 | 2.88% | 12/8/2031 | 185,782 | 0.01% |
| UltraTech Cement Ltd. | 200,000 | 2.80% | 16/2/2031 | 172,229 | 0.00% |
| | | | | 6,820,799 | 0.18% |
| Indonesia 0.08% (30 June 2024: 0.07%) | | | | | |
| Bank Bukopin Tbk PT | 200,000 | 5.66% | 30/10/2027 | 197,781 | 0.00% |
| Indofood CBP Sukses Makmur Tbk PT | 500,000 | 3.40% | 9/6/2031 | 443,537 | 0.01% |
| Indofood CBP Sukses Makmur Tbk PT | 200,000 | 3.54% | 27/4/2032 | 176,837 | 0.00% |
| Indofood CBP Sukses Makmur Tbk PT | 400,000 | 4.75% | 9/6/2051 | 327,086 | 0.01% |
| Krakatau Posco PT | 200,000 | 6.38% | 11/6/2027 | 200,453 | 0.01% |
| Krakatau Posco PT | 200,000 | 6.38% | 11/6/2029 | 199,590 | 0.01% |
| LLPL Capital Pte Ltd. | 306,140 | 6.88% | 4/2/2039 | 306,950 | 0.01% |
| Minejesa Capital BV | 472,780 | 4.63% | 10/8/2030 | 456,228 | 0.01% |
| Minejesa Capital BV | 250,000 | 5.63% | 10/8/2037 | 232,237 | 0.01% |
| PT Tower Bersama Infrastructure Tbk | 200,000 | 2.75% | 20/1/2026 | 194,336 | 0.00% |
| Star Energy Geothermal Darajat II/Star Energy Geothermal Salak | 410,000 | 4.85% | 14/10/2038 | 380,399 | 0.01% |
| | | | | 3,115,434 | 0.08% |
| Ireland 0.65% (30 June 2024: 0.65%) | | | | | |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 425,000 | 1.75% | 30/1/2026 | 411,188 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 276,000 | 4.45% | 3/4/2026 | 274,495 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 1,370,000 | 2.45% | 29/10/2026 | 1,311,900 | 0.04% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 306,000 | 6.10% | 15/1/2027 | 312,852 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 500,000 | 6.45% | 15/4/2027 | 515,618 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 430,000 | 3.65% | 21/7/2027 | 417,388 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 397,000 | 4.63% | 15/10/2027 | 394,400 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 555,000 | 3.88% | 23/1/2028 | 537,251 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 445,000 | 5.75% | 6/6/2028 | 453,612 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 1,625,000 | 3.00% | 29/10/2028 | 1,504,376 | 0.04% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 150,000 | 5.10% | 19/1/2029 | 149,824 | 0.00% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 475,000 | 4.63% | 10/9/2029 | 464,379 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 420,000 | 6.15% | 30/9/2030 | 438,315 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 2,680,000 | 3.30% | 30/1/2032 | 2,336,598 | 0.06% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 710,000 | 3.40% | 29/10/2033 | 604,800 | 0.02% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 175,000 | 5.30% | 19/1/2034 | 172,207 | 0.01% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 625,000 | 4.95% | 10/9/2034 | 595,746 | 0.02% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 810,000 | 3.85% | 29/10/2041 | 635,704 | 0.02% |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust | 350,000 | 6.95% | 10/3/2055 | 360,080 | 0.01% |
| AerCap Sukuk Ltd. | 825,000 | 4.50% | 3/10/2029 | 796,269 | 0.02% |
| AIB Group plc | 535,000 | 6.61% | 13/9/2029 | 559,031 | 0.02% |
| AIB Group plc | 525,000 | 5.87% | 28/3/2035 | 525,986 | 0.01% |
| Avolon Holdings Funding Ltd. | 503,000 | 2.13% | 21/2/2026 | 486,550 | 0.01% |
| Avolon Holdings Funding Ltd. | 910,000 | 4.25% | 15/4/2026 | 899,005 | 0.02% |
| Avolon Holdings Funding Ltd. | 446,000 | 4.38% | 1/5/2026 | 441,203 | 0.01% |
| Avolon Holdings Funding Ltd. | 338,000 | 3.25% | 15/2/2027 | 324,888 | 0.01% |
| Avolon Holdings Funding Ltd. | 927,000 | 2.53% | 18/11/2027 | 859,598 | 0.02% |
| Avolon Holdings Funding Ltd. | 350,000 | 2.75% | 21/2/2028 | 324,326 | 0.01% |
| Avolon Holdings Funding Ltd. | 517,000 | 6.38% | 4/5/2028 | 531,850 | 0.01% |
| Avolon Holdings Funding Ltd. | 620,000 | 5.75% | 1/3/2029 | 626,338 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Avolon Holdings Funding Ltd. | 370,000 | 5.75% | 15/11/2029 | 373,580 | 0.01% |
| Avolon Holdings Funding Ltd. | 300,000 | 5.15% | 15/1/2030 | 294,080 | 0.01% |
| Bank of Ireland Group plc | 675,000 | 2.03% | 30/9/2027 | 641,797 | 0.02% |
| Bank of Ireland Group plc | 367,000 | 5.60% | 20/3/2030 | 370,455 | 0.01% |
| CRH America Finance, Inc. | 420,000 | 3.95% | 4/4/2028 | 407,670 | 0.01% |
| CRH America Finance, Inc. | 295,000 | 4.50% | 4/4/2048 | 244,976 | 0.01% |
| GPS Blue Financing DAC | 200,000 | 5.65% | 9/11/2041 | 194,633 | 0.01% |
| SMBC Aviation Capital Finance DAC | 305,000 | 1.90% | 15/10/2026 | 289,035 | 0.01% |
| SMBC Aviation Capital Finance DAC | 293,000 | 5.45% | 3/5/2028 | 294,575 | 0.01% |
| SMBC Aviation Capital Finance DAC | 350,000 | 5.30% | 3/4/2029 | 350,670 | 0.01% |
| SMBC Aviation Capital Finance DAC | 313,000 | 5.70% | 25/7/2033 | 315,537 | 0.01% |
| SMBC Aviation Capital Finance DAC | 260,000 | 5.55% | 3/4/2034 | 258,380 | 0.01% |
| Smurfit Kappa Treasury ULC | 535,000 | 5.20% | 15/1/2030 | 536,767 | 0.01% |
| Smurfit Kappa Treasury ULC | 540,000 | 5.44% | 3/4/2034 | 539,889 | 0.01% |
| Smurfit Kappa Treasury ULC | 310,000 | 5.78% | 3/4/2054 | 308,653 | 0.01% |
| Smurfit Westrock Financing DAC | 325,000 | 5.42% | 15/1/2035 | 323,399 | 0.01% |
| | | | | 24,009,873 | 0.65% |
| Israel 0.02% (30 June 2024: 0.02%) | | | | | |
| Bank Leumi Le-Israel BM | 200,000 | 5.13% | 27/7/2027 | 198,068 | 0.00% |
| ICL Group Ltd. | 210,000 | 6.38% | 31/5/2038 | 205,550 | 0.01% |
| Israel Discount Bank Ltd. | 400,000 | 5.38% | 26/1/2028 | 396,613 | 0.01% |
| | | | | 800,231 | 0.02% |
| Italy 0.47% (30 June 2024: 0.46%) | | | | | |
| Enel Finance America LLC | 571,000 | 2.88% | 12/7/2041 | 385,502 | 0.01% |
| Enel Finance International NV | 747,000 | 1.63% | 12/7/2026 | 711,485 | 0.02% |
| Enel Finance International NV | 555,000 | 3.63% | 25/5/2027 | 538,319 | 0.01% |
| Enel Finance International NV | 267,000 | 4.63% | 15/6/2027 | 264,627 | 0.01% |
| Enel Finance International NV | 515,000 | 3.50% | 6/4/2028 | 490,515 | 0.01% |
| Enel Finance International NV | 675,000 | 2.13% | 12/7/2028 | 610,507 | 0.02% |
| Enel Finance International NV | 505,000 | 4.88% | 14/6/2029 | 502,069 | 0.01% |
| Enel Finance International NV | 675,000 | 5.13% | 26/6/2029 | 673,750 | 0.02% |
| Enel Finance International NV | 462,000 | 2.50% | 12/7/2031 | 386,368 | 0.01% |
| Enel Finance International NV | 365,000 | 5.00% | 15/6/2032 | 355,137 | 0.01% |
| Enel Finance International NV | 500,000 | 5.50% | 26/6/2034 | 494,057 | 0.01% |
| Enel Finance International NV | 415,000 | 6.80% | 15/9/2037 | 444,485 | 0.01% |
| Enel Finance International NV | 690,000 | 6.00% | 7/10/2039 | 690,065 | 0.02% |
| Enel Finance International NV | 490,000 | 4.75% | 25/5/2047 | 416,706 | 0.01% |
| Enel Finance International NV | 275,000 | 5.50% | 15/6/2052 | 253,761 | 0.01% |
| Enel Finance International NV | 480,000 | 7.75% | 14/10/2052 | 565,900 | 0.02% |
| Eni SpA | 520,000 | 4.75% | 12/9/2028 | 515,828 | 0.01% |
| Eni SpA | 631,000 | 4.25% | 9/5/2029 | 610,618 | 0.02% |
| Eni SpA | 460,000 | 5.50% | 15/5/2034 | 454,556 | 0.01% |
| Eni SpA | 130,000 | 5.70% | 1/10/2040 | 121,818 | 0.00% |
| Eni SpA | 665,000 | 5.95% | 15/5/2054 | 639,935 | 0.02% |
| Intesa Sanpaolo SpA | 415,000 | 7.00% | 21/11/2025 | 422,077 | 0.01% |
| Intesa Sanpaolo SpA | 645,000 | 3.88% | 14/7/2027 | 623,273 | 0.02% |
| Intesa Sanpaolo SpA | 243,000 | 3.88% | 12/1/2028 | 232,574 | 0.01% |
| Intesa Sanpaolo SpA | 567,000 | 4.00% | 23/9/2029 | 534,277 | 0.01% |
| Intesa Sanpaolo SpA | 530,000 | 6.63% | 20/6/2033 | 554,601 | 0.01% |
| Intesa Sanpaolo SpA | 605,000 | 8.25% | 21/11/2033 | 682,044 | 0.02% |
| Intesa Sanpaolo SpA | 595,000 | 7.20% | 28/11/2033 | 645,158 | 0.02% |
| Intesa Sanpaolo SpA | 560,000 | 4.70% | 23/9/2049 | 419,332 | 0.01% |
| Intesa Sanpaolo SpA | 620,000 | 7.80% | 28/11/2053 | 691,306 | 0.02% |
| Intesa Sanpaolo SpA | 715,000 | 7.78% | 20/6/2054 | 764,792 | 0.02% |
| UniCredit SpA | 838,000 | 4.63% | 12/4/2027 | 827,523 | 0.02% |
| UniCredit SpA | 665,000 | 1.98% | 3/6/2027 | 636,377 | 0.02% |
| UniCredit SpA | 360,000 | 3.13% | 3/6/2032 | 311,896 | 0.01% |
| | | | | 17,471,238 | 0.47% |
| Japan 2.26% (30 June 2024: 2.33%) | | | | | |
| Asahi Mutual Life Insurance Co. | 200,000 | 6.90% | Perpetual | 207,504 | 0.01% |
| Central Japan Railway Co. | 235,000 | 4.25% | 24/11/2045 | 196,465 | 0.00% |
| Dai-ichi Life Insurance Co., Ltd. | 675,000 | 4.00% | Perpetual | 660,920 | 0.02% |
| Denso Corp. | 375,000 | 4.42% | 11/9/2029 | 367,832 | 0.01% |
| Fukoku Mutual Life Insurance Co. | 200,000 | 6.80% | Perpetual | 212,722 | 0.01% |
| Honda Motor Co., Ltd. | 225,000 | 2.53% | 10/3/2027 | 215,009 | 0.01% |
| Honda Motor Co., Ltd. | 283,000 | 2.97% | 10/3/2032 | 245,341 | 0.01% |
| JT International Financial Services BV | 155,000 | 6.88% | 24/10/2032 | 168,759 | 0.00% |
| Kubota Credit Corp. USA | 200,000 | 4.96% | 31/5/2026 | 200,137 | 0.00% |
| Marubeni Corp. | 200,000 | 1.58% | 17/9/2026 | 189,153 | 0.00% |
| Meiji Yasuda Life Insurance Co. | 250,000 | 5.10% | 26/4/2048 | 247,562 | 0.01% |
| Meiji Yasuda Life Insurance Co. | 725,000 | 5.80% | 11/9/2054 | 725,541 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mitsubishi Corp. | 235,000 | 1.13% | 15/7/2026 | 222,522 | 0.01% |
| Mitsubishi Corp. | 250,000 | 5.00% | 2/7/2029 | 250,893 | 0.01% |
| Mitsubishi Corp. | 275,000 | 5.13% | 17/7/2034 | 272,332 | 0.01% |
| Mitsubishi HC Capital, Inc. | 500,000 | 5.08% | 15/9/2027 | 500,486 | 0.01% |
| Mitsubishi HC Capital, Inc. | 200,000 | 3.97% | 13/4/2030 | 186,918 | 0.00% |
| Mitsubishi HC Finance America LLC | 260,000 | 5.81% | 12/9/2028 | 265,273 | 0.01% |
| Mitsubishi HC Finance America LLC | 325,000 | 5.15% | 24/10/2029 | 324,028 | 0.01% |
| Mitsubishi HC Finance America LLC | 300,000 | 5.66% | 28/2/2033 | 300,439 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 915,000 | 3.85% | 1/3/2026 | 905,797 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 500,000 | 2.76% | 13/9/2026 | 484,164 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 350,000 | 3.68% | 22/2/2027 | 342,813 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 1,041,000 | 1.54% | 20/7/2027 | 990,091 | 0.03% |
| Mitsubishi UFJ Financial Group, Inc. | 250,000 | 3.29% | 25/7/2027 | 242,191 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 545,000 | 1.64% | 13/10/2027 | 515,630 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 750,000 | 2.34% | 19/1/2028 | 713,555 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 770,000 | 3.96% | 2/3/2028 | 751,054 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 400,000 | 4.08% | 19/4/2028 | 393,043 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 490,000 | 5.02% | 20/7/2028 | 491,682 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 425,000 | 4.05% | 11/9/2028 | 414,015 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 380,000 | 5.35% | 13/9/2028 | 384,785 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 575,000 | 5.42% | 22/2/2029 | 582,187 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 605,000 | 3.74% | 7/3/2029 | 579,575 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 260,000 | 5.24% | 19/4/2029 | 261,777 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 770,000 | 3.20% | 18/7/2029 | 714,666 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 355,000 | 2.56% | 25/2/2030 | 314,950 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 430,000 | 5.26% | 17/4/2030 | 433,392 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 1,160,000 | 2.05% | 17/7/2030 | 991,433 | 0.03% |
| Mitsubishi UFJ Financial Group, Inc. | 160,000 | 5.48% | 22/2/2031 | 162,615 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | 585,000 | 2.31% | 20/7/2032 | 489,743 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 355,000 | 2.49% | 13/10/2032 | 299,140 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 465,000 | 2.85% | 19/1/2033 | 398,658 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 300,000 | 4.32% | 19/4/2033 | 282,139 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 490,000 | 5.13% | 20/7/2033 | 484,676 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 200,000 | 5.47% | 13/9/2033 | 202,286 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 575,000 | 5.44% | 22/2/2034 | 580,809 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 475,000 | 5.41% | 19/4/2034 | 478,972 | 0.01% |
| Mitsubishi UFJ Financial Group, Inc. | 880,000 | 5.43% | 17/4/2035 | 882,012 | 0.02% |
| Mitsubishi UFJ Financial Group, Inc. | 200,000 | 4.29% | 26/7/2038 | 182,360 | 0.00% |
| Mitsubishi UFJ Financial Group, Inc. | 830,000 | 3.75% | 18/7/2039 | 697,438 | 0.02% |
| Mitsui & Co., Ltd. | 200,000 | 5.51% | 10/10/2028 | 203,679 | 0.01% |
| Mitsui Fudosan Co., Ltd. | 277,000 | 3.65% | 20/7/2027 | 268,636 | 0.01% |
| Mitsui Fudosan Co., Ltd. | 310,000 | 3.95% | 24/1/2029 | 297,204 | 0.01% |
| Mitsui Sumitomo Insurance Co., Ltd. | 180,000 | 4.95% | Perpetual | 176,984 | 0.00% |
| Mizuho Financial Group, Inc. | 755,000 | 3.48% | 12/4/2026 | 742,697 | 0.02% |
| Mizuho Financial Group, Inc. | 225,000 | 2.65% | 22/5/2026 | 222,966 | 0.01% |
| Mizuho Financial Group, Inc. | 305,000 | 2.23% | 25/5/2026 | 301,622 | 0.01% |
| Mizuho Financial Group, Inc. | 300,000 | 2.84% | 13/9/2026 | 291,227 | 0.01% |
| Mizuho Financial Group, Inc. | 330,000 | 3.66% | 28/2/2027 | 322,065 | 0.01% |
| Mizuho Financial Group, Inc. | 365,000 | 1.23% | 22/5/2027 | 347,442 | 0.01% |
| Mizuho Financial Group, Inc. | 551,000 | 1.55% | 9/7/2027 | 524,487 | 0.01% |
| Mizuho Financial Group, Inc. | 285,000 | 3.17% | 11/9/2027 | 273,338 | 0.01% |
| Mizuho Financial Group, Inc. | 620,000 | 4.02% | 5/3/2028 | 603,236 | 0.02% |
| Mizuho Financial Group, Inc. | 255,000 | 5.41% | 13/9/2028 | 258,336 | 0.01% |
| Mizuho Financial Group, Inc. | 350,000 | 5.67% | 27/5/2029 | 356,568 | 0.01% |
| Mizuho Financial Group, Inc. | 535,000 | 5.78% | 6/7/2029 | 547,181 | 0.01% |
| Mizuho Financial Group, Inc. | 505,000 | 4.25% | 11/9/2029 | 490,762 | 0.01% |
| Mizuho Financial Group, Inc. | 200,000 | 3.26% | 22/5/2030 | 185,418 | 0.00% |
| Mizuho Financial Group, Inc. | 675,000 | 5.38% | 26/5/2030 | 681,279 | 0.02% |
| Mizuho Financial Group, Inc. | 465,000 | 3.15% | 16/7/2030 | 427,059 | 0.01% |
| Mizuho Financial Group, Inc. | 175,000 | 2.87% | 13/9/2030 | 158,157 | 0.00% |
| Mizuho Financial Group, Inc. | 223,000 | 2.59% | 25/5/2031 | 195,716 | 0.00% |
| Mizuho Financial Group, Inc. | 225,000 | 5.74% | 27/5/2031 | 230,794 | 0.01% |
| Mizuho Financial Group, Inc. | 475,000 | 2.20% | 10/7/2031 | 406,161 | 0.01% |
| Mizuho Financial Group, Inc. | 375,000 | 1.98% | 8/9/2031 | 315,139 | 0.01% |
| Mizuho Financial Group, Inc. | 375,000 | 2.56% | 13/9/2031 | 313,790 | 0.01% |
| Mizuho Financial Group, Inc. | 288,000 | 2.17% | 22/5/2032 | 238,756 | 0.01% |
| Mizuho Financial Group, Inc. | 150,000 | 2.26% | 9/7/2032 | 124,840 | 0.00% |
| Mizuho Financial Group, Inc. | 270,000 | 5.67% | 13/9/2033 | 273,986 | 0.01% |
| Mizuho Financial Group, Inc. | 425,000 | 5.75% | 27/5/2034 | 433,203 | 0.01% |
| Mizuho Financial Group, Inc. | 335,000 | 5.75% | 6/7/2034 | 341,515 | 0.01% |
| Mizuho Financial Group, Inc. | 400,000 | 5.58% | 26/5/2035 | 403,338 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mizuho Financial Group, Inc. | 255,000 | 5.59% | 10/7/2035 | 257,243 | 0.01% |
| MUFG Bank Ltd. | 75,000 | 4.70% | 10/3/2044 | 67,326 | 0.00% |
| Nippon Life Insurance Co. | 355,000 | 4.70% | 20/1/2046 | 352,269 | 0.01% |
| Nippon Life Insurance Co. | 423,000 | 4.00% | 19/9/2047 | 408,613 | 0.01% |
| Nippon Life Insurance Co. | 454,000 | 3.40% | 23/1/2050 | 412,610 | 0.01% |
| Nippon Life Insurance Co. | 715,000 | 2.75% | 21/1/2051 | 610,275 | 0.02% |
| Nippon Life Insurance Co. | 280,000 | 2.90% | 16/9/2051 | 237,749 | 0.01% |
| Nippon Life Insurance Co. | 420,000 | 6.25% | 13/9/2053 | 437,356 | 0.01% |
| Nippon Life Insurance Co. | 665,000 | 5.95% | 16/4/2054 | 673,589 | 0.02% |
| Nissan Motor Co., Ltd. | 1,440,000 | 4.35% | 17/9/2027 | 1,388,361 | 0.04% |
| Nissan Motor Co., Ltd. | 1,015,000 | 4.81% | 17/9/2030 | 954,033 | 0.03% |
| Nomura Holdings, Inc. | 200,000 | 5.71% | 9/1/2026 | 201,351 | 0.01% |
| Nomura Holdings, Inc. | 405,000 | 1.65% | 14/7/2026 | 385,231 | 0.01% |
| Nomura Holdings, Inc. | 550,000 | 2.33% | 22/1/2027 | 521,114 | 0.01% |
| Nomura Holdings, Inc. | 200,000 | 5.59% | 2/7/2027 | 202,413 | 0.01% |
| Nomura Holdings, Inc. | 200,000 | 5.84% | 18/1/2028 | 203,651 | 0.01% |
| Nomura Holdings, Inc. | 390,000 | 6.07% | 12/7/2028 | 400,843 | 0.01% |
| Nomura Holdings, Inc. | 405,000 | 2.17% | 14/7/2028 | 365,372 | 0.01% |
| Nomura Holdings, Inc. | 345,000 | 2.71% | 22/1/2029 | 313,427 | 0.01% |
| Nomura Holdings, Inc. | 350,000 | 5.61% | 6/7/2029 | 355,052 | 0.01% |
| Nomura Holdings, Inc. | 575,000 | 3.10% | 16/1/2030 | 518,299 | 0.01% |
| Nomura Holdings, Inc. | 650,000 | 2.68% | 16/7/2030 | 566,178 | 0.01% |
| Nomura Holdings, Inc. | 380,000 | 2.61% | 14/7/2031 | 320,106 | 0.01% |
| Nomura Holdings, Inc. | 410,000 | 3.00% | 22/1/2032 | 349,148 | 0.01% |
| Nomura Holdings, Inc. | 385,000 | 6.18% | 18/1/2033 | 400,036 | 0.01% |
| Nomura Holdings, Inc. | 955,000 | 5.78% | 3/7/2034 | 964,494 | 0.03% |
| Norinchukin Bank | 370,000 | 4.87% | 14/9/2027 | 367,814 | 0.01% |
| Norinchukin Bank | 405,000 | 5.43% | 9/3/2028 | 407,498 | 0.01% |
| Norinchukin Bank | 770,000 | 2.08% | 22/9/2031 | 621,211 | 0.02% |
| NTT Finance Corp. | 1,500,000 | 1.16% | 3/4/2026 | 1,436,052 | 0.04% |
| NTT Finance Corp. | 420,000 | 4.37% | 27/7/2027 | 415,881 | 0.01% |
| NTT Finance Corp. | 548,000 | 1.59% | 3/4/2028 | 493,524 | 0.01% |
| NTT Finance Corp. | 50,000 | 5.11% | 2/7/2029 | 50,292 | 0.00% |
| NTT Finance Corp. | 590,000 | 2.07% | 3/4/2031 | 493,333 | 0.01% |
| NTT Finance Corp. | 125,000 | 5.14% | 2/7/2031 | 125,431 | 0.00% |
| Olympus Corp. | 370,000 | 2.14% | 8/12/2026 | 351,136 | 0.01% |
| ORIX Corp. | 285,000 | 3.70% | 18/7/2027 | 276,899 | 0.01% |
| ORIX Corp. | 350,000 | 5.00% | 13/9/2027 | 352,166 | 0.01% |
| ORIX Corp. | 185,000 | 2.25% | 9/3/2031 | 155,262 | 0.00% |
| ORIX Corp. | 275,000 | 4.00% | 13/4/2032 | 252,750 | 0.01% |
| ORIX Corp. | 225,000 | 5.20% | 13/9/2032 | 222,939 | 0.01% |
| Panasonic Holdings Corp. | 160,000 | 3.11% | 19/7/2029 | 147,844 | 0.00% |
| Panasonic Holdings Corp. | 225,000 | 5.30% | 16/7/2034 | 223,819 | 0.01% |
| Renesas Electronics Corp. | 370,000 | 2.17% | 25/11/2026 | 350,817 | 0.01% |
| Sumitomo Corp. | 325,000 | 1.55% | 6/7/2026 | 309,467 | 0.01% |
| Sumitomo Corp. | 200,000 | 5.55% | 9/3/2028 | 202,960 | 0.01% |
| Sumitomo Life Insurance Co. | 425,000 | 5.88% | Perpetual | 424,489 | 0.01% |
| Sumitomo Life Insurance Co. | 515,000 | 4.00% | 14/9/2077 | 496,762 | 0.01% |
| Sumitomo Life Insurance Co. | 427,000 | 3.38% | 15/4/2081 | 378,242 | 0.01% |
| Sumitomo Mitsui Finance & Leasing Co., Ltd. | 200,000 | 5.35% | 25/4/2028 | 200,640 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | 675,000 | 0.95% | 12/1/2026 | 649,566 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 700,000 | 5.46% | 13/1/2026 | 705,026 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 744,000 | 3.78% | 9/3/2026 | 736,289 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 575,000 | 5.88% | 13/7/2026 | 584,776 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 876,000 | 2.63% | 14/7/2026 | 849,355 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 910,000 | 1.40% | 17/9/2026 | 860,896 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 508,000 | 3.01% | 19/10/2026 | 493,215 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 725,000 | 3.45% | 11/1/2027 | 707,634 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 157,000 | 2.17% | 14/1/2027 | 149,196 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | 576,000 | 3.36% | 12/7/2027 | 558,141 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 630,000 | 3.35% | 18/10/2027 | 607,558 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 885,000 | 5.52% | 13/1/2028 | 898,972 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 505,000 | 3.54% | 17/1/2028 | 485,235 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 300,000 | 5.80% | 13/7/2028 | 308,062 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 205,000 | 3.94% | 19/7/2028 | 198,419 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | 585,000 | 5.72% | 14/9/2028 | 598,752 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 950,000 | 1.90% | 17/9/2028 | 851,085 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 350,000 | 4.31% | 16/10/2028 | 343,678 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 430,000 | 2.47% | 14/1/2029 | 391,233 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 120,000 | 5.32% | 9/7/2029 | 121,275 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | 795,000 | 3.04% | 16/7/2029 | 730,083 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sumitomo Mitsui Financial Group, Inc. | 345,000 | 3.20% | 17/9/2029 | 318,125 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 200,000 | 2.72% | 27/9/2029 | 180,222 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | 535,000 | 5.71% | 13/1/2030 | 548,205 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 575,000 | 2.75% | 15/1/2030 | 513,895 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 570,000 | 2.13% | 8/7/2030 | 487,401 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 275,000 | 5.85% | 13/7/2030 | 284,005 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 535,000 | 2.14% | 23/9/2030 | 452,949 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 330,000 | 1.71% | 12/1/2031 | 270,273 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 1,075,000 | 5.42% | 9/7/2031 | 1,086,496 | 0.03% |
| Sumitomo Mitsui Financial Group, Inc. | 555,000 | 2.22% | 17/9/2031 | 459,919 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 590,000 | 5.77% | 13/1/2033 | 606,677 | 0.02% |
| Sumitomo Mitsui Financial Group, Inc. | 425,000 | 5.78% | 13/7/2033 | 437,680 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 325,000 | 5.81% | 14/9/2033 | 336,832 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 350,000 | 5.56% | 9/7/2034 | 353,894 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 125,000 | 2.30% | 12/1/2041 | 83,210 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | 570,000 | 2.93% | 17/9/2041 | 408,016 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 125,000 | 3.05% | 14/1/2042 | 91,522 | 0.00% |
| Sumitomo Mitsui Financial Group, Inc. | 240,000 | 6.18% | 13/7/2043 | 256,066 | 0.01% |
| Sumitomo Mitsui Financial Group, Inc. | 360,000 | 5.84% | 9/7/2044 | 361,832 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 585,000 | 5.65% | 9/3/2026 | 590,667 | 0.02% |
| Sumitomo Mitsui Trust Bank Ltd. | 434,000 | 5.65% | 14/9/2026 | 440,107 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 406,000 | 1.35% | 16/9/2026 | 383,554 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 275,000 | 5.20% | 7/3/2027 | 277,421 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 225,000 | 2.80% | 10/3/2027 | 215,574 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 275,000 | 4.45% | 10/9/2027 | 272,331 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 275,000 | 4.95% | 15/9/2027 | 275,628 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 398,000 | 5.55% | 14/9/2028 | 404,759 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 275,000 | 4.50% | 10/9/2029 | 268,850 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 465,000 | 5.35% | 7/3/2034 | 465,104 | 0.01% |
| Sumitomo Mitsui Trust Bank Ltd. | 400,000 | 4.85% | 10/9/2034 | 385,218 | 0.01% |
| Suntory Holdings Ltd. | 750,000 | 5.12% | 11/6/2029 | 752,274 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | 780,000 | 5.00% | 26/11/2028 | 782,220 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | 800,000 | 2.05% | 31/3/2030 | 689,384 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | 475,000 | 5.30% | 5/7/2034 | 470,811 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | 650,000 | 3.03% | 9/7/2040 | 471,352 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | 125,000 | 5.65% | 5/7/2044 | 122,817 | 0.00% |
| Takeda Pharmaceutical Co., Ltd. | 1,375,000 | 3.18% | 9/7/2050 | 890,557 | 0.02% |
| Takeda Pharmaceutical Co., Ltd. | 500,000 | 3.38% | 9/7/2060 | 316,024 | 0.01% |
| Takeda Pharmaceutical Co., Ltd. | 255,000 | 5.80% | 5/7/2064 | 245,583 | 0.01% |
| Toyota Industries Corp. | 177,000 | 3.57% | 16/3/2028 | 168,808 | 0.00% |
| Toyota Motor Corp. | 700,000 | 1.34% | 25/3/2026 | 673,663 | 0.02% |
| Toyota Motor Corp. | 210,000 | 5.28% | 13/7/2026 | 212,405 | 0.01% |
| Toyota Motor Corp. | 485,000 | 5.12% | 13/7/2028 | 490,615 | 0.01% |
| Toyota Motor Corp. | 564,000 | 2.76% | 2/7/2029 | 519,628 | 0.01% |
| Toyota Motor Corp. | 355,000 | 2.36% | 25/3/2031 | 306,680 | 0.01% |
| Toyota Motor Corp. | 360,000 | 5.12% | 13/7/2033 | 363,958 | 0.01% |
| | | | | 84,010,089 | 2.26% |
| Kuwait 0.05% (30 June 2024: 0.05%) | | | | | |
| Boubyan Sukuk Ltd. | 200,000 | 3.39% | 29/3/2027 | 192,664 | 0.00% |
| Burgan Bank SAK | 200,000 | 2.75% | 15/12/2031 | 184,400 | 0.00% |
| KFH Sukuk Co. | 500,000 | 5.01% | 17/1/2029 | 498,204 | 0.01% |
| NBK SPC Ltd. | 400,000 | 1.63% | 15/9/2027 | 375,847 | 0.01% |
| NBK SPC Ltd. | 200,000 | 5.50% | 6/6/2030 | 201,544 | 0.01% |
| NBK Tier 1 Financing 2 Ltd. | 200,000 | 4.50% | Perpetual | 196,622 | 0.01% |
| Warba Sukuk Ltd. | 200,000 | 5.35% | 10/7/2029 | 202,450 | 0.01% |
| | | | | 1,851,731 | 0.05% |
| Luxembourg 0.10% (30 June 2024: 0.08%) | | | | | |
| ArcelorMittal SA | 164,000 | 4.55% | 11/3/2026 | 162,993 | 0.00% |
| ArcelorMittal SA | 475,000 | 6.55% | 29/11/2027 | 493,922 | 0.01% |
| ArcelorMittal SA | 330,000 | 4.25% | 16/7/2029 | 319,291 | 0.01% |
| ArcelorMittal SA | 386,000 | 6.80% | 29/11/2032 | 412,573 | 0.01% |
| ArcelorMittal SA | 450,000 | 6.00% | 17/6/2034 | 456,306 | 0.01% |
| ArcelorMittal SA | 350,000 | 7.00% | 15/10/2039 | 372,198 | 0.01% |
| ArcelorMittal SA | 245,000 | 6.75% | 1/3/2041 | 252,122 | 0.01% |
| ArcelorMittal SA | 80,000 | 6.35% | 17/6/2054 | 79,069 | 0.00% |
| Aroundtown Finance Sarl | 200,000 | 7.88% | Perpetual | 183,085 | 0.01% |
| Greensaif Pipelines Bidco Sarl | 615,000 | 6.10% | 23/8/2042 | 600,387 | 0.02% |
| JAB Holdings BV | 245,000 | 3.75% | 28/5/2051 | 158,110 | 0.00% |
| SES GLOBAL Americas Holdings, Inc. | 285,000 | 5.30% | 25/3/2044 | 207,879 | 0.01% |
| | | | | 3,697,935 | 0.10% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Macau 0.07% (30 June 2024: 0.09%) | | | | | |
| Sands China Ltd. | 330,000 | 3.80% | 8/1/2026 | 323,881 | 0.01% |
| Sands China Ltd. | 375,000 | 2.30% | 8/3/2027 | 348,921 | 0.01% |
| Sands China Ltd. | 1,055,000 | 5.40% | 8/8/2028 | 1,042,754 | 0.03% |
| Sands China Ltd. | 575,000 | 2.85% | 8/3/2029 | 512,407 | 0.01% |
| Sands China Ltd. | 560,000 | 4.38% | 18/6/2030 | 522,038 | 0.01% |
| | | | | 2,750,001 | 0.07% |
| Malaysia 0.02% (30 June 2024: 0.03%) | | | | | |
| GENM Capital Labuan Ltd. | 320,000 | 3.88% | 19/4/2031 | 281,750 | 0.01% |
| GohI Capital Ltd. | 400,000 | 4.25% | 24/1/2027 | 388,504 | 0.01% |
| RHB Bank Bhd | 200,000 | 1.66% | 29/6/2026 | 190,217 | 0.00% |
| | | | | 860,471 | 0.02% |
| Mexico 0.59% (30 June 2024: 0.57%) | | | | | |
| Alfa SAB de CV | 105,000 | 6.88% | 25/3/2044 | 108,823 | 0.00% |
| Alpek SAB de CV | 245,000 | 4.25% | 18/9/2029 | 225,162 | 0.01% |
| Alpek SAB de CV | 195,000 | 3.25% | 25/2/2031 | 164,053 | 0.00% |
| America Movil SAB de CV | 705,000 | 3.63% | 22/4/2029 | 662,825 | 0.02% |
| America Movil SAB de CV | 625,000 | 2.88% | 7/5/2030 | 557,618 | 0.01% |
| America Movil SAB de CV | 315,000 | 4.70% | 21/7/2032 | 300,941 | 0.01% |
| America Movil SAB de CV | 645,000 | 6.38% | 1/3/2035 | 682,316 | 0.02% |
| America Movil SAB de CV | 525,000 | 6.13% | 15/11/2037 | 539,173 | 0.01% |
| America Movil SAB de CV | 730,000 | 6.13% | 30/3/2040 | 747,618 | 0.02% |
| America Movil SAB de CV | 492,000 | 4.38% | 16/7/2042 | 411,881 | 0.01% |
| America Movil SAB de CV | 500,000 | 4.38% | 22/4/2049 | 407,826 | 0.01% |
| Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa | 505,000 | 4.38% | 11/4/2027 | 490,375 | 0.01% |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand | 250,000 | 5.62% | 10/12/2029 | 249,522 | 0.01% |
| BBVA Bancomer SA | 650,000 | 5.25% | 10/9/2029 | 638,069 | 0.02% |
| Becele SAB de CV | 425,000 | 2.50% | 14/10/2031 | 339,182 | 0.01% |
| Bimbo Bakeries USA, Inc. | 400,000 | 6.05% | 15/1/2029 | 409,193 | 0.01% |
| Bimbo Bakeries USA, Inc. | 200,000 | 6.40% | 15/1/2034 | 208,293 | 0.01% |
| Bimbo Bakeries USA, Inc. | 200,000 | 5.38% | 9/1/2036 | 192,002 | 0.01% |
| Bimbo Bakeries USA, Inc. | 180,000 | 4.00% | 17/5/2051 | 130,738 | 0.00% |
| Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy | 350,000 | 7.88% | 15/2/2039 | 361,271 | 0.01% |
| Cemex SAB de CV | 350,000 | 5.45% | 19/11/2029 | 344,962 | 0.01% |
| Cemex SAB de CV | 400,000 | 3.88% | 11/7/2031 | 348,329 | 0.01% |
| Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV | 190,000 | 4.96% | 18/7/2029 | 180,506 | 0.00% |
| Coca-Cola Femsa SAB de CV | 445,000 | 2.75% | 22/1/2030 | 398,856 | 0.01% |
| Coca-Cola Femsa SAB de CV | 710,000 | 1.85% | 1/9/2032 | 555,891 | 0.01% |
| Coca-Cola Femsa SAB de CV | 360,000 | 5.25% | 26/11/2043 | 341,601 | 0.01% |
| Cometa Energia SA de CV | 134,400 | 6.38% | 24/4/2035 | 132,042 | 0.00% |
| El Puerto de Liverpool SAB de CV | 100,000 | 3.88% | 6/10/2026 | 97,837 | 0.00% |
| Fermaca Enterprises S de RL de CV | 444,806 | 6.38% | 30/3/2038 | 431,672 | 0.01% |
| Fomento Economico Mexicano SAB de CV | 376,000 | 3.50% | 16/1/2050 | 268,437 | 0.01% |
| Fresnillo plc | 250,000 | 4.25% | 2/10/2050 | 177,015 | 0.00% |
| GCC SAB de CV | 200,000 | 3.61% | 20/4/2032 | 170,733 | 0.00% |
| Gruma SAB de CV | 200,000 | 5.39% | 9/12/2034 | 194,452 | 0.01% |
| Gruma SAB de CV | 200,000 | 5.76% | 9/12/2054 | 188,002 | 0.01% |
| Grupo Bimbo SAB de CV | 225,000 | 4.88% | 27/6/2044 | 193,855 | 0.01% |
| Grupo Bimbo SAB de CV | 726,000 | 4.70% | 10/11/2047 | 601,498 | 0.02% |
| Grupo Bimbo SAB de CV | 300,000 | 4.00% | 6/9/2049 | 221,777 | 0.01% |
| Grupo Televisa SAB | 307,000 | 8.50% | 11/3/2032 | 336,411 | 0.01% |
| Grupo Televisa SAB | 465,000 | 6.63% | 15/1/2040 | 419,773 | 0.01% |
| Grupo Televisa SAB | 782,000 | 5.00% | 13/5/2045 | 566,242 | 0.02% |
| Grupo Televisa SAB | 315,000 | 6.13% | 31/1/2046 | 265,385 | 0.01% |
| Grupo Televisa SAB | 106,000 | 5.25% | 24/5/2049 | 78,633 | 0.00% |
| Industrias Penoles SAB de CV | 200,000 | 4.15% | 12/9/2029 | 187,630 | 0.00% |
| Industrias Penoles SAB de CV | 75,000 | 5.65% | 12/9/2049 | 65,122 | 0.00% |
| Industrias Penoles SAB de CV | 185,000 | 4.75% | 6/8/2050 | 140,169 | 0.00% |
| Infraestructura Energetica Nova SAPI de CV | 125,000 | 3.75% | 14/1/2028 | 117,615 | 0.00% |
| Infraestructura Energetica Nova SAPI de CV | 75,000 | 4.88% | 14/1/2048 | 55,943 | 0.00% |
| Infraestructura Energetica Nova SAPI de CV | 255,000 | 4.75% | 15/1/2051 | 184,229 | 0.00% |
| Kimberly-Clark de Mexico SAB de CV | 210,000 | 2.43% | 1/7/2031 | 178,640 | 0.00% |
| Mexico Generadora de Energia S de rl | 115,512 | 5.50% | 6/12/2032 | 111,946 | 0.00% |
| Minera Mexico SA de CV | 350,000 | 4.50% | 26/1/2050 | 265,340 | 0.01% |
| Orbia Advance Corp. SAB de CV | 250,000 | 1.88% | 11/5/2026 | 236,087 | 0.01% |
| Orbia Advance Corp. SAB de CV | 235,000 | 4.00% | 4/10/2027 | 223,539 | 0.01% |
| Orbia Advance Corp. SAB de CV | 375,000 | 2.88% | 11/5/2031 | 307,479 | 0.01% |
| Orbia Advance Corp. SAB de CV | 285,000 | 5.88% | 17/9/2044 | 240,337 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Orbia Advance Corp. SAB de CV | 70,000 | 5.50% | 15/1/2048 | 55,808 | 0.00% |
| Sitios Latinoamerica SAB de CV | 620,000 | 5.38% | 4/4/2032 | 581,615 | 0.02% |
| Southern Copper Corp. | 670,000 | 7.50% | 27/7/2035 | 760,553 | 0.02% |
| Southern Copper Corp. | 755,000 | 6.75% | 16/4/2040 | 808,594 | 0.02% |
| Southern Copper Corp. | 885,000 | 5.25% | 8/11/2042 | 800,050 | 0.02% |
| Southern Copper Corp. | 665,000 | 5.88% | 23/4/2045 | 648,636 | 0.02% |
| Tierra Mojada Luxembourg II Sarl | 511,690 | 5.75% | 1/12/2040 | 470,248 | 0.01% |
| Trust Fibra Uno | 200,000 | 5.25% | 30/1/2026 | 199,147 | 0.01% |
| Trust Fibra Uno | 315,000 | 4.87% | 15/1/2030 | 284,545 | 0.01% |
| Trust Fibra Uno | 250,000 | 7.38% | 13/2/2034 | 249,083 | 0.01% |
| Trust Fibra Uno | 200,000 | 6.95% | 30/1/2044 | 171,309 | 0.00% |
| Trust Fibra Uno | 325,000 | 6.39% | 15/1/2050 | 253,412 | 0.01% |
| | | | | 21,937,866 | 0.59% |
| Netherlands 0.65% (30 June 2024: 1.07%) | | | | | |
| ABN AMRO Bank NV | 345,000 | 4.80% | 18/4/2026 | 343,322 | 0.01% |
| ABN AMRO Bank NV | 350,000 | 1.54% | 16/6/2027 | 333,067 | 0.01% |
| ABN AMRO Bank NV | 678,000 | 6.34% | 18/9/2027 | 693,099 | 0.02% |
| ABN AMRO Bank NV | 400,000 | 4.99% | 3/12/2028 | 399,142 | 0.01% |
| ABN AMRO Bank NV | 425,000 | 2.47% | 13/12/2029 | 382,172 | 0.01% |
| ABN AMRO Bank NV | 400,000 | 5.52% | 3/12/2035 | 390,988 | 0.01% |
| ABN AMRO Bank NV | 305,000 | 3.32% | 13/3/2037 | 257,753 | 0.01% |
| AEGON Funding Co. LLC | 296,000 | 5.50% | 16/4/2027 | 298,526 | 0.01% |
| Aegon Ltd. | 231,000 | 5.50% | 11/4/2048 | 227,385 | 0.01% |
| Ahold Finance USA LLC | 305,000 | 6.88% | 1/5/2029 | 327,925 | 0.01% |
| Cooperatieve Rabobank UA | 496,000 | 4.85% | 9/1/2026 | 497,433 | 0.01% |
| Cooperatieve Rabobank UA | 255,000 | 1.34% | 24/6/2026 | 250,611 | 0.01% |
| Cooperatieve Rabobank UA | 325,000 | 3.75% | 21/7/2026 | 318,519 | 0.01% |
| Cooperatieve Rabobank UA | 490,000 | 1.11% | 24/2/2027 | 468,968 | 0.01% |
| Cooperatieve Rabobank UA | 585,000 | 1.98% | 15/12/2027 | 553,335 | 0.02% |
| Cooperatieve Rabobank UA | 386,000 | 3.65% | 6/4/2028 | 374,423 | 0.01% |
| Cooperatieve Rabobank UA | 470,000 | 4.66% | 22/8/2028 | 465,147 | 0.01% |
| Cooperatieve Rabobank UA | 330,000 | 4.80% | 9/1/2029 | 329,166 | 0.01% |
| Cooperatieve Rabobank UA | 250,000 | 5.56% | 28/2/2029 | 253,240 | 0.01% |
| Cooperatieve Rabobank UA | 550,000 | 4.49% | 17/10/2029 | 539,331 | 0.01% |
| Cooperatieve Rabobank UA | 400,000 | 5.45% | 5/3/2030 | 404,167 | 0.01% |
| Cooperatieve Rabobank UA | 365,000 | 3.76% | 6/4/2033 | 327,466 | 0.01% |
| Cooperatieve Rabobank UA | 656,000 | 5.25% | 24/5/2041 | 637,083 | 0.02% |
| Cooperatieve Rabobank UA | 440,000 | 5.75% | 1/12/2043 | 437,141 | 0.01% |
| Cooperatieve Rabobank UA | 755,000 | 5.25% | 4/8/2045 | 710,839 | 0.02% |
| Enel Finance International NV | 495,000 | 7.50% | 14/10/2032 | 551,347 | 0.01% |
| Heineken NV | 560,000 | 3.50% | 29/1/2028 | 539,219 | 0.01% |
| Heineken NV | 125,000 | 4.00% | 1/10/2042 | 101,536 | 0.00% |
| Heineken NV | 195,000 | 4.35% | 29/3/2047 | 161,864 | 0.00% |
| ING Groep NV | 500,000 | 4.63% | 6/1/2026 | 499,982 | 0.01% |
| ING Groep NV | 640,000 | 3.95% | 29/3/2027 | 628,052 | 0.02% |
| ING Groep NV | 465,000 | 1.73% | 1/4/2027 | 446,849 | 0.01% |
| ING Groep NV | 605,000 | 6.08% | 11/9/2027 | 616,305 | 0.02% |
| ING Groep NV | 530,000 | 4.02% | 28/3/2028 | 518,950 | 0.01% |
| ING Groep NV | 355,000 | 4.55% | 2/10/2028 | 348,493 | 0.01% |
| ING Groep NV | 465,000 | 4.05% | 9/4/2029 | 446,496 | 0.01% |
| ING Groep NV | 200,000 | 5.34% | 19/3/2030 | 200,644 | 0.01% |
| ING Groep NV | 325,000 | 2.73% | 1/4/2032 | 279,788 | 0.01% |
| ING Groep NV | 390,000 | 4.25% | 28/3/2033 | 361,636 | 0.01% |
| ING Groep NV | 530,000 | 6.11% | 11/9/2034 | 549,293 | 0.01% |
| ING Groep NV | 875,000 | 5.55% | 19/3/2035 | 870,632 | 0.02% |
| JAB Holdings BV | 100,000 | 4.50% | 8/4/2052 | 74,438 | 0.00% |
| JDE Peet's NV | 325,000 | 1.38% | 15/1/2027 | 301,337 | 0.01% |
| JDE Peet's NV | 140,000 | 2.25% | 24/9/2031 | 113,201 | 0.00% |
| JT International Financial Services BV | 200,000 | 3.88% | 28/9/2028 | 192,034 | 0.01% |
| JT International Financial Services BV | 200,000 | 2.25% | 14/9/2031 | 165,166 | 0.00% |
| Koninklijke Ahold Delhaize NV | 125,000 | 5.70% | 1/10/2040 | 122,916 | 0.00% |
| Koninklijke KPN NV | 485,000 | 8.38% | 1/10/2030 | 558,918 | 0.02% |
| Koninklijke Philips NV | 275,000 | 6.88% | 11/3/2038 | 296,296 | 0.01% |
| Koninklijke Philips NV | 100,000 | 5.00% | 15/3/2042 | 89,865 | 0.00% |
| LYB Finance Co. BV | 55,000 | 8.10% | 15/3/2027 | 57,948 | 0.00% |
| NXP BV/NXP Funding LLC | 343,000 | 5.35% | 1/3/2026 | 344,389 | 0.01% |
| NXP BV/NXP Funding LLC | 188,000 | 5.55% | 1/12/2028 | 191,105 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 485,000 | 3.88% | 18/6/2026 | 478,274 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 405,000 | 3.40% | 1/5/2030 | 372,488 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 325,000 | 2.50% | 11/5/2031 | 276,690 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 355,000 | 2.65% | 15/2/2032 | 298,651 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 385,000 | 5.00% | 15/1/2033 | 374,415 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 420,000 | 3.25% | 11/5/2041 | 306,702 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 335,000 | 3.13% | 15/2/2042 | 233,380 | 0.01% |
| NXP BV/NXP Funding LLC/NXP USA, Inc. | 150,000 | 3.25% | 30/11/2051 | 96,035 | 0.00% |
| Shell International Finance BV | 410,000 | 2.50% | 12/9/2026 | 396,878 | 0.01% |
| Siemens Financieringsmaatschappij NV | 453,000 | 2.15% | 11/3/2031 | 386,067 | 0.01% |
| Sigma Finance Netherlands BV | 243,000 | 4.88% | 27/3/2028 | 238,682 | 0.01% |
| Viterra Finance BV | 470,000 | 2.00% | 21/4/2026 | 450,609 | 0.01% |
| Viterra Finance BV | 375,000 | 3.20% | 21/4/2031 | 327,690 | 0.01% |
| | | | | 24,085,508 | 0.65% |
| New Zealand 0.18% (30 June 2024: 0.16%) | | | | | |
| ANZ Bank New Zealand Ltd. | 300,000 | 5.55% | 11/8/2032 | 301,323 | 0.01% |
| ANZ Bank New Zealand Ltd. | 410,000 | 5.90% | 10/7/2034 | 414,657 | 0.01% |
| ANZ New Zealand Int'l Ltd. | 365,000 | 3.45% | 21/1/2028 | 349,177 | 0.01% |
| ANZ New Zealand Int'l Ltd. | 305,000 | 5.36% | 14/8/2028 | 309,030 | 0.01% |
| ANZ New Zealand Int'l Ltd. | 257,000 | 2.55% | 13/2/2030 | 228,503 | 0.01% |
| ASB Bank Ltd. | 515,000 | 5.35% | 15/6/2026 | 519,709 | 0.01% |
| ASB Bank Ltd. | 455,000 | 1.63% | 22/10/2026 | 431,199 | 0.01% |
| ASB Bank Ltd. | 235,000 | 5.40% | 29/11/2027 | 238,915 | 0.01% |
| ASB Bank Ltd. | 520,000 | 5.28% | 17/6/2032 | 517,115 | 0.01% |
| Bank of New Zealand | 569,000 | 1.00% | 3/3/2026 | 545,097 | 0.02% |
| Bank of New Zealand | 465,000 | 2.29% | 27/1/2027 | 442,839 | 0.01% |
| Bank of New Zealand | 577,000 | 4.85% | 7/2/2028 | 575,472 | 0.02% |
| Bank of New Zealand | 525,000 | 5.08% | 30/1/2029 | 526,159 | 0.01% |
| Westpac New Zealand Ltd. | 495,000 | 5.13% | 26/2/2027 | 498,029 | 0.01% |
| Westpac New Zealand Ltd. | 350,000 | 4.90% | 15/2/2028 | 348,835 | 0.01% |
| Westpac New Zealand Ltd. | 320,000 | 5.20% | 28/2/2029 | 321,564 | 0.01% |
| | | | | 6,567,623 | 0.18% |
| Norway 0.15% (30 June 2024: 0.15%) | | | | | |
| Aker BP A.S.A | 325,000 | 5.60% | 13/6/2028 | 329,378 | 0.01% |
| Aker BP A.S.A | 534,000 | 3.75% | 15/1/2030 | 495,595 | 0.01% |
| Aker BP A.S.A | 240,000 | 4.00% | 15/1/2031 | 221,176 | 0.01% |
| Aker BP A.S.A | 395,000 | 3.10% | 15/7/2031 | 341,154 | 0.01% |
| Aker BP A.S.A | 480,000 | 6.00% | 13/6/2033 | 481,088 | 0.01% |
| Aker BP A.S.A | 325,000 | 5.13% | 1/10/2034 | 305,026 | 0.01% |
| Aker BP A.S.A | 310,000 | 5.80% | 1/10/2054 | 280,844 | 0.01% |
| DNB Bank A.S.A | 512,000 | 1.54% | 25/5/2027 | 488,357 | 0.01% |
| DNB Bank A.S.A | 475,000 | 1.61% | 30/3/2028 | 440,772 | 0.01% |
| Variable Energi A.S.A | 457,000 | 7.50% | 15/1/2028 | 482,523 | 0.01% |
| Variable Energi A.S.A | 530,000 | 8.00% | 15/11/2032 | 596,119 | 0.02% |
| Yara International A.S.A | 150,000 | 3.80% | 6/6/2026 | 147,426 | 0.00% |
| Yara International A.S.A | 396,000 | 4.75% | 1/6/2028 | 389,630 | 0.01% |
| Yara International A.S.A | 338,000 | 3.15% | 4/6/2030 | 301,523 | 0.01% |
| Yara International A.S.A | 400,000 | 7.38% | 14/11/2032 | 433,380 | 0.01% |
| | | | | 5,733,991 | 0.15% |
| Panama 0.02% (30 June 2024: 0.02%) | | | | | |
| Banco General SA | 525,000 | 4.13% | 7/8/2027 | 507,397 | 0.01% |
| ENA Master Trust | 190,000 | 4.00% | 19/5/2048 | 140,414 | 0.01% |
| | | | | 647,811 | 0.02% |
| Peru 0.08% (30 June 2024: 0.07%) | | | | | |
| Atlantica Transmision Sur SA | 362,240 | 6.88% | 30/4/2043 | 387,101 | 0.01% |
| Banco de Credito del Peru SA | 450,000 | 5.85% | 11/1/2029 | 456,087 | 0.01% |
| Banco Internacional del Peru SAA Interbank | 355,000 | 3.25% | 4/10/2026 | 343,075 | 0.01% |
| InRetail Consumer | 290,000 | 3.25% | 22/3/2028 | 266,146 | 0.01% |
| Intercorp Peru Ltd. | 25,000 | 3.88% | 15/8/2029 | 22,590 | 0.00% |
| Kallpa Generacion SA | 270,000 | 4.13% | 16/8/2027 | 260,506 | 0.01% |
| Lima Metro Line 2 Finance Ltd. | 225,434 | 5.88% | 5/7/2034 | 223,832 | 0.00% |
| Lima Metro Line 2 Finance Ltd. | 129,314 | 4.35% | 5/4/2036 | 118,161 | 0.00% |
| Niagara Energy SAC | 400,000 | 5.75% | 3/10/2034 | 387,922 | 0.01% |
| Pluspetrol Camisea SA/Pluspetrol Lote 56 SA | 300,000 | 6.24% | 3/7/2036 | 301,822 | 0.01% |
| Transportadora de Gas del Peru SA | 268,000 | 4.25% | 30/4/2028 | 261,946 | 0.01% |
| | | | | 3,029,188 | 0.08% |
| Philippines 0.04% (30 June 2024: 0.03%) | | | | | |
| Bank of the Philippine Islands | 200,000 | 5.25% | 26/3/2029 | 200,637 | 0.01% |
| BDO Unibank, Inc. | 200,000 | 2.13% | 13/1/2026 | 193,260 | 0.00% |
| Metropolitan Bank & Trust Co. | 200,000 | 5.50% | 6/3/2034 | 198,926 | 0.01% |
| Philippine National Bank | 200,000 | 4.85% | 23/10/2029 | 195,743 | 0.00% |
| PLDT, Inc. | 200,000 | 2.50% | 23/1/2031 | 170,977 | 0.00% |
| Rizal Commercial Banking Corp. | 200,000 | 5.50% | 18/1/2029 | 201,780 | 0.01% |
| Security Bank Corp. | 200,000 | 5.50% | 14/5/2029 | 202,246 | 0.01% |
| | | | | 1,363,569 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Portugal 0.02% (30 June 2024: 0.01%) | | | | | |
| EDP Finance BV | 745,000 | 1.71% | 24/1/2028 | 675,052 | 0.02% |
| | | | | 675,052 | 0.02% |
| Qatar 0.08% (30 June 2024: 0.09%) | | | | | |
| ABQ Finance Ltd. | 200,000 | 2.00% | 6/7/2026 | 190,262 | 0.00% |
| BBG Sukuk Ltd. | 350,000 | 4.56% | 9/10/2029 | 347,406 | 0.01% |
| CBQ Finance Ltd. | 200,000 | 2.00% | 12/5/2026 | 191,003 | 0.00% |
| CBQ Finance Ltd. | 400,000 | 5.38% | 28/3/2029 | 403,960 | 0.01% |
| Commercial Bank PSQC | 200,000 | 4.50% | Perpetual | 194,735 | 0.01% |
| Doha Finance Ltd. | 200,000 | 2.38% | 31/3/2026 | 192,561 | 0.01% |
| Doha Finance Ltd. | 200,000 | 5.25% | 12/3/2029 | 198,573 | 0.01% |
| QIB Sukuk Ltd. | 275,000 | 5.58% | 22/11/2028 | 282,954 | 0.01% |
| QIB Sukuk Ltd. | 400,000 | 4.49% | 17/9/2029 | 395,372 | 0.01% |
| QIIB Senior Oryx Ltd. | 400,000 | 5.25% | 24/1/2029 | 406,916 | 0.01% |
| | | | | 2,803,742 | 0.08% |
| Saudi Arabia 0.18% (30 June 2024: 0.17%) | | | | | |
| Acwa Power Management & Investments One Ltd. | 188,458 | 5.95% | 15/12/2039 | 185,144 | 0.00% |
| Al Rajhi Bank | 335,000 | 6.38% | Perpetual | 347,129 | 0.01% |
| Al Rajhi Sukuk, Ltd. | 400,000 | 4.75% | 5/4/2028 | 397,035 | 0.01% |
| Al Rajhi Sukuk, Ltd. | 400,000 | 5.05% | 12/3/2029 | 400,703 | 0.01% |
| Almarai Co. JSC | 400,000 | 5.23% | 25/7/2033 | 405,372 | 0.01% |
| Banque Saudi Fransi | 400,000 | 4.75% | 31/5/2028 | 395,809 | 0.01% |
| BSF Finance | 400,000 | 5.50% | 23/11/2027 | 404,972 | 0.01% |
| BSF Sukuk Co., Ltd. | 400,000 | 5.00% | 25/1/2029 | 398,708 | 0.01% |
| EIG Pearl Holdings Sarl | 400,000 | 3.55% | 31/8/2036 | 342,271 | 0.01% |
| EIG Pearl Holdings Sarl | 400,000 | 4.39% | 30/11/2046 | 309,944 | 0.01% |
| Greensaif Pipelines Bidco Sarl | 600,000 | 5.85% | 23/2/2036 | 592,448 | 0.02% |
| Greensaif Pipelines Bidco Sarl | 650,000 | 6.13% | 23/2/2038 | 652,298 | 0.02% |
| Greensaif Pipelines Bidco Sarl | 650,000 | 6.51% | 23/2/2042 | 656,839 | 0.02% |
| SNB Funding Ltd. | 200,000 | 2.90% | 29/1/2027 | 191,572 | 0.01% |
| TMS Issuer Sarl | 850,000 | 5.78% | 23/8/2032 | 864,363 | 0.02% |
| | | | | 6,544,607 | 0.18% |
| Singapore 0.09% (30 June 2024: 0.10%) | | | | | |
| DBS Group Holdings Ltd. | 375,000 | 1.19% | 15/3/2027 | 348,971 | 0.01% |
| DBS Group Holdings Ltd. | 200,000 | 1.82% | 10/3/2031 | 192,471 | 0.01% |
| Flex Ltd. | 231,000 | 6.00% | 15/1/2028 | 235,598 | 0.01% |
| Oversea-Chinese Banking Corp., Ltd. | 785,000 | 1.83% | 10/9/2030 | 767,484 | 0.02% |
| Oversea-Chinese Banking Corp., Ltd. | 200,000 | 4.60% | 15/6/2032 | 197,956 | 0.01% |
| Sats Treasury Pte Ltd. | 200,000 | 4.83% | 23/1/2029 | 198,322 | 0.01% |
| United Overseas Bank Ltd. | 175,000 | 1.25% | 14/4/2026 | 167,545 | 0.00% |
| United Overseas Bank Ltd. | 200,000 | 1.75% | 16/3/2031 | 192,224 | 0.00% |
| United Overseas Bank Ltd. | 570,000 | 2.00% | 14/10/2031 | 539,995 | 0.01% |
| United Overseas Bank Ltd. | 545,000 | 3.86% | 7/10/2032 | 528,299 | 0.01% |
| | | | | 3,368,865 | 0.09% |
| South Africa 0.11% (30 June 2024: 0.12%) | | | | | |
| Anglo American Capital plc | 262,000 | 4.75% | 10/4/2027 | 260,054 | 0.01% |
| Anglo American Capital plc | 502,000 | 4.00% | 11/9/2027 | 488,482 | 0.01% |
| Anglo American Capital plc | 715,000 | 4.50% | 15/3/2028 | 701,121 | 0.02% |
| Anglo American Capital plc | 224,000 | 3.88% | 16/3/2029 | 212,647 | 0.01% |
| Anglo American Capital plc | 200,000 | 5.63% | 1/4/2030 | 202,299 | 0.01% |
| Anglo American Capital plc | 600,000 | 2.63% | 10/9/2030 | 519,469 | 0.01% |
| Anglo American Capital plc | 575,000 | 5.50% | 2/5/2033 | 569,454 | 0.01% |
| Anglo American Capital plc | 250,000 | 5.75% | 5/4/2034 | 251,482 | 0.01% |
| Anglo American Capital plc | 200,000 | 3.95% | 10/9/2050 | 147,144 | 0.00% |
| Anglo American Capital plc | 362,000 | 4.75% | 16/3/2052 | 301,946 | 0.01% |
| Anglo American Capital plc | 200,000 | 6.00% | 5/4/2054 | 197,338 | 0.00% |
| Gold Fields Orogen Holdings BVI Ltd. | 200,000 | 6.13% | 15/5/2029 | 201,845 | 0.01% |
| | | | | 4,053,281 | 0.11% |
| South Korea 0.69% (30 June 2024: 0.78%) | | | | | |
| Doosan Enerbility Co., Ltd. | 200,000 | 5.50% | 17/7/2026 | 201,622 | 0.01% |
| Hanwha Life Insurance Co., Ltd. | 405,000 | 3.38% | 4/2/2032 | 388,669 | 0.01% |
| Hanwha Totalenergies Petrochemical Co., Ltd. | 200,000 | 5.50% | 18/7/2029 | 200,238 | 0.01% |
| HD Hyundai Heavy Industries Co., Ltd. | 200,000 | 3.18% | 28/3/2027 | 192,598 | 0.00% |
| Hyundai Capital America | 738,000 | 1.30% | 8/1/2026 | 711,708 | 0.02% |
| Hyundai Capital America | 601,000 | 1.65% | 17/9/2026 | 568,671 | 0.01% |
| Hyundai Capital America | 175,000 | 5.95% | 21/9/2026 | 177,919 | 0.00% |
| Hyundai Capital America | 565,000 | 5.25% | 8/1/2027 | 568,361 | 0.01% |
| Hyundai Capital America | 222,000 | 3.00% | 10/2/2027 | 213,302 | 0.01% |
| Hyundai Capital America | 550,000 | 2.38% | 15/10/2027 | 513,035 | 0.01% |
| Hyundai Capital America | 305,000 | 1.80% | 10/1/2028 | 276,454 | 0.01% |
| Hyundai Capital America | 465,000 | 5.60% | 30/3/2028 | 470,661 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hyundai Capital America | 678,000 | 2.00% | 15/6/2028 | 609,853 | 0.02% |
| Hyundai Capital America | 727,000 | 5.68% | 26/6/2028 | 738,153 | 0.02% |
| Hyundai Capital America | 578,000 | 6.10% | 21/9/2028 | 594,542 | 0.02% |
| Hyundai Capital America | 566,000 | 5.30% | 8/1/2029 | 567,108 | 0.01% |
| Hyundai Capital America | 225,000 | 5.80% | 1/4/2030 | 229,476 | 0.01% |
| Hyundai Capital America | 230,000 | 5.70% | 26/6/2030 | 233,687 | 0.01% |
| Hyundai Capital America | 400,000 | 5.40% | 8/1/2031 | 399,770 | 0.01% |
| Hyundai Capital Services, Inc. | 225,000 | 1.25% | 8/2/2026 | 215,779 | 0.01% |
| Hyundai Capital Services, Inc. | 600,000 | 5.13% | 5/2/2029 | 596,248 | 0.02% |
| KEB Hana Bank | 205,000 | 1.25% | 16/12/2026 | 191,564 | 0.00% |
| KEB Hana Bank | 645,000 | 3.25% | 30/3/2027 | 625,162 | 0.02% |
| KEB Hana Bank | 465,000 | 5.75% | 24/10/2028 | 477,096 | 0.01% |
| Kia Corp. | 205,000 | 1.75% | 16/10/2026 | 193,877 | 0.00% |
| Kia Corp. | 200,000 | 2.75% | 14/2/2027 | 191,206 | 0.00% |
| Kookmin Bank | 25,000 | 2.13% | 15/2/2025 | 24,906 | 0.00% |
| Kookmin Bank | 235,000 | 1.38% | 6/5/2026 | 224,546 | 0.01% |
| Kookmin Bank | 135,000 | 2.38% | 15/2/2027 | 128,670 | 0.00% |
| Kookmin Bank | 280,000 | 5.38% | 8/5/2027 | 284,021 | 0.01% |
| Kookmin Bank | 275,000 | 4.63% | 21/4/2028 | 271,778 | 0.01% |
| Kookmin Bank | 200,000 | 5.25% | 8/5/2029 | 202,081 | 0.01% |
| Kookmin Bank | 265,000 | 2.50% | 4/11/2030 | 225,233 | 0.01% |
| Korea Investment & Securities Co., Ltd. | 200,000 | 2.13% | 19/7/2026 | 190,467 | 0.00% |
| Korea Investment & Securities Co., Ltd. | 200,000 | 6.88% | 6/11/2026 | 205,083 | 0.01% |
| Kraton Corp. | 625,000 | 5.00% | 15/7/2027 | 627,639 | 0.02% |
| KT Corp. | 320,000 | 2.50% | 18/7/2026 | 308,419 | 0.01% |
| KT Corp. | 290,000 | 4.13% | 2/2/2028 | 283,240 | 0.01% |
| Kyobo Life Insurance Co., Ltd. | 245,000 | 5.90% | 15/6/2052 | 248,396 | 0.01% |
| LG Chem Ltd. | 275,000 | 1.38% | 7/7/2026 | 259,958 | 0.01% |
| LG Chem Ltd. | 250,000 | 3.63% | 15/4/2029 | 234,484 | 0.01% |
| LG Energy Solution Ltd. | 200,000 | 5.63% | 25/9/2026 | 201,299 | 0.01% |
| LG Energy Solution Ltd. | 200,000 | 5.38% | 2/7/2027 | 200,532 | 0.01% |
| LG Energy Solution Ltd. | 200,000 | 5.75% | 25/9/2028 | 202,300 | 0.01% |
| LG Energy Solution Ltd. | 200,000 | 5.38% | 2/7/2029 | 199,161 | 0.00% |
| LG Energy Solution Ltd. | 250,000 | 5.50% | 2/7/2034 | 241,405 | 0.01% |
| Mirae Asset Securities Co., Ltd. | 200,000 | 6.88% | 26/7/2026 | 204,412 | 0.01% |
| Mirae Asset Securities Co., Ltd. | 200,000 | 5.50% | 31/7/2027 | 200,401 | 0.01% |
| NAVER Corp. | 200,000 | 1.50% | 29/3/2026 | 191,604 | 0.00% |
| NH Investment & Securities Co., Ltd. | 200,000 | 1.88% | 7/10/2026 | 189,087 | 0.00% |
| POSCO | 325,000 | 5.63% | 17/1/2026 | 326,840 | 0.01% |
| POSCO | 200,000 | 4.88% | 23/1/2027 | 199,439 | 0.00% |
| POSCO | 505,000 | 5.75% | 17/1/2028 | 513,483 | 0.01% |
| Shinhan Bank Co., Ltd. | 525,000 | 3.88% | 24/3/2026 | 516,415 | 0.01% |
| Shinhan Bank Co., Ltd. | 240,000 | 1.38% | 21/10/2026 | 226,065 | 0.01% |
| Shinhan Bank Co., Ltd. | 185,000 | 3.75% | 20/9/2027 | 178,447 | 0.00% |
| Shinhan Bank Co., Ltd. | 540,000 | 4.50% | 12/4/2028 | 531,459 | 0.01% |
| Shinhan Bank Co., Ltd. | 415,000 | 4.38% | 13/4/2032 | 383,782 | 0.01% |
| Shinhan Bank Co., Ltd. | 200,000 | 5.75% | 15/4/2034 | 199,013 | 0.00% |
| Shinhan Card Co., Ltd. | 200,000 | 2.50% | 27/1/2027 | 190,185 | 0.00% |
| Shinhan Financial Group Co., Ltd. | 575,000 | 2.88% | Perpetual | 552,838 | 0.01% |
| Shinhan Financial Group Co., Ltd. | 455,000 | 1.35% | 10/1/2026 | 438,253 | 0.01% |
| Shinhan Financial Group Co., Ltd. | 105,000 | 5.00% | 24/7/2028 | 104,274 | 0.00% |
| SK Battery America, Inc. | 200,000 | 2.13% | 26/1/2026 | 192,262 | 0.00% |
| SK Battery America, Inc. | 200,000 | 4.88% | 23/1/2027 | 199,473 | 0.01% |
| SK Hynix, Inc. | 400,000 | 6.25% | 17/1/2026 | 404,526 | 0.01% |
| SK Hynix, Inc. | 530,000 | 1.50% | 19/1/2026 | 510,675 | 0.01% |
| SK Hynix, Inc. | 405,000 | 5.50% | 16/1/2027 | 408,127 | 0.01% |
| SK Hynix, Inc. | 455,000 | 6.38% | 17/1/2028 | 468,687 | 0.01% |
| SK Hynix, Inc. | 305,000 | 5.50% | 16/1/2029 | 306,186 | 0.01% |
| SK Hynix, Inc. | 320,000 | 2.38% | 19/1/2031 | 267,741 | 0.01% |
| SK Hynix, Inc. | 400,000 | 6.50% | 17/1/2033 | 421,642 | 0.01% |
| SK On Co., Ltd. | 200,000 | 5.38% | 11/5/2026 | 200,948 | 0.01% |
| Woori Bank | 200,000 | 6.38% | Perpetual | 201,979 | 0.01% |
| Woori Bank | 370,000 | 2.00% | 20/1/2027 | 350,513 | 0.01% |
| Woori Bank | 610,000 | 4.75% | 24/1/2027 | 610,122 | 0.02% |
| Woori Bank | 415,000 | 4.88% | 26/1/2028 | 413,445 | 0.01% |
| Woori Bank | 425,000 | 4.75% | 24/1/2029 | 420,727 | 0.01% |
| | | | | 25,633,427 | 0.69% |
| Spain 0.68% (30 June 2024: 0.59%) | | | | | |
| Banco Bilbao Vizcaya Argentaria SA | 310,000 | 6.14% | 14/9/2028 | 317,204 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | 220,000 | 7.88% | 15/11/2034 | 241,159 | 0.01% |
| Banco Bilbao Vizcaya Argentaria SA | 600,000 | 6.03% | 13/3/2035 | 601,045 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Banco Santander SA | 50,000 | 5.18% | 19/11/2025 | 49,903 | 0.00% |
| Banco Santander SA | 655,000 | 1.85% | 25/3/2026 | 630,471 | 0.02% |
| Banco Santander SA | 656,000 | 4.25% | 11/4/2027 | 644,529 | 0.02% |
| Banco Santander SA | 520,000 | 5.29% | 18/8/2027 | 522,922 | 0.01% |
| Banco Santander SA | 550,000 | 1.72% | 14/9/2027 | 519,984 | 0.01% |
| Banco Santander SA | 440,000 | 6.53% | 7/11/2027 | 452,555 | 0.01% |
| Banco Santander SA | 610,000 | 3.80% | 23/2/2028 | 585,330 | 0.01% |
| Banco Santander SA | 605,000 | 4.18% | 24/3/2028 | 592,179 | 0.02% |
| Banco Santander SA | 540,000 | 4.38% | 12/4/2028 | 526,880 | 0.01% |
| Banco Santander SA | 705,000 | 5.37% | 15/7/2028 | 709,888 | 0.02% |
| Banco Santander SA | 740,000 | 5.59% | 8/8/2028 | 749,809 | 0.02% |
| Banco Santander SA | 610,000 | 6.61% | 7/11/2028 | 641,068 | 0.02% |
| Banco Santander SA | 565,000 | 3.31% | 27/6/2029 | 524,660 | 0.01% |
| Banco Santander SA | 1,125,000 | 5.54% | 14/3/2030 | 1,130,983 | 0.03% |
| Banco Santander SA | 725,000 | 3.49% | 28/5/2030 | 661,397 | 0.02% |
| Banco Santander SA | 505,000 | 2.75% | 3/12/2030 | 427,551 | 0.01% |
| Banco Santander SA | 590,000 | 2.96% | 25/3/2031 | 514,771 | 0.01% |
| Banco Santander SA | 610,000 | 5.44% | 15/7/2031 | 609,597 | 0.02% |
| Banco Santander SA | 289,000 | 3.23% | 22/11/2032 | 245,961 | 0.01% |
| Banco Santander SA | 725,000 | 6.92% | 8/8/2033 | 762,684 | 0.02% |
| Banco Santander SA | 635,000 | 6.94% | 7/11/2033 | 692,592 | 0.02% |
| Banco Santander SA | 750,000 | 6.35% | 14/3/2034 | 761,437 | 0.02% |
| CaixaBank SA | 538,000 | 6.68% | 13/9/2027 | 551,989 | 0.01% |
| CaixaBank SA | 575,000 | 6.21% | 18/1/2029 | 589,108 | 0.02% |
| CaixaBank SA | 640,000 | 5.67% | 15/3/2030 | 645,865 | 0.02% |
| CaixaBank SA | 485,000 | 6.84% | 13/9/2034 | 514,470 | 0.01% |
| CaixaBank SA | 490,000 | 6.04% | 15/6/2035 | 493,606 | 0.01% |
| Cellnex Finance Co. SA | 240,000 | 3.88% | 7/7/2041 | 184,729 | 0.00% |
| Iberdrola International BV | 225,000 | 6.75% | 15/7/2036 | 248,695 | 0.01% |
| Santander Holdings USA, Inc. | 477,000 | 3.24% | 5/10/2026 | 463,160 | 0.01% |
| Santander Holdings USA, Inc. | 601,000 | 4.40% | 13/7/2027 | 593,955 | 0.02% |
| Santander Holdings USA, Inc. | 400,000 | 2.49% | 6/1/2028 | 379,356 | 0.01% |
| Santander Holdings USA, Inc. | 590,000 | 6.50% | 9/3/2029 | 606,711 | 0.02% |
| Santander Holdings USA, Inc. | 280,000 | 6.57% | 12/6/2029 | 289,223 | 0.01% |
| Santander Holdings USA, Inc. | 485,000 | 6.17% | 9/1/2030 | 494,946 | 0.01% |
| Santander Holdings USA, Inc. | 420,000 | 6.34% | 31/5/2035 | 426,472 | 0.01% |
| Telefonica Emisiones SA | 820,000 | 4.10% | 8/3/2027 | 806,991 | 0.02% |
| Telefonica Emisiones SA | 885,000 | 7.05% | 20/6/2036 | 972,807 | 0.03% |
| Telefonica Emisiones SA | 260,000 | 4.67% | 6/3/2038 | 230,849 | 0.01% |
| Telefonica Emisiones SA | 1,120,000 | 5.21% | 8/3/2047 | 995,399 | 0.03% |
| Telefonica Emisiones SA | 410,000 | 4.90% | 6/3/2048 | 347,448 | 0.01% |
| Telefonica Emisiones SA | 556,000 | 5.52% | 1/3/2049 | 512,398 | 0.01% |
| Telefonica Europe BV | 587,000 | 8.25% | 15/9/2030 | 669,756 | 0.02% |
| | | | | 25,134,492 | 0.68% |
| Sweden 0.12% (30 June 2024: 0.13%) | | | | | |
| SiriusPoint Ltd. | 110,000 | 7.00% | 5/4/2029 | 113,064 | 0.00% |
| Skandinaviska Enskilda Banken AB | 555,000 | 1.20% | 9/9/2026 | 524,663 | 0.01% |
| Svenska Handelsbanken AB | 270,000 | 5.25% | 15/6/2026 | 272,550 | 0.01% |
| Svenska Handelsbanken AB | 205,000 | 3.95% | 10/6/2027 | 202,122 | 0.01% |
| Svenska Handelsbanken AB | 360,000 | 1.42% | 11/6/2027 | 342,566 | 0.01% |
| Svenska Handelsbanken AB | 475,000 | 5.50% | 15/6/2028 | 480,655 | 0.01% |
| Swedbank AB | 645,000 | 5.47% | 15/6/2026 | 652,520 | 0.02% |
| Swedbank AB | 560,000 | 6.14% | 12/9/2026 | 571,744 | 0.01% |
| Swedbank AB | 723,000 | 1.54% | 16/11/2026 | 683,652 | 0.02% |
| Swedbank AB | 445,000 | 5.34% | 20/9/2027 | 448,784 | 0.01% |
| Swedbank AB | 320,000 | 5.00% | 20/11/2029 | 319,002 | 0.01% |
| | | | | 4,611,322 | 0.12% |
| Switzerland 1.16% (30 June 2024: 1.28%) | | | | | |
| ABB Finance USA, Inc. | 210,000 | 3.80% | 3/4/2028 | 204,989 | 0.01% |
| ABB Finance USA, Inc. | 110,000 | 4.38% | 8/5/2042 | 96,885 | 0.00% |
| Alcon Finance Corp. | 296,000 | 3.00% | 23/9/2029 | 271,216 | 0.01% |
| Alcon Finance Corp. | 165,000 | 2.60% | 27/5/2030 | 145,722 | 0.00% |
| Alcon Finance Corp. | 300,000 | 5.38% | 6/12/2032 | 300,208 | 0.01% |
| Argentum Netherlands BV for Zurich Insurance Co., Ltd. | 200,000 | 5.13% | 1/6/2048 | 197,902 | 0.01% |
| Cloverie plc for Zurich Insurance Co., Ltd. | 200,000 | 5.63% | 24/6/2046 | 200,262 | 0.01% |
| Credit Suisse USA LLC | 878,000 | 7.13% | 15/7/2032 | 971,629 | 0.03% |
| Glencore Finance Canada Ltd. | 280,000 | 6.90% | 15/11/2037 | 302,613 | 0.01% |
| Glencore Finance Canada Ltd. | 50,000 | 5.55% | 25/10/2042 | 46,832 | 0.00% |
| Glencore Funding LLC | 430,000 | 4.88% | 12/3/2029 | 426,458 | 0.01% |
| Holcim Finance US LLC | 778,000 | 3.50% | 22/9/2026 | 760,072 | 0.02% |
| Holcim Finance US LLC | 85,000 | 4.75% | 22/9/2046 | 71,520 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Novartis Capital Corp. | 615,000 | 2.00% | 14/2/2027 | 584,936 | 0.02% |
| Novartis Capital Corp. | 328,000 | 3.10% | 17/5/2027 | 318,015 | 0.01% |
| Novartis Capital Corp. | 385,000 | 3.80% | 18/9/2029 | 370,793 | 0.01% |
| Novartis Capital Corp. | 640,000 | 2.20% | 14/8/2030 | 559,926 | 0.01% |
| Novartis Capital Corp. | 150,000 | 4.00% | 18/9/2031 | 142,904 | 0.00% |
| Novartis Capital Corp. | 625,000 | 4.20% | 18/9/2034 | 581,460 | 0.02% |
| Novartis Capital Corp. | 235,000 | 3.70% | 21/9/2042 | 189,947 | 0.01% |
| Novartis Capital Corp. | 640,000 | 4.40% | 6/5/2044 | 560,367 | 0.01% |
| Novartis Capital Corp. | 755,000 | 4.00% | 20/11/2045 | 618,462 | 0.02% |
| Novartis Capital Corp. | 640,000 | 2.75% | 14/8/2050 | 405,231 | 0.01% |
| Novartis Capital Corp. | 280,000 | 4.70% | 18/9/2054 | 247,288 | 0.01% |
| Roche Holdings, Inc. | 455,000 | 2.63% | 15/5/2026 | 444,112 | 0.01% |
| Roche Holdings, Inc. | 465,000 | 2.38% | 28/1/2027 | 444,925 | 0.01% |
| Roche Holdings, Inc. | 410,000 | 3.63% | 17/9/2028 | 394,508 | 0.01% |
| Roche Holdings, Inc. | 665,000 | 2.08% | 13/12/2031 | 552,141 | 0.01% |
| Roche Holdings, Inc. | 410,000 | 4.00% | 28/11/2044 | 336,171 | 0.01% |
| Swiss Re Finance Luxembourg SA | 435,000 | 5.00% | 2/4/2049 | 431,560 | 0.01% |
| Tyco Electronics Group SA | 395,000 | 4.50% | 13/2/2026 | 394,994 | 0.01% |
| Tyco Electronics Group SA | 379,000 | 3.70% | 15/2/2026 | 375,113 | 0.01% |
| Tyco Electronics Group SA | 285,000 | 3.13% | 15/8/2027 | 274,123 | 0.01% |
| Tyco Electronics Group SA | 295,000 | 2.50% | 4/2/2032 | 250,305 | 0.01% |
| Tyco Electronics Group SA | 130,000 | 7.13% | 1/10/2037 | 147,893 | 0.00% |
| UBS AG | 878,000 | 1.25% | 1/6/2026 | 837,405 | 0.02% |
| UBS AG | 420,000 | 1.25% | 7/8/2026 | 397,577 | 0.01% |
| UBS AG | 620,000 | 5.00% | 9/7/2027 | 623,523 | 0.02% |
| UBS AG | 1,015,000 | 7.50% | 15/2/2028 | 1,086,815 | 0.03% |
| UBS AG | 830,000 | 5.65% | 11/9/2028 | 848,774 | 0.02% |
| UBS AG | 495,000 | 4.50% | 26/6/2048 | 419,903 | 0.01% |
| UBS Group AG | 884,000 | 4.13% | 15/4/2026 | 875,385 | 0.02% |
| UBS Group AG | 645,000 | 4.55% | 17/4/2026 | 642,930 | 0.02% |
| UBS Group AG | 350,000 | 4.49% | 12/5/2026 | 349,232 | 0.01% |
| UBS Group AG | 613,000 | 2.19% | 5/6/2026 | 605,604 | 0.02% |
| UBS Group AG | 570,000 | 5.71% | 12/1/2027 | 573,809 | 0.02% |
| UBS Group AG | 1,077,000 | 1.36% | 30/1/2027 | 1,035,530 | 0.03% |
| UBS Group AG | 1,269,000 | 1.31% | 2/2/2027 | 1,219,661 | 0.03% |
| UBS Group AG | 465,000 | 4.70% | 5/8/2027 | 462,774 | 0.01% |
| UBS Group AG | 1,555,000 | 1.49% | 10/8/2027 | 1,470,536 | 0.04% |
| UBS Group AG | 998,000 | 6.33% | 22/12/2027 | 1,023,360 | 0.03% |
| UBS Group AG | 1,095,000 | 4.28% | 9/1/2028 | 1,069,576 | 0.03% |
| UBS Group AG | 757,000 | 4.25% | 23/3/2028 | 735,500 | 0.02% |
| UBS Group AG | 377,000 | 4.75% | 12/5/2028 | 374,187 | 0.01% |
| UBS Group AG | 661,000 | 6.44% | 11/8/2028 | 682,948 | 0.02% |
| UBS Group AG | 820,000 | 3.87% | 12/1/2029 | 789,401 | 0.02% |
| UBS Group AG | 475,000 | 6.25% | 22/9/2029 | 491,732 | 0.01% |
| UBS Group AG | 800,000 | 5.43% | 8/2/2030 | 804,980 | 0.02% |
| UBS Group AG | 705,000 | 3.13% | 13/8/2030 | 643,576 | 0.02% |
| UBS Group AG | 975,000 | 5.62% | 13/9/2030 | 990,535 | 0.03% |
| UBS Group AG | 1,355,000 | 4.19% | 1/4/2031 | 1,281,472 | 0.03% |
| UBS Group AG | 658,000 | 2.10% | 11/2/2032 | 542,029 | 0.01% |
| UBS Group AG | 1,925,000 | 3.09% | 14/5/2032 | 1,676,734 | 0.05% |
| UBS Group AG | 650,000 | 2.75% | 11/2/2033 | 542,607 | 0.01% |
| UBS Group AG | 585,000 | 4.99% | 5/8/2033 | 566,186 | 0.02% |
| UBS Group AG | 1,025,000 | 6.54% | 12/8/2033 | 1,083,132 | 0.03% |
| UBS Group AG | 768,000 | 9.02% | 15/11/2033 | 926,774 | 0.02% |
| UBS Group AG | 875,000 | 5.96% | 12/1/2034 | 893,244 | 0.02% |
| UBS Group AG | 650,000 | 6.30% | 22/9/2034 | 678,559 | 0.02% |
| UBS Group AG | 807,000 | 5.70% | 8/2/2035 | 812,804 | 0.02% |
| UBS Group AG | 820,000 | 3.18% | 11/2/2043 | 591,644 | 0.02% |
| UBS Group AG | 945,000 | 4.88% | 15/5/2045 | 845,839 | 0.02% |
| UBS Group AG | 300,000 | 5.38% | 6/9/2045 | 285,073 | 0.01% |
| Zurich Finance Ireland Designated Activity Co. | 600,000 | 3.00% | 19/4/2051 | 512,521 | 0.01% |
| Zurich Finance Ireland Designated Activity Co. | 200,000 | 3.50% | 2/5/2052 | 172,055 | 0.00% |
| | | | | 43,087,408 | 1.16% |
| Taiwan 0.18% (30 June 2024: 0.19%) | | | | | |
| Cathaylife Singapore Pte Ltd. | 225,000 | 5.95% | 5/7/2034 | 231,366 | 0.01% |
| Cathaylife Singapore Pte Ltd. | 200,000 | 5.30% | 5/9/2039 | 195,283 | 0.00% |
| Nanshan Life Pte Ltd. | 250,000 | 5.45% | 11/9/2034 | 240,807 | 0.01% |
| TSMC Arizona Corp. | 640,000 | 1.75% | 25/10/2026 | 606,935 | 0.02% |
| TSMC Arizona Corp. | 421,000 | 3.88% | 22/4/2027 | 413,535 | 0.01% |
| TSMC Arizona Corp. | 200,000 | 4.13% | 22/4/2029 | 194,568 | 0.00% |
| TSMC Arizona Corp. | 720,000 | 2.50% | 25/10/2031 | 616,708 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| TSMC Arizona Corp. | 500,000 | 4.25% | 22/4/2032 | 477,466 | 0.01% |
| TSMC Arizona Corp. | 415,000 | 3.13% | 25/10/2041 | 317,595 | 0.01% |
| TSMC Arizona Corp. | 535,000 | 3.25% | 25/10/2051 | 383,696 | 0.01% |
| TSMC Arizona Corp. | 275,000 | 4.50% | 22/4/2052 | 248,772 | 0.01% |
| TSMC Global Ltd. | 565,000 | 1.25% | 23/4/2026 | 539,800 | 0.01% |
| TSMC Global Ltd. | 250,000 | 4.38% | 22/7/2027 | 248,117 | 0.01% |
| TSMC Global Ltd. | 175,000 | 1.00% | 28/9/2027 | 158,359 | 0.00% |
| TSMC Global Ltd. | 435,000 | 1.75% | 23/4/2028 | 393,347 | 0.01% |
| TSMC Global Ltd. | 743,000 | 1.38% | 28/9/2030 | 610,474 | 0.02% |
| TSMC Global Ltd. | 480,000 | 2.25% | 23/4/2031 | 409,134 | 0.01% |
| TSMC Global Ltd. | 280,000 | 4.63% | 22/7/2032 | 273,744 | 0.01% |
| | | | | 6,559,706 | 0.18% |
| Tanzania 0.01% (30 June 2024: 0.01%) | | | | | |
| AngloGold Ashanti Holdings plc | 255,000 | 3.38% | 1/11/2028 | 234,379 | 0.01% |
| AngloGold Ashanti Holdings plc | 156,000 | 3.75% | 1/10/2030 | 140,849 | 0.00% |
| | | | | 375,228 | 0.01% |
| Thailand 0.13% (30 June 2024: 0.14%) | | | | | |
| Bangkok Bank PCL | 505,000 | 4.30% | 15/6/2027 | 498,588 | 0.01% |
| Bangkok Bank PCL | 350,000 | 4.45% | 19/9/2028 | 341,873 | 0.01% |
| Bangkok Bank PCL | 455,000 | 5.30% | 21/9/2028 | 456,867 | 0.01% |
| Bangkok Bank PCL | 325,000 | 5.50% | 21/9/2033 | 325,143 | 0.01% |
| Bangkok Bank PCL | 200,000 | 5.65% | 5/7/2034 | 202,260 | 0.01% |
| Bangkok Bank PCL | 480,000 | 3.47% | 23/9/2036 | 410,003 | 0.01% |
| GC Treasury Center Co., Ltd. | 45,000 | 2.98% | 18/3/2031 | 38,245 | 0.00% |
| GC Treasury Center Co., Ltd. | 405,000 | 4.40% | 30/3/2032 | 369,006 | 0.01% |
| GC Treasury Center Co., Ltd. | 295,000 | 4.30% | 18/3/2051 | 216,444 | 0.01% |
| Kasikornbank PCL | 200,000 | 5.46% | 7/3/2028 | 201,652 | 0.01% |
| Minor International PCL | 400,000 | 2.70% | Perpetual | 385,135 | 0.01% |
| Muang Thai Life Assurance PCL | 200,000 | 3.55% | 27/1/2037 | 192,456 | 0.00% |
| Siam Commercial Bank PCL | 200,000 | 4.40% | 11/2/2029 | 194,252 | 0.00% |
| Thaioil Treasury Center Co., Ltd. | 590,000 | 5.38% | 20/11/2048 | 493,594 | 0.01% |
| Thaioil Treasury Center Co., Ltd. | 325,000 | 3.50% | 17/10/2049 | 197,760 | 0.01% |
| Thaioil Treasury Center Co., Ltd. | 490,000 | 3.75% | 18/6/2050 | 310,412 | 0.01% |
| | | | | 4,833,690 | 0.13% |
| United Arab Emirates 0.25% (30 June 2024: 0.26%) | | | | | |
| Adib Sukuk Co. II Ltd. | 200,000 | 5.70% | 15/11/2028 | 204,577 | 0.01% |
| Aldar Investment Properties Sukuk Ltd. | 200,000 | 4.88% | 24/5/2033 | 194,407 | 0.00% |
| Aldar Investment Properties Sukuk Ltd. | 200,000 | 5.50% | 16/5/2034 | 202,542 | 0.01% |
| Aldar Sukuk No 2 Ltd. | 200,000 | 3.88% | 22/10/2029 | 188,025 | 0.00% |
| BOS Funding Ltd. | 200,000 | 7.00% | 14/3/2028 | 206,131 | 0.01% |
| BOS Funding Ltd. | 200,000 | 5.25% | 12/9/2029 | 194,593 | 0.00% |
| Commercial Bank of Dubai PSC | 200,000 | 5.32% | 14/6/2028 | 201,073 | 0.01% |
| Commercial Bank of Dubai PSC | 200,000 | 4.86% | 10/10/2029 | 197,281 | 0.00% |
| DIB Sukuk Ltd. | 400,000 | 2.95% | 16/1/2026 | 390,513 | 0.01% |
| DIB Sukuk Ltd. | 400,000 | 1.96% | 22/6/2026 | 381,073 | 0.01% |
| DIB Sukuk Ltd. | 400,000 | 2.74% | 16/2/2027 | 379,727 | 0.01% |
| DIB Sukuk Ltd. | 200,000 | 5.49% | 30/11/2027 | 202,211 | 0.01% |
| DIB Sukuk Ltd. | 400,000 | 4.80% | 16/8/2028 | 396,063 | 0.01% |
| DIB Sukuk Ltd. | 725,000 | 5.24% | 4/3/2029 | 727,183 | 0.02% |
| Emaar Sukuk Ltd. | 400,000 | 3.64% | 15/9/2026 | 389,356 | 0.01% |
| Emaar Sukuk Ltd. | 200,000 | 3.88% | 17/9/2029 | 189,911 | 0.00% |
| Emaar Sukuk Ltd. | 200,000 | 3.70% | 6/7/2031 | 184,127 | 0.00% |
| Esic Sukuk Ltd. | 225,000 | 5.83% | 14/2/2029 | 227,874 | 0.01% |
| Galaxy Pipeline Assets Bidco Ltd. | 217,071 | 1.75% | 30/9/2027 | 205,917 | 0.01% |
| Galaxy Pipeline Assets Bidco Ltd. | 542,003 | 2.16% | 31/3/2034 | 464,370 | 0.01% |
| Galaxy Pipeline Assets Bidco Ltd. | 500,000 | 2.63% | 31/3/2036 | 406,095 | 0.01% |
| Galaxy Pipeline Assets Bidco Ltd. | 989,714 | 2.94% | 30/9/2040 | 780,526 | 0.02% |
| Galaxy Pipeline Assets Bidco Ltd. | 600,000 | 3.25% | 30/9/2040 | 452,135 | 0.01% |
| MAF Sukuk Ltd. | 200,000 | 4.64% | 14/5/2029 | 195,613 | 0.00% |
| MAF Sukuk Ltd. | 400,000 | 3.93% | 28/2/2030 | 377,260 | 0.01% |
| MAF Sukuk Ltd. | 200,000 | 5.00% | 1/6/2033 | 197,550 | 0.01% |
| Mashreqbank PSC | 200,000 | 7.13% | Perpetual | 205,121 | 0.01% |
| Mashreqbank PSC | 200,000 | 7.88% | 24/2/2033 | 212,020 | 0.01% |
| National Bank of Ras Al-Khaimah PSC | 225,000 | 5.38% | 25/7/2029 | 227,145 | 0.01% |
| National Central Cooling Co. PJSC | 200,000 | 2.50% | 21/10/2027 | 185,326 | 0.00% |
| NBK Tier 1 Ltd. | 200,000 | 3.63% | Perpetual | 189,616 | 0.00% |
| SIB Sukuk Co. III Ltd. | 200,000 | 5.25% | 3/7/2029 | 202,282 | 0.01% |
| | | | | 9,357,643 | 0.25% |
| United Kingdom 4.21% (30 June 2024: 4.56%) | | | | | |
| abrdn plc | 400,000 | 4.25% | 30/6/2028 | 379,356 | 0.01% |
| ANZ New Zealand Int'l Ltd. | 445,000 | 1.25% | 22/6/2026 | 423,183 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ashtead Capital, Inc. | 259,000 | 1.50% | 12/8/2026 | 244,686 | 0.01% |
| Ashtead Capital, Inc. | 75,000 | 4.38% | 15/8/2027 | 73,663 | 0.00% |
| Ashtead Capital, Inc. | 100,000 | 4.00% | 1/5/2028 | 96,153 | 0.00% |
| Ashtead Capital, Inc. | 360,000 | 4.25% | 1/11/2029 | 341,125 | 0.01% |
| Ashtead Capital, Inc. | 271,000 | 2.45% | 12/8/2031 | 225,236 | 0.01% |
| Ashtead Capital, Inc. | 255,000 | 5.50% | 11/8/2032 | 251,595 | 0.01% |
| Ashtead Capital, Inc. | 450,000 | 5.55% | 30/5/2033 | 442,798 | 0.01% |
| Ashtead Capital, Inc. | 300,000 | 5.95% | 15/10/2033 | 303,204 | 0.01% |
| Ashtead Capital, Inc. | 360,000 | 5.80% | 15/4/2034 | 359,761 | 0.01% |
| Astrazeneca Finance LLC | 411,000 | 1.20% | 28/5/2026 | 392,954 | 0.01% |
| Astrazeneca Finance LLC | 450,000 | 4.80% | 26/2/2027 | 452,639 | 0.01% |
| Astrazeneca Finance LLC | 375,000 | 4.88% | 3/3/2028 | 377,193 | 0.01% |
| Astrazeneca Finance LLC | 505,000 | 1.75% | 28/5/2028 | 457,930 | 0.01% |
| Astrazeneca Finance LLC | 405,000 | 4.85% | 26/2/2029 | 405,959 | 0.01% |
| Astrazeneca Finance LLC | 175,000 | 4.90% | 3/3/2030 | 175,590 | 0.00% |
| Astrazeneca Finance LLC | 525,000 | 4.90% | 26/2/2031 | 524,488 | 0.01% |
| Astrazeneca Finance LLC | 411,000 | 2.25% | 28/5/2031 | 349,919 | 0.01% |
| Astrazeneca Finance LLC | 315,000 | 4.88% | 3/3/2033 | 311,240 | 0.01% |
| Astrazeneca Finance LLC | 600,000 | 5.00% | 26/2/2034 | 593,452 | 0.02% |
| AstraZeneca plc | 423,000 | 0.70% | 8/4/2026 | 403,591 | 0.01% |
| AstraZeneca plc | 385,000 | 3.13% | 12/6/2027 | 372,877 | 0.01% |
| AstraZeneca plc | 389,000 | 4.00% | 17/1/2029 | 378,492 | 0.01% |
| AstraZeneca plc | 400,000 | 1.38% | 6/8/2030 | 333,237 | 0.01% |
| AstraZeneca plc | 1,075,000 | 6.45% | 15/9/2037 | 1,179,317 | 0.03% |
| AstraZeneca plc | 725,000 | 4.00% | 18/9/2042 | 600,417 | 0.02% |
| AstraZeneca plc | 280,000 | 4.38% | 16/11/2045 | 239,954 | 0.01% |
| AstraZeneca plc | 660,000 | 4.38% | 17/8/2048 | 558,515 | 0.01% |
| AstraZeneca plc | 520,000 | 3.00% | 28/5/2051 | 340,697 | 0.01% |
| BAE Systems Holdings, Inc. | 260,000 | 4.75% | 7/10/2044 | 231,004 | 0.01% |
| BAE Systems plc | 392,000 | 5.00% | 26/3/2027 | 393,503 | 0.01% |
| BAE Systems plc | 575,000 | 5.13% | 26/3/2029 | 575,930 | 0.02% |
| BAE Systems plc | 325,000 | 3.40% | 15/4/2030 | 299,838 | 0.01% |
| BAE Systems plc | 270,000 | 1.90% | 15/2/2031 | 222,955 | 0.01% |
| BAE Systems plc | 375,000 | 5.25% | 26/3/2031 | 375,650 | 0.01% |
| BAE Systems plc | 600,000 | 5.30% | 26/3/2034 | 598,437 | 0.02% |
| BAE Systems plc | 240,000 | 5.80% | 11/10/2041 | 241,086 | 0.01% |
| BAE Systems plc | 400,000 | 3.00% | 15/9/2050 | 256,947 | 0.01% |
| BAE Systems plc | 250,000 | 5.50% | 26/3/2054 | 243,886 | 0.01% |
| Barclays plc | 1,096,000 | 4.38% | 12/1/2026 | 1,090,840 | 0.03% |
| Barclays plc | 315,000 | 2.85% | 7/5/2026 | 312,615 | 0.01% |
| Barclays plc | 1,057,000 | 5.20% | 12/5/2026 | 1,057,367 | 0.03% |
| Barclays plc | 384,000 | 7.33% | 2/11/2026 | 390,926 | 0.01% |
| Barclays plc | 1,070,000 | 5.83% | 9/5/2027 | 1,081,352 | 0.03% |
| Barclays plc | 375,000 | 6.50% | 13/9/2027 | 383,945 | 0.01% |
| Barclays plc | 850,000 | 2.28% | 24/11/2027 | 808,129 | 0.02% |
| Barclays plc | 625,000 | 4.34% | 10/1/2028 | 611,199 | 0.02% |
| Barclays plc | 475,000 | 5.67% | 12/3/2028 | 480,627 | 0.01% |
| Barclays plc | 925,000 | 4.84% | 9/5/2028 | 908,395 | 0.02% |
| Barclays plc | 807,000 | 5.50% | 9/8/2028 | 815,539 | 0.02% |
| Barclays plc | 611,000 | 4.84% | 10/9/2028 | 607,037 | 0.02% |
| Barclays plc | 713,000 | 7.39% | 2/11/2028 | 755,386 | 0.02% |
| Barclays plc | 981,000 | 4.97% | 16/5/2029 | 972,081 | 0.03% |
| Barclays plc | 625,000 | 6.49% | 13/9/2029 | 650,162 | 0.02% |
| Barclays plc | 1,335,000 | 5.69% | 12/3/2030 | 1,348,382 | 0.04% |
| Barclays plc | 455,000 | 5.09% | 20/6/2030 | 443,125 | 0.01% |
| Barclays plc | 671,000 | 4.94% | 10/9/2030 | 657,558 | 0.02% |
| Barclays plc | 645,000 | 2.65% | 24/6/2031 | 560,485 | 0.01% |
| Barclays plc | 575,000 | 2.67% | 10/3/2032 | 487,975 | 0.01% |
| Barclays plc | 576,000 | 2.89% | 24/11/2032 | 487,093 | 0.01% |
| Barclays plc | 325,000 | 5.75% | 9/8/2033 | 325,113 | 0.01% |
| Barclays plc | 920,000 | 7.44% | 2/11/2033 | 1,012,978 | 0.03% |
| Barclays plc | 640,000 | 6.22% | 9/5/2034 | 656,604 | 0.02% |
| Barclays plc | 785,000 | 7.12% | 27/6/2034 | 834,208 | 0.02% |
| Barclays plc | 550,000 | 6.69% | 13/9/2034 | 582,669 | 0.02% |
| Barclays plc | 1,097,000 | 5.34% | 10/9/2035 | 1,054,720 | 0.03% |
| Barclays plc | 365,000 | 3.56% | 23/9/2035 | 322,551 | 0.01% |
| Barclays plc | 320,000 | 3.81% | 10/3/2042 | 247,541 | 0.01% |
| Barclays plc | 390,000 | 3.33% | 24/11/2042 | 282,211 | 0.01% |
| Barclays plc | 610,000 | 5.25% | 17/8/2045 | 569,795 | 0.02% |
| Barclays plc | 635,000 | 4.95% | 10/1/2047 | 564,575 | 0.01% |
| Barclays plc | 825,000 | 6.04% | 12/3/2055 | 824,923 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| BAT Capital Corp. | 525,000 | 3.22% | 6/9/2026 | 511,616 | 0.01% |
| BAT Capital Corp. | 410,000 | 4.70% | 2/4/2027 | 408,316 | 0.01% |
| BAT Capital Corp. | 1,610,000 | 3.56% | 15/8/2027 | 1,557,836 | 0.04% |
| BAT Capital Corp. | 605,000 | 2.26% | 25/3/2028 | 555,968 | 0.01% |
| BAT Capital Corp. | 110,000 | 3.46% | 6/9/2029 | 102,435 | 0.00% |
| BAT Capital Corp. | 297,000 | 4.91% | 2/4/2030 | 293,326 | 0.01% |
| BAT Capital Corp. | 385,000 | 6.34% | 2/8/2030 | 404,645 | 0.01% |
| BAT Capital Corp. | 635,000 | 5.83% | 20/2/2031 | 649,111 | 0.02% |
| BAT Capital Corp. | 595,000 | 2.73% | 25/3/2031 | 513,710 | 0.01% |
| BAT Capital Corp. | 612,000 | 4.74% | 16/3/2032 | 588,929 | 0.02% |
| BAT Capital Corp. | 479,000 | 7.75% | 19/10/2032 | 543,165 | 0.01% |
| BAT Capital Corp. | 740,000 | 6.42% | 2/8/2033 | 781,567 | 0.02% |
| BAT Capital Corp. | 325,000 | 6.00% | 20/2/2034 | 333,846 | 0.01% |
| BAT Capital Corp. | 975,000 | 4.39% | 15/8/2037 | 841,596 | 0.02% |
| BAT Capital Corp. | 300,000 | 7.08% | 2/8/2043 | 323,493 | 0.01% |
| BAT Capital Corp. | 960,000 | 4.54% | 15/8/2047 | 757,548 | 0.02% |
| BAT Capital Corp. | 445,000 | 4.76% | 6/9/2049 | 360,288 | 0.01% |
| BAT Capital Corp. | 185,000 | 5.28% | 2/4/2050 | 161,917 | 0.00% |
| BAT Capital Corp. | 550,000 | 5.65% | 16/3/2052 | 502,388 | 0.01% |
| BAT Capital Corp. | 445,000 | 7.08% | 2/8/2053 | 488,604 | 0.01% |
| BAT International Finance plc | 525,000 | 1.67% | 25/3/2026 | 505,313 | 0.01% |
| BAT International Finance plc | 425,000 | 4.45% | 16/3/2028 | 417,988 | 0.01% |
| BAT International Finance plc | 405,000 | 5.93% | 2/2/2029 | 417,050 | 0.01% |
| BG Energy Capital plc | 405,000 | 5.13% | 15/10/2041 | 378,131 | 0.01% |
| British Airways 2019-1 Class AA Pass Through Trust | 250,076 | 3.30% | 15/12/2032 | 230,019 | 0.01% |
| British Airways 2020-1 Class A Pass Through Trust | 264,040 | 4.25% | 15/11/2032 | 250,660 | 0.01% |
| British Telecommunications plc | 554,000 | 5.13% | 4/12/2028 | 555,140 | 0.01% |
| British Telecommunications plc | 530,000 | 3.25% | 8/11/2029 | 487,165 | 0.01% |
| British Telecommunications plc | 1,080,000 | 9.63% | 15/12/2030 | 1,308,113 | 0.03% |
| British Telecommunications plc | 105,000 | 4.25% | 8/11/2049 | 81,568 | 0.00% |
| CK Hutchison International 16 Ltd. | 210,000 | 2.75% | 3/10/2026 | 202,953 | 0.01% |
| CK Hutchison International 17 II Ltd. | 439,000 | 3.25% | 29/9/2027 | 422,361 | 0.01% |
| CK Hutchison International 17 Ltd. | 365,000 | 3.50% | 5/4/2027 | 355,756 | 0.01% |
| CK Hutchison International 19 II Ltd. | 265,000 | 2.75% | 6/9/2029 | 240,343 | 0.01% |
| CK Hutchison International 19 II Ltd. | 340,000 | 3.38% | 6/9/2049 | 240,418 | 0.01% |
| CK Hutchison International 19 Ltd. | 250,000 | 3.63% | 11/4/2029 | 237,124 | 0.01% |
| CK Hutchison International 20 Ltd. | 400,000 | 2.50% | 8/5/2030 | 353,016 | 0.01% |
| CK Hutchison International 20 Ltd. | 100,000 | 3.38% | 8/5/2050 | 70,364 | 0.00% |
| CK Hutchison International 21 Ltd. | 435,000 | 1.50% | 15/4/2026 | 417,316 | 0.01% |
| CK Hutchison International 21 Ltd. | 100,000 | 2.50% | 15/4/2031 | 85,571 | 0.00% |
| CK Hutchison International 21 Ltd. | 125,000 | 3.13% | 15/4/2041 | 92,360 | 0.00% |
| CK Hutchison International 23 Ltd. | 150,000 | 4.75% | 21/4/2028 | 149,056 | 0.00% |
| CK Hutchison International 23 Ltd. | 525,000 | 4.88% | 21/4/2033 | 509,899 | 0.01% |
| CK Hutchison International 24 II Ltd. | 400,000 | 4.38% | 13/3/2030 | 388,090 | 0.01% |
| CK Hutchison International 24 II Ltd. | 400,000 | 4.75% | 13/9/2034 | 381,060 | 0.01% |
| CK Hutchison International 24 Ltd. | 450,000 | 5.38% | 26/4/2029 | 456,612 | 0.01% |
| CSL Finance plc | 100,000 | 4.63% | 27/4/2042 | 87,779 | 0.00% |
| Diageo Capital plc | 500,000 | 5.38% | 5/10/2026 | 507,128 | 0.01% |
| Diageo Capital plc | 350,000 | 5.30% | 24/10/2027 | 356,099 | 0.01% |
| Diageo Capital plc | 330,000 | 2.38% | 24/10/2029 | 295,626 | 0.01% |
| Diageo Capital plc | 390,000 | 2.00% | 29/4/2030 | 336,717 | 0.01% |
| Diageo Capital plc | 405,000 | 2.13% | 29/4/2032 | 330,575 | 0.01% |
| Diageo Capital plc | 610,000 | 5.50% | 24/1/2033 | 621,232 | 0.02% |
| Diageo Capital plc | 325,000 | 5.63% | 5/10/2033 | 333,686 | 0.01% |
| Diageo Capital plc | 161,000 | 5.88% | 30/9/2036 | 169,512 | 0.00% |
| Diageo Capital plc | 185,000 | 3.88% | 29/4/2043 | 147,927 | 0.00% |
| Diageo Investment Corp. | 127,000 | 7.45% | 15/4/2035 | 147,556 | 0.00% |
| Diageo Investment Corp. | 140,000 | 4.25% | 11/5/2042 | 119,241 | 0.00% |
| Experian Finance plc | 325,000 | 4.25% | 1/2/2029 | 315,833 | 0.01% |
| Experian Finance plc | 350,000 | 2.75% | 8/3/2030 | 313,703 | 0.01% |
| GlaxoSmithKline Capital plc | 770,000 | 3.38% | 1/6/2029 | 728,248 | 0.02% |
| GlaxoSmithKline Capital, Inc. | 745,000 | 3.88% | 15/5/2028 | 726,529 | 0.02% |
| GlaxoSmithKline Capital, Inc. | 400,000 | 5.38% | 15/4/2034 | 407,931 | 0.01% |
| GlaxoSmithKline Capital, Inc. | 1,053,000 | 6.38% | 15/5/2038 | 1,141,419 | 0.03% |
| GlaxoSmithKline Capital, Inc. | 297,000 | 4.20% | 18/3/2043 | 251,069 | 0.01% |
| HSBC Bank USA NA | 460,000 | 5.88% | 1/11/2034 | 464,884 | 0.01% |
| HSBC Bank USA NA | 200,000 | 5.63% | 15/8/2035 | 199,374 | 0.01% |
| HSBC Bank USA NA | 205,000 | 7.00% | 15/1/2039 | 227,091 | 0.01% |
| HSBC Holdings plc | 907,000 | 4.30% | 8/3/2026 | 902,395 | 0.02% |
| HSBC Holdings plc | 717,000 | 3.90% | 25/5/2026 | 708,906 | 0.02% |
| HSBC Holdings plc | 625,000 | 2.10% | 4/6/2026 | 617,434 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| HSBC Holdings plc | 635,000 | 7.34% | 3/11/2026 | 647,201 | 0.02% |
| HSBC Holdings plc | 635,000 | 1.59% | 24/5/2027 | 606,010 | 0.02% |
| HSBC Holdings plc | 820,000 | 5.89% | 14/8/2027 | 831,577 | 0.02% |
| HSBC Holdings plc | 550,000 | 2.25% | 22/11/2027 | 523,366 | 0.01% |
| HSBC Holdings plc | 925,000 | 4.04% | 13/3/2028 | 905,121 | 0.02% |
| HSBC Holdings plc | 410,000 | 5.60% | 17/5/2028 | 414,309 | 0.01% |
| HSBC Holdings plc | 1,031,000 | 4.76% | 9/6/2028 | 1,023,489 | 0.03% |
| HSBC Holdings plc | 827,000 | 5.21% | 11/8/2028 | 829,756 | 0.02% |
| HSBC Holdings plc | 705,000 | 2.01% | 22/9/2028 | 649,552 | 0.02% |
| HSBC Holdings plc | 1,105,000 | 7.39% | 3/11/2028 | 1,170,887 | 0.03% |
| HSBC Holdings plc | 200,000 | 5.13% | 19/11/2028 | 199,918 | 0.01% |
| HSBC Holdings plc | 990,000 | 6.16% | 9/3/2029 | 1,016,785 | 0.03% |
| HSBC Holdings plc | 990,000 | 4.58% | 19/6/2029 | 970,259 | 0.03% |
| HSBC Holdings plc | 950,000 | 2.21% | 17/8/2029 | 853,492 | 0.02% |
| HSBC Holdings plc | 800,000 | 5.55% | 4/3/2030 | 805,585 | 0.02% |
| HSBC Holdings plc | 1,210,000 | 4.95% | 31/3/2030 | 1,197,664 | 0.03% |
| HSBC Holdings plc | 1,488,000 | 3.97% | 22/5/2030 | 1,405,333 | 0.04% |
| HSBC Holdings plc | 210,000 | 5.29% | 19/11/2030 | 208,506 | 0.01% |
| HSBC Holdings plc | 810,000 | 2.85% | 4/6/2031 | 711,019 | 0.02% |
| HSBC Holdings plc | 958,000 | 2.36% | 18/8/2031 | 815,056 | 0.02% |
| HSBC Holdings plc | 550,000 | 5.73% | 17/5/2032 | 555,785 | 0.01% |
| HSBC Holdings plc | 1,440,000 | 2.80% | 24/5/2032 | 1,223,675 | 0.03% |
| HSBC Holdings plc | 1,125,000 | 2.87% | 22/11/2032 | 948,940 | 0.03% |
| HSBC Holdings plc | 968,000 | 4.76% | 29/3/2033 | 910,447 | 0.02% |
| HSBC Holdings plc | 1,050,000 | 5.40% | 11/8/2033 | 1,037,314 | 0.03% |
| HSBC Holdings plc | 1,275,000 | 8.11% | 3/11/2033 | 1,436,777 | 0.04% |
| HSBC Holdings plc | 630,000 | 6.25% | 9/3/2034 | 654,245 | 0.02% |
| HSBC Holdings plc | 650,000 | 6.55% | 20/6/2034 | 669,839 | 0.02% |
| HSBC Holdings plc | 675,000 | 7.40% | 13/11/2034 | 733,692 | 0.02% |
| HSBC Holdings plc | 425,000 | 5.72% | 4/3/2035 | 427,871 | 0.01% |
| HSBC Holdings plc | 700,000 | 5.87% | 18/11/2035 | 683,597 | 0.02% |
| HSBC Holdings plc | 1,085,000 | 6.50% | 2/5/2036 | 1,116,619 | 0.03% |
| HSBC Holdings plc | 1,170,000 | 6.50% | 15/9/2037 | 1,199,617 | 0.03% |
| HSBC Holdings plc | 615,000 | 6.80% | 1/6/2038 | 654,159 | 0.02% |
| HSBC Holdings plc | 265,000 | 6.10% | 14/1/2042 | 281,238 | 0.01% |
| HSBC Holdings plc | 1,065,000 | 6.33% | 9/3/2044 | 1,122,308 | 0.03% |
| HSBC Holdings plc | 585,000 | 5.25% | 14/3/2044 | 537,547 | 0.01% |
| Hutchison Whampoa International 03/33 Ltd. | 510,000 | 7.45% | 24/11/2033 | 582,322 | 0.02% |
| Imperial Brands Finance plc | 310,000 | 3.50% | 26/7/2026 | 303,370 | 0.01% |
| Imperial Brands Finance plc | 500,000 | 6.13% | 27/7/2027 | 513,292 | 0.01% |
| Imperial Brands Finance plc | 575,000 | 3.88% | 26/7/2029 | 543,284 | 0.01% |
| Imperial Brands Finance plc | 305,000 | 5.50% | 1/2/2030 | 307,882 | 0.01% |
| Imperial Brands Finance plc | 300,000 | 5.88% | 1/7/2034 | 298,865 | 0.01% |
| Legal & General Group plc | 200,000 | 5.25% | 21/3/2047 | 198,088 | 0.01% |
| Lloyds Banking Group plc | 460,000 | 4.65% | 24/3/2026 | 457,241 | 0.01% |
| Lloyds Banking Group plc | 690,000 | 3.75% | 11/1/2027 | 674,678 | 0.02% |
| Lloyds Banking Group plc | 460,000 | 1.63% | 11/5/2027 | 439,929 | 0.01% |
| Lloyds Banking Group plc | 346,000 | 5.99% | 7/8/2027 | 351,117 | 0.01% |
| Lloyds Banking Group plc | 200,000 | 5.46% | 5/1/2028 | 201,627 | 0.01% |
| Lloyds Banking Group plc | 395,000 | 3.75% | 18/3/2028 | 384,365 | 0.01% |
| Lloyds Banking Group plc | 500,000 | 4.38% | 22/3/2028 | 488,435 | 0.01% |
| Lloyds Banking Group plc | 405,000 | 4.55% | 16/8/2028 | 397,469 | 0.01% |
| Lloyds Banking Group plc | 730,000 | 3.57% | 7/11/2028 | 701,270 | 0.02% |
| Lloyds Banking Group plc | 200,000 | 5.09% | 26/11/2028 | 200,250 | 0.01% |
| Lloyds Banking Group plc | 330,000 | 5.87% | 6/3/2029 | 336,232 | 0.01% |
| Lloyds Banking Group plc | 540,000 | 5.72% | 5/6/2030 | 549,263 | 0.01% |
| Lloyds Banking Group plc | 400,000 | 4.98% | 11/8/2033 | 384,164 | 0.01% |
| Lloyds Banking Group plc | 385,000 | 7.95% | 15/11/2033 | 430,488 | 0.01% |
| Lloyds Banking Group plc | 830,000 | 5.68% | 5/1/2035 | 827,385 | 0.02% |
| Lloyds Banking Group plc | 320,000 | 5.59% | 26/11/2035 | 317,123 | 0.01% |
| Lloyds Banking Group plc | 275,000 | 5.30% | 1/12/2045 | 248,860 | 0.01% |
| Lloyds Banking Group plc | 792,000 | 3.37% | 14/12/2046 | 551,056 | 0.01% |
| Lloyds Banking Group plc | 705,000 | 4.34% | 9/1/2048 | 553,063 | 0.01% |
| Lseg US Finance Corp. | 125,000 | 4.88% | 28/3/2027 | 125,087 | 0.00% |
| Lseg US Finance Corp. | 280,000 | 5.30% | 28/3/2034 | 278,710 | 0.01% |
| LSEGA Financing plc | 484,000 | 1.38% | 6/4/2026 | 463,912 | 0.01% |
| LSEGA Financing plc | 240,000 | 2.00% | 6/4/2028 | 218,772 | 0.01% |
| LSEGA Financing plc | 335,000 | 2.50% | 6/4/2031 | 285,438 | 0.01% |
| LSEGA Financing plc | 400,000 | 3.20% | 6/4/2041 | 297,012 | 0.01% |
| M&G plc | 200,000 | 6.50% | 20/10/2048 | 201,856 | 0.01% |
| Macquarie Airfinance Holdings Ltd. | 250,000 | 6.40% | 26/3/2029 | 257,435 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Macquarie Airfinance Holdings Ltd. | 275,000 | 5.15% | 17/3/2030 | 268,914 | 0.01% |
| Magellan Capital Holdings plc | 200,000 | 8.38% | 8/7/2029 | 206,112 | 0.01% |
| Marex Group plc | 150,000 | 6.40% | 4/11/2029 | 151,457 | 0.00% |
| Mead Johnson Nutrition Co. | 100,000 | 5.90% | 1/11/2039 | 102,713 | 0.00% |
| Mead Johnson Nutrition Co. | 215,000 | 4.60% | 1/6/2044 | 186,846 | 0.00% |
| Narragansett Electric Co. | 162,000 | 3.92% | 1/8/2028 | 155,998 | 0.00% |
| Narragansett Electric Co. | 50,000 | 5.64% | 15/3/2040 | 48,765 | 0.00% |
| National Grid plc | 360,000 | 5.60% | 12/6/2028 | 367,040 | 0.01% |
| National Grid plc | 215,000 | 5.81% | 12/6/2033 | 219,304 | 0.01% |
| National Grid plc | 275,000 | 5.42% | 11/1/2034 | 273,995 | 0.01% |
| Nationwide Building Society | 430,000 | 4.00% | 14/9/2026 | 421,435 | 0.01% |
| Nationwide Building Society | 630,000 | 1.50% | 13/10/2026 | 596,142 | 0.02% |
| Nationwide Building Society | 570,000 | 4.85% | 27/7/2027 | 570,047 | 0.02% |
| Nationwide Building Society | 350,000 | 6.56% | 18/10/2027 | 358,921 | 0.01% |
| Nationwide Building Society | 419,000 | 2.97% | 16/2/2028 | 400,516 | 0.01% |
| Nationwide Building Society | 275,000 | 4.30% | 8/3/2029 | 267,148 | 0.01% |
| Nationwide Building Society | 295,000 | 5.13% | 29/7/2029 | 295,287 | 0.01% |
| Nationwide Building Society | 580,000 | 3.96% | 18/7/2030 | 547,911 | 0.01% |
| Nationwide Building Society | 125,000 | 4.13% | 18/10/2032 | 119,976 | 0.00% |
| NatWest Group plc | 715,000 | 4.80% | 5/4/2026 | 714,974 | 0.02% |
| NatWest Group plc | 540,000 | 7.47% | 10/11/2026 | 551,026 | 0.01% |
| NatWest Group plc | 500,000 | 5.85% | 2/3/2027 | 504,864 | 0.01% |
| NatWest Group plc | 735,000 | 1.64% | 14/6/2027 | 701,095 | 0.02% |
| NatWest Group plc | 350,000 | 5.58% | 1/3/2028 | 354,004 | 0.01% |
| NatWest Group plc | 525,000 | 3.07% | 22/5/2028 | 502,003 | 0.01% |
| NatWest Group plc | 505,000 | 5.52% | 30/9/2028 | 511,216 | 0.01% |
| NatWest Group plc | 610,000 | 4.89% | 18/5/2029 | 603,789 | 0.02% |
| NatWest Group plc | 645,000 | 5.81% | 13/9/2029 | 657,622 | 0.02% |
| NatWest Group plc | 716,000 | 5.08% | 27/1/2030 | 708,921 | 0.02% |
| NatWest Group plc | 426,000 | 4.45% | 8/5/2030 | 410,793 | 0.01% |
| NatWest Group plc | 365,000 | 4.96% | 15/8/2030 | 359,556 | 0.01% |
| NatWest Group plc | 375,000 | 6.02% | 2/3/2034 | 384,319 | 0.01% |
| NatWest Group plc | 380,000 | 6.48% | 1/6/2034 | 390,138 | 0.01% |
| NatWest Group plc | 675,000 | 5.78% | 1/3/2035 | 678,928 | 0.02% |
| NatWest Group plc | 745,000 | 3.03% | 28/11/2035 | 643,245 | 0.02% |
| NatWest Markets plc | 830,000 | 1.60% | 29/9/2026 | 787,114 | 0.02% |
| NatWest Markets plc | 200,000 | 5.42% | 17/5/2027 | 202,548 | 0.01% |
| NatWest Markets plc | 85,000 | 5.41% | 17/5/2029 | 85,842 | 0.00% |
| New England Power Co. | 205,000 | 3.80% | 5/12/2047 | 151,337 | 0.00% |
| New England Power Co. | 140,000 | 2.81% | 6/10/2050 | 83,460 | 0.00% |
| Niagara Mohawk Power Corp. | 225,000 | 4.12% | 28/11/2042 | 180,098 | 0.00% |
| nVent Finance Sarl | 295,000 | 4.55% | 15/4/2028 | 291,994 | 0.01% |
| nVent Finance Sarl | 130,000 | 2.75% | 15/11/2031 | 109,315 | 0.00% |
| nVent Finance Sarl | 160,000 | 5.65% | 15/5/2033 | 159,873 | 0.00% |
| Phoenix Group Holdings plc | 200,000 | 5.38% | 6/7/2027 | 198,751 | 0.01% |
| Reckitt Benckiser Treasury Services plc | 845,000 | 3.00% | 26/6/2027 | 808,819 | 0.02% |
| RELX Capital, Inc. | 475,000 | 4.00% | 18/3/2029 | 458,924 | 0.01% |
| RELX Capital, Inc. | 260,000 | 3.00% | 22/5/2030 | 236,035 | 0.01% |
| RELX Capital, Inc. | 465,000 | 4.75% | 20/5/2032 | 452,496 | 0.01% |
| Reynolds American, Inc. | 545,000 | 5.70% | 15/8/2035 | 545,590 | 0.01% |
| Reynolds American, Inc. | 255,000 | 7.25% | 15/6/2037 | 279,849 | 0.01% |
| Reynolds American, Inc. | 320,000 | 6.15% | 15/9/2043 | 316,840 | 0.01% |
| Reynolds American, Inc. | 732,000 | 5.85% | 15/8/2045 | 696,861 | 0.02% |
| Rolls-Royce plc | 300,000 | 5.75% | 15/10/2027 | 304,191 | 0.01% |
| Santander UK Group Holdings plc | 575,000 | 6.83% | 21/11/2026 | 583,295 | 0.02% |
| Santander UK Group Holdings plc | 413,000 | 1.67% | 14/6/2027 | 392,942 | 0.01% |
| Santander UK Group Holdings plc | 550,000 | 2.47% | 11/1/2028 | 520,899 | 0.01% |
| Santander UK Group Holdings plc | 517,000 | 3.82% | 3/11/2028 | 497,604 | 0.01% |
| Santander UK Group Holdings plc | 425,000 | 6.53% | 10/1/2029 | 438,012 | 0.01% |
| Santander UK Group Holdings plc | 430,000 | 4.86% | 11/9/2030 | 418,220 | 0.01% |
| Santander UK Group Holdings plc | 405,000 | 2.90% | 15/3/2032 | 347,005 | 0.01% |
| Sky Group Finance Ltd. | 200,000 | 6.50% | 15/10/2035 | 212,614 | 0.01% |
| Smith & Nephew plc | 200,000 | 5.15% | 20/3/2027 | 201,352 | 0.01% |
| Smith & Nephew plc | 370,000 | 2.03% | 14/10/2030 | 310,262 | 0.01% |
| Smith & Nephew plc | 200,000 | 5.40% | 20/3/2034 | 198,474 | 0.01% |
| Standard Chartered Bank | 50,000 | 8.00% | 30/5/2031 | 55,940 | 0.00% |
| Standard Chartered plc | 760,000 | 4.05% | 12/4/2026 | 752,159 | 0.02% |
| Standard Chartered plc | 500,000 | 6.17% | 9/1/2027 | 504,850 | 0.01% |
| Standard Chartered plc | 700,000 | 1.46% | 14/1/2027 | 674,150 | 0.02% |
| Standard Chartered plc | 950,000 | 4.30% | 19/2/2027 | 930,548 | 0.02% |
| Standard Chartered plc | 430,000 | 6.19% | 6/7/2027 | 437,213 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Standard Chartered plc | 455,000 | 2.61% | 12/1/2028 | 433,169 | 0.01% |
| Standard Chartered plc | 225,000 | 6.75% | 8/2/2028 | 231,876 | 0.01% |
| Standard Chartered plc | 425,000 | 5.69% | 14/5/2028 | 429,700 | 0.01% |
| Standard Chartered plc | 540,000 | 7.77% | 16/11/2028 | 576,422 | 0.02% |
| Standard Chartered plc | 335,000 | 6.30% | 9/1/2029 | 343,993 | 0.01% |
| Standard Chartered plc | 200,000 | 7.02% | 8/2/2030 | 211,564 | 0.01% |
| Standard Chartered plc | 190,000 | 4.31% | 21/5/2030 | 182,025 | 0.00% |
| Standard Chartered plc | 600,000 | 5.01% | 15/10/2030 | 588,744 | 0.02% |
| Standard Chartered plc | 905,000 | 4.64% | 1/4/2031 | 872,738 | 0.02% |
| Standard Chartered plc | 798,000 | 2.68% | 29/6/2032 | 669,360 | 0.02% |
| Standard Chartered plc | 225,000 | 3.60% | 12/1/2033 | 195,074 | 0.00% |
| Standard Chartered plc | 210,000 | 4.87% | 15/3/2033 | 205,206 | 0.01% |
| Standard Chartered plc | 340,000 | 6.30% | 6/7/2034 | 352,052 | 0.01% |
| Standard Chartered plc | 650,000 | 6.10% | 11/1/2035 | 662,952 | 0.02% |
| Standard Chartered plc | 650,000 | 5.91% | 14/5/2035 | 651,496 | 0.02% |
| Standard Chartered plc | 450,000 | 3.27% | 18/2/2036 | 389,213 | 0.01% |
| Standard Chartered plc | 430,000 | 5.30% | 9/1/2043 | 398,132 | 0.01% |
| Standard Chartered plc | 960,000 | 5.70% | 26/3/2044 | 929,828 | 0.02% |
| Swiss RE Subordinated Finance plc | 75,000 | 5.70% | 5/4/2035 | 74,383 | 0.00% |
| Tesco plc | 160,000 | 6.15% | 15/11/2037 | 160,037 | 0.00% |
| Unilever Capital Corp. | 247,000 | 2.00% | 28/7/2026 | 238,069 | 0.01% |
| Unilever Capital Corp. | 339,000 | 2.90% | 5/5/2027 | 327,172 | 0.01% |
| Unilever Capital Corp. | 255,000 | 4.25% | 12/8/2027 | 253,468 | 0.01% |
| Unilever Capital Corp. | 746,000 | 3.50% | 22/3/2028 | 721,939 | 0.02% |
| Unilever Capital Corp. | 175,000 | 4.88% | 8/9/2028 | 176,378 | 0.00% |
| Unilever Capital Corp. | 355,000 | 2.13% | 6/9/2029 | 316,016 | 0.01% |
| Unilever Capital Corp. | 125,000 | 1.38% | 14/9/2030 | 103,726 | 0.00% |
| Unilever Capital Corp. | 254,000 | 1.75% | 12/8/2031 | 210,140 | 0.01% |
| Unilever Capital Corp. | 490,000 | 5.90% | 15/11/2032 | 520,053 | 0.01% |
| Unilever Capital Corp. | 225,000 | 5.00% | 8/12/2033 | 224,710 | 0.01% |
| Unilever Capital Corp. | 375,000 | 4.63% | 12/8/2034 | 360,918 | 0.01% |
| Unilever Capital Corp. | 325,000 | 2.63% | 12/8/2051 | 197,502 | 0.01% |
| Vodafone Group plc | 3,000 | 7.88% | 15/2/2030 | 3,393 | 0.00% |
| Vodafone Group plc | 75,000 | 6.25% | 30/11/2032 | 80,300 | 0.00% |
| Vodafone Group plc | 500,000 | 6.15% | 27/2/2037 | 524,795 | 0.01% |
| Vodafone Group plc | 225,000 | 5.00% | 30/5/2038 | 213,995 | 0.01% |
| Vodafone Group plc | 720,000 | 5.25% | 30/5/2048 | 665,928 | 0.02% |
| Vodafone Group plc | 715,000 | 4.88% | 19/6/2049 | 614,772 | 0.02% |
| Vodafone Group plc | 1,220,000 | 4.25% | 17/9/2050 | 946,730 | 0.03% |
| Vodafone Group plc | 250,000 | 5.63% | 10/2/2053 | 237,693 | 0.01% |
| Vodafone Group plc | 875,000 | 5.75% | 28/6/2054 | 845,532 | 0.02% |
| Vodafone Group plc | 110,000 | 5.75% | 10/2/2063 | 104,049 | 0.00% |
| Vodafone Group plc | 485,000 | 5.88% | 28/6/2064 | 469,207 | 0.01% |
| Weir Group plc | 225,000 | 2.20% | 13/5/2026 | 216,507 | 0.01% |
| | | | | 156,127,554 | 4.21% |
| United States 74.94% (30 June 2024: 74.27%) | | | | | |
| 3M Co. | 246,000 | 2.25% | 19/9/2026 | 236,329 | 0.01% |
| 3M Co. | 535,000 | 2.88% | 15/10/2027 | 511,877 | 0.01% |
| 3M Co. | 165,000 | 3.63% | 14/9/2028 | 159,526 | 0.00% |
| 3M Co. | 262,000 | 3.38% | 1/3/2029 | 246,951 | 0.01% |
| 3M Co. | 335,000 | 2.38% | 26/8/2029 | 300,562 | 0.01% |
| 3M Co. | 490,000 | 3.05% | 15/4/2030 | 449,398 | 0.01% |
| 3M Co. | 220,000 | 5.70% | 15/3/2037 | 225,708 | 0.01% |
| 3M Co. | 30,000 | 3.88% | 15/6/2044 | 23,561 | 0.00% |
| 3M Co. | 140,000 | 3.13% | 19/9/2046 | 95,968 | 0.00% |
| 3M Co. | 330,000 | 3.63% | 15/10/2047 | 240,045 | 0.01% |
| 3M Co. | 345,000 | 4.00% | 14/9/2048 | 270,976 | 0.01% |
| 3M Co. | 600,000 | 3.25% | 26/8/2049 | 406,817 | 0.01% |
| 3M Co. | 290,000 | 3.70% | 15/4/2050 | 213,114 | 0.01% |
| 7-Eleven, Inc. | 670,000 | 0.95% | 10/2/2026 | 640,967 | 0.02% |
| 7-Eleven, Inc. | 645,000 | 1.30% | 10/2/2028 | 572,212 | 0.02% |
| 7-Eleven, Inc. | 525,000 | 1.80% | 10/2/2031 | 423,020 | 0.01% |
| 7-Eleven, Inc. | 591,000 | 2.50% | 10/2/2041 | 380,669 | 0.01% |
| 7-Eleven, Inc. | 425,000 | 2.80% | 10/2/2051 | 244,702 | 0.01% |
| Abbott Laboratories | 699,000 | 3.75% | 30/11/2026 | 690,716 | 0.02% |
| Abbott Laboratories | 330,000 | 1.15% | 30/1/2028 | 298,890 | 0.01% |
| Abbott Laboratories | 283,000 | 1.40% | 30/6/2030 | 239,174 | 0.01% |
| Abbott Laboratories | 491,000 | 4.75% | 30/11/2036 | 474,092 | 0.01% |
| Abbott Laboratories | 215,000 | 6.15% | 30/11/2037 | 233,916 | 0.01% |
| Abbott Laboratories | 325,000 | 6.00% | 1/4/2039 | 349,564 | 0.01% |
| Abbott Laboratories | 200,000 | 5.30% | 27/5/2040 | 200,739 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Abbott Laboratories | 200,000 | 4.75% | 15/4/2043 | 187,713 | 0.01% |
| Abbott Laboratories | 1,130,000 | 4.90% | 30/11/2046 | 1,053,863 | 0.03% |
| AbbVie, Inc. | 1,290,000 | 3.20% | 14/5/2026 | 1,267,498 | 0.03% |
| AbbVie, Inc. ¹ | 1,245,000 | 2.95% | 21/11/2026 | 1,209,889 | 0.03% |
| AbbVie, Inc. | 1,515,000 | 4.80% | 15/3/2027 | 1,523,851 | 0.04% |
| AbbVie, Inc. ¹ | 980,000 | 4.25% | 14/11/2028 | 964,843 | 0.03% |
| AbbVie, Inc. | 1,462,000 | 4.80% | 15/3/2029 | 1,460,876 | 0.04% |
| AbbVie, Inc. ¹ | 2,380,000 | 3.20% | 21/11/2029 | 2,209,714 | 0.06% |
| AbbVie, Inc. | 1,165,000 | 4.95% | 15/3/2031 | 1,164,335 | 0.03% |
| AbbVie, Inc. | 1,390,000 | 5.05% | 15/3/2034 | 1,373,843 | 0.04% |
| AbbVie, Inc. | 890,000 | 4.55% | 15/3/2035 | 836,681 | 0.02% |
| AbbVie, Inc. | 1,015,000 | 4.50% | 14/5/2035 | 949,624 | 0.03% |
| AbbVie, Inc. | 975,000 | 4.30% | 14/5/2036 | 890,184 | 0.02% |
| AbbVie, Inc. | 1,740,000 | 4.05% | 21/11/2039 | 1,487,808 | 0.04% |
| AbbVie, Inc. | 302,000 | 4.63% | 1/10/2042 | 267,100 | 0.01% |
| AbbVie, Inc. ¹ | 1,305,000 | 4.40% | 6/11/2042 | 1,129,091 | 0.03% |
| AbbVie, Inc. | 325,000 | 5.35% | 15/3/2044 | 315,753 | 0.01% |
| AbbVie, Inc. | 830,000 | 4.85% | 15/6/2044 | 751,745 | 0.02% |
| AbbVie, Inc. | 515,000 | 4.75% | 15/3/2045 | 459,063 | 0.01% |
| AbbVie, Inc. ¹ | 1,315,000 | 4.70% | 14/5/2045 | 1,162,808 | 0.03% |
| AbbVie, Inc. | 665,000 | 4.45% | 14/5/2046 | 565,934 | 0.02% |
| AbbVie, Inc. ¹ | 645,000 | 4.88% | 14/11/2048 | 579,306 | 0.02% |
| AbbVie, Inc. ¹ | 2,345,000 | 4.25% | 21/11/2049 | 1,909,819 | 0.05% |
| AbbVie, Inc. ¹ | 1,300,000 | 5.40% | 15/3/2054 | 1,252,517 | 0.03% |
| AbbVie, Inc. | 875,000 | 5.50% | 15/3/2064 | 837,139 | 0.02% |
| Accenture Capital, Inc. | 700,000 | 3.90% | 4/10/2027 | 689,776 | 0.02% |
| Accenture Capital, Inc. | 325,000 | 4.05% | 4/10/2029 | 315,494 | 0.01% |
| Accenture Capital, Inc. | 475,000 | 4.25% | 4/10/2031 | 456,637 | 0.01% |
| Accenture Capital, Inc. | 600,000 | 4.50% | 4/10/2034 | 570,377 | 0.02% |
| Accident Fund Insurance Co. of America | 55,000 | 8.50% | 1/8/2032 | 53,526 | 0.00% |
| ACE Capital Trust II | 213,000 | 9.70% | 1/4/2030 | 254,148 | 0.01% |
| Acuity Brands Lighting, Inc. | 510,000 | 2.15% | 15/12/2030 | 433,485 | 0.01% |
| Adobe, Inc. | 573,000 | 2.15% | 1/2/2027 | 546,679 | 0.01% |
| Adobe, Inc. | 411,000 | 4.85% | 4/4/2027 | 413,796 | 0.01% |
| Adobe, Inc. | 160,000 | 4.80% | 4/4/2029 | 160,720 | 0.00% |
| Adobe, Inc. | 620,000 | 2.30% | 1/2/2030 | 551,481 | 0.01% |
| Adobe, Inc. | 25,000 | 4.95% | 4/4/2034 | 24,776 | 0.00% |
| Advanced Micro Devices, Inc. | 380,000 | 3.92% | 1/6/2032 | 352,951 | 0.01% |
| Advanced Micro Devices, Inc. | 285,000 | 4.39% | 1/6/2052 | 238,215 | 0.01% |
| AdventHealth Obligated Group | 110,000 | 2.80% | 15/11/2051 | 68,104 | 0.00% |
| Adventist Health System | 200,000 | 5.76% | 1/12/2034 | 201,561 | 0.01% |
| Adventist Health System | 155,000 | 3.63% | 1/3/2049 | 108,690 | 0.00% |
| Advocate Health & Hospitals Corp. | 132,000 | 2.21% | 15/6/2030 | 114,987 | 0.00% |
| Advocate Health & Hospitals Corp. | 250,000 | 4.27% | 15/8/2048 | 203,891 | 0.01% |
| Advocate Health & Hospitals Corp. | 360,000 | 3.39% | 15/10/2049 | 255,789 | 0.01% |
| Advocate Health & Hospitals Corp. | 175,000 | 3.01% | 15/6/2050 | 115,338 | 0.00% |
| AEP Texas, Inc. | 170,000 | 3.95% | 1/6/2028 | 164,255 | 0.00% |
| AEP Texas, Inc. | 147,000 | 5.45% | 15/5/2029 | 148,996 | 0.00% |
| AEP Texas, Inc. | 184,000 | 2.10% | 1/7/2030 | 157,486 | 0.00% |
| AEP Texas, Inc. | 180,000 | 4.70% | 15/5/2032 | 172,233 | 0.00% |
| AEP Texas, Inc. | 285,000 | 5.40% | 1/6/2033 | 282,266 | 0.01% |
| AEP Texas, Inc. | 250,000 | 5.70% | 15/5/2034 | 251,617 | 0.01% |
| AEP Texas, Inc. | 255,000 | 3.80% | 1/10/2047 | 183,181 | 0.01% |
| AEP Texas, Inc. | 140,000 | 4.15% | 1/5/2049 | 105,760 | 0.00% |
| AEP Texas, Inc. | 104,000 | 3.45% | 15/1/2050 | 69,969 | 0.00% |
| AEP Texas, Inc. | 165,000 | 3.45% | 15/5/2051 | 109,567 | 0.00% |
| AEP Texas, Inc. | 150,000 | 5.25% | 15/5/2052 | 135,303 | 0.00% |
| AEP Transmission Co. LLC | 275,000 | 3.10% | 1/12/2026 | 267,306 | 0.01% |
| AEP Transmission Co. LLC | 198,000 | 5.15% | 1/4/2034 | 194,951 | 0.01% |
| AEP Transmission Co. LLC | 130,000 | 4.00% | 1/12/2046 | 102,074 | 0.00% |
| AEP Transmission Co. LLC | 345,000 | 3.75% | 1/12/2047 | 256,004 | 0.01% |
| AEP Transmission Co. LLC | 205,000 | 4.25% | 15/9/2048 | 163,446 | 0.00% |
| AEP Transmission Co. LLC | 185,000 | 3.80% | 15/6/2049 | 137,299 | 0.00% |
| AEP Transmission Co. LLC | 110,000 | 3.15% | 15/9/2049 | 72,439 | 0.00% |
| AEP Transmission Co. LLC | 235,000 | 3.65% | 1/4/2050 | 170,143 | 0.00% |
| AEP Transmission Co. LLC | 50,000 | 2.75% | 15/8/2051 | 30,033 | 0.00% |
| AEP Transmission Co. LLC | 245,000 | 4.50% | 15/6/2052 | 202,757 | 0.01% |
| AEP Transmission Co. LLC | 430,000 | 5.40% | 15/3/2053 | 409,943 | 0.01% |
| AES Corp. | 458,000 | 1.38% | 15/1/2026 | 440,894 | 0.01% |
| AES Corp. | 585,000 | 5.45% | 1/6/2028 | 588,109 | 0.02% |
| AES Corp. | 185,000 | 3.95% | 15/7/2030 | 170,715 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| AES Corp. | 575,000 | 2.45% | 15/1/2031 | 479,399 | 0.01% |
| Aetna, Inc. | 515,000 | 6.63% | 15/6/2036 | 540,697 | 0.01% |
| Aetna, Inc. | 440,000 | 6.75% | 15/12/2037 | 463,993 | 0.01% |
| Aetna, Inc. | 178,000 | 4.50% | 15/5/2042 | 144,511 | 0.00% |
| Aetna, Inc. | 260,000 | 4.75% | 15/3/2044 | 214,730 | 0.01% |
| Affiliated Managers Group, Inc. | 250,000 | 3.30% | 15/6/2030 | 228,469 | 0.01% |
| Aflac, Inc. | 315,000 | 1.13% | 15/3/2026 | 302,225 | 0.01% |
| Aflac, Inc. | 163,000 | 2.88% | 15/10/2026 | 158,169 | 0.00% |
| Aflac, Inc. | 310,000 | 3.60% | 1/4/2030 | 291,287 | 0.01% |
| Aflac, Inc. | 50,000 | 4.00% | 15/10/2046 | 39,140 | 0.00% |
| Aflac, Inc. | 285,000 | 4.75% | 15/1/2049 | 250,026 | 0.01% |
| AGCO Corp. | 135,000 | 5.45% | 21/3/2027 | 136,280 | 0.00% |
| AGCO Corp. | 370,000 | 5.80% | 21/3/2034 | 371,917 | 0.01% |
| Agilent Technologies, Inc. | 260,000 | 2.75% | 15/9/2029 | 235,977 | 0.01% |
| Agilent Technologies, Inc. | 350,000 | 2.10% | 4/6/2030 | 300,496 | 0.01% |
| Agilent Technologies, Inc. | 375,000 | 2.30% | 12/3/2031 | 318,201 | 0.01% |
| Agilent Technologies, Inc. | 200,000 | 4.75% | 9/9/2034 | 190,486 | 0.01% |
| Agree LP | 280,000 | 2.00% | 15/6/2028 | 253,599 | 0.01% |
| Agree LP | 40,000 | 2.90% | 1/10/2030 | 35,403 | 0.00% |
| Agree LP | 85,000 | 4.80% | 1/10/2032 | 81,372 | 0.00% |
| Agree LP | 110,000 | 2.60% | 15/6/2033 | 88,471 | 0.00% |
| Agree LP | 150,000 | 5.63% | 15/6/2034 | 150,539 | 0.00% |
| AHS Hospital Corp. | 170,000 | 5.02% | 1/7/2045 | 158,556 | 0.00% |
| AHS Hospital Corp. | 220,000 | 2.78% | 1/7/2051 | 135,966 | 0.00% |
| AIG SunAmerica Global Financing X | 330,000 | 6.90% | 15/3/2032 | 356,453 | 0.01% |
| Air Lease Corp. | 445,000 | 2.88% | 15/1/2026 | 435,324 | 0.01% |
| Air Lease Corp. | 344,000 | 3.75% | 1/6/2026 | 338,665 | 0.01% |
| Air Lease Corp. | 200,000 | 5.30% | 25/6/2026 | 201,325 | 0.01% |
| Air Lease Corp. | 421,000 | 1.88% | 15/8/2026 | 401,426 | 0.01% |
| Air Lease Corp. | 271,000 | 2.20% | 15/1/2027 | 257,221 | 0.01% |
| Air Lease Corp. | 178,000 | 3.63% | 1/4/2027 | 173,583 | 0.00% |
| Air Lease Corp. | 291,000 | 3.63% | 1/12/2027 | 281,258 | 0.01% |
| Air Lease Corp. | 340,000 | 5.85% | 15/12/2027 | 348,581 | 0.01% |
| Air Lease Corp. | 320,000 | 5.30% | 1/2/2028 | 322,693 | 0.01% |
| Air Lease Corp. | 154,000 | 2.10% | 1/9/2028 | 138,886 | 0.00% |
| Air Lease Corp. | 218,000 | 4.63% | 1/10/2028 | 214,534 | 0.01% |
| Air Lease Corp. | 50,000 | 5.10% | 1/3/2029 | 50,083 | 0.00% |
| Air Lease Corp. | 196,000 | 3.25% | 1/10/2029 | 180,751 | 0.00% |
| Air Lease Corp. | 279,000 | 3.00% | 1/2/2030 | 251,490 | 0.01% |
| Air Lease Corp. | 444,000 | 3.13% | 1/12/2030 | 393,686 | 0.01% |
| Air Lease Corp. | 372,000 | 2.88% | 15/1/2032 | 316,994 | 0.01% |
| Air Products & Chemicals, Inc. | 425,000 | 1.85% | 15/5/2027 | 399,630 | 0.01% |
| Air Products & Chemicals, Inc. | 175,000 | 4.60% | 8/2/2029 | 174,251 | 0.00% |
| Air Products & Chemicals, Inc. | 500,000 | 2.05% | 15/5/2030 | 433,934 | 0.01% |
| Air Products & Chemicals, Inc. | 220,000 | 4.80% | 3/3/2033 | 216,006 | 0.01% |
| Air Products & Chemicals, Inc. | 375,000 | 4.85% | 8/2/2034 | 366,099 | 0.01% |
| Air Products & Chemicals, Inc. | 355,000 | 2.70% | 15/5/2040 | 253,180 | 0.01% |
| Air Products & Chemicals, Inc. | 395,000 | 2.80% | 15/5/2050 | 248,164 | 0.01% |
| Aircastle Ltd. | 531,000 | 4.25% | 15/6/2026 | 525,695 | 0.01% |
| Aircastle Ltd. | 50,000 | 2.85% | 26/1/2028 | 46,518 | 0.00% |
| Aircastle Ltd. | 255,000 | 6.50% | 18/7/2028 | 263,655 | 0.01% |
| Aircastle Ltd. | 350,000 | 5.95% | 15/2/2029 | 357,118 | 0.01% |
| Aircastle Ltd./Aircastle Ireland DAC | 180,000 | 5.75% | 1/10/2031 | 181,219 | 0.00% |
| Alabama Power Co. | 95,000 | 3.75% | 1/9/2027 | 92,920 | 0.00% |
| Alabama Power Co. | 285,000 | 1.45% | 15/9/2030 | 235,950 | 0.01% |
| Alabama Power Co. | 262,000 | 3.05% | 15/3/2032 | 229,792 | 0.01% |
| Alabama Power Co. | 143,000 | 3.94% | 1/9/2032 | 132,815 | 0.00% |
| Alabama Power Co. | 130,000 | 5.85% | 15/11/2033 | 134,783 | 0.00% |
| Alabama Power Co. | 175,000 | 6.13% | 15/5/2038 | 185,231 | 0.01% |
| Alabama Power Co. | 185,000 | 6.00% | 1/3/2039 | 192,945 | 0.01% |
| Alabama Power Co. | 455,000 | 3.85% | 1/12/2042 | 361,022 | 0.01% |
| Alabama Power Co. | 180,000 | 4.15% | 15/8/2044 | 147,810 | 0.00% |
| Alabama Power Co. | 210,000 | 3.75% | 1/3/2045 | 160,894 | 0.00% |
| Alabama Power Co. | 90,000 | 4.30% | 2/1/2046 | 74,483 | 0.00% |
| Alabama Power Co. | 605,000 | 3.70% | 1/12/2047 | 450,835 | 0.01% |
| Alabama Power Co. | 185,000 | 4.30% | 15/7/2048 | 151,857 | 0.00% |
| Alabama Power Co. | 220,000 | 3.45% | 1/10/2049 | 155,636 | 0.00% |
| Alabama Power Co. | 430,000 | 3.13% | 15/7/2051 | 282,811 | 0.01% |
| Alabama Power Co. | 160,000 | 3.00% | 15/3/2052 | 102,752 | 0.00% |
| Alaska Airlines 2020-1 Class A Pass Through Trust | 429,029 | 4.80% | 15/8/2027 | 424,682 | 0.01% |
| Albemarle Corp. | 339,000 | 4.65% | 1/6/2027 | 336,090 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Albemarle Corp. | 225,000 | 5.45% | 1/12/2044 | 200,781 | 0.01% |
| Albemarle Corp. | 195,000 | 5.65% | 1/6/2052 | 167,015 | 0.00% |
| Alcon Finance Corp. | 480,000 | 2.75% | 23/9/2026 | 463,789 | 0.01% |
| Alcon Finance Corp. | 445,000 | 3.80% | 23/9/2049 | 326,624 | 0.01% |
| Alcon Finance Corp. | 300,000 | 5.75% | 6/12/2052 | 295,465 | 0.01% |
| Alexander Funding Trust II | 440,000 | 7.47% | 31/7/2028 | 464,537 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 75,000 | 4.30% | 15/1/2026 | 74,574 | 0.00% |
| Alexandria Real Estate Equities, Inc. | 167,000 | 3.80% | 15/4/2026 | 164,837 | 0.00% |
| Alexandria Real Estate Equities, Inc. | 270,000 | 3.95% | 15/1/2027 | 265,642 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 225,000 | 3.95% | 15/1/2028 | 218,676 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 25,000 | 4.50% | 30/7/2029 | 24,435 | 0.00% |
| Alexandria Real Estate Equities, Inc. | 200,000 | 2.75% | 15/12/2029 | 178,921 | 0.00% |
| Alexandria Real Estate Equities, Inc. | 230,000 | 4.70% | 1/7/2030 | 224,339 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 250,000 | 4.90% | 15/12/2030 | 246,125 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 230,000 | 3.38% | 15/8/2031 | 205,971 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 640,000 | 2.00% | 18/5/2032 | 510,170 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 375,000 | 1.88% | 1/2/2033 | 288,993 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 435,000 | 2.95% | 15/3/2034 | 358,373 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 230,000 | 4.75% | 15/4/2035 | 216,011 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 115,000 | 4.85% | 15/4/2049 | 98,755 | 0.00% |
| Alexandria Real Estate Equities, Inc. | 335,000 | 4.00% | 1/2/2050 | 249,287 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 310,000 | 3.00% | 18/5/2051 | 189,864 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 425,000 | 3.55% | 15/3/2052 | 289,007 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 225,000 | 5.15% | 15/4/2053 | 200,347 | 0.01% |
| Alexandria Real Estate Equities, Inc. | 230,000 | 5.63% | 15/5/2054 | 219,766 | 0.01% |
| Alleghany Corp. | 225,000 | 3.63% | 15/5/2030 | 211,521 | 0.01% |
| Alleghany Corp. | 246,000 | 4.90% | 15/9/2044 | 226,190 | 0.01% |
| Alleghany Corp. | 290,000 | 3.25% | 15/8/2051 | 195,155 | 0.01% |
| Allegion plc | 225,000 | 3.50% | 1/10/2029 | 210,220 | 0.01% |
| Allegion US Holding Co., Inc. | 208,000 | 3.55% | 1/10/2027 | 200,614 | 0.01% |
| Allegion US Holding Co., Inc. | 225,000 | 5.41% | 1/7/2032 | 227,125 | 0.01% |
| Allegion US Holding Co., Inc. | 160,000 | 5.60% | 29/5/2034 | 160,864 | 0.00% |
| Alliant Energy Finance LLC | 425,000 | 5.40% | 6/6/2027 | 427,746 | 0.01% |
| Alliant Energy Finance LLC | 180,000 | 4.25% | 15/6/2028 | 174,393 | 0.00% |
| Alliant Energy Finance LLC | 118,000 | 3.60% | 1/3/2032 | 104,644 | 0.00% |
| Allina Health System | 392,000 | 3.89% | 15/4/2049 | 297,607 | 0.01% |
| Allina Health System | 250,000 | 2.90% | 15/11/2051 | 156,314 | 0.00% |
| Allstate Corp. | 275,000 | 3.28% | 15/12/2026 | 268,710 | 0.01% |
| Allstate Corp. | 370,000 | 5.05% | 24/6/2029 | 371,894 | 0.01% |
| Allstate Corp. | 428,000 | 1.45% | 15/12/2030 | 347,923 | 0.01% |
| Allstate Corp. | 400,000 | 5.25% | 30/3/2033 | 398,887 | 0.01% |
| Allstate Corp. | 165,000 | 5.35% | 1/6/2033 | 166,021 | 0.00% |
| Allstate Corp. | 250,000 | 5.55% | 9/5/2035 | 253,223 | 0.01% |
| Allstate Corp. | 100,000 | 5.95% | 1/4/2036 | 105,035 | 0.00% |
| Allstate Corp. | 355,000 | 4.50% | 15/6/2043 | 303,678 | 0.01% |
| Allstate Corp. | 340,000 | 4.20% | 15/12/2046 | 273,799 | 0.01% |
| Allstate Corp. | 240,000 | 3.85% | 10/8/2049 | 180,129 | 0.00% |
| Allstate Corp. | 75,000 | 7.72% | 15/8/2053 | 74,882 | 0.00% |
| Allstate Corp. | 145,000 | 6.50% | 15/5/2057 | 148,961 | 0.00% |
| Ally Financial, Inc. | 436,000 | 4.75% | 9/6/2027 | 432,839 | 0.01% |
| Ally Financial, Inc. | 315,000 | 7.10% | 15/11/2027 | 332,413 | 0.01% |
| Ally Financial, Inc. | 240,000 | 6.99% | 13/6/2029 | 250,040 | 0.01% |
| Ally Financial, Inc. | 480,000 | 6.85% | 3/1/2030 | 497,859 | 0.01% |
| Ally Financial, Inc. | 745,000 | 8.00% | 1/11/2031 | 824,351 | 0.02% |
| Ally Financial, Inc. | 430,000 | 6.18% | 26/7/2035 | 425,072 | 0.01% |
| Alphabet, Inc. | 777,000 | 2.00% | 15/8/2026 | 748,412 | 0.02% |
| Alphabet, Inc. | 635,000 | 0.80% | 15/8/2027 | 580,830 | 0.02% |
| Alphabet, Inc. | 708,000 | 1.10% | 15/8/2030 | 588,902 | 0.02% |
| Alphabet, Inc. | 541,000 | 1.90% | 15/8/2040 | 353,223 | 0.01% |
| Alphabet, Inc. | 874,000 | 2.05% | 15/8/2050 | 484,764 | 0.01% |
| Alphabet, Inc. | 710,000 | 2.25% | 15/8/2060 | 384,054 | 0.01% |
| Altria Group, Inc. | 695,000 | 4.40% | 14/2/2026 | 691,958 | 0.02% |
| Altria Group, Inc. | 180,000 | 2.63% | 16/9/2026 | 173,866 | 0.00% |
| Altria Group, Inc. | 75,000 | 6.20% | 1/11/2028 | 77,977 | 0.00% |
| Altria Group, Inc. | 880,000 | 4.80% | 14/2/2029 | 870,139 | 0.02% |
| Altria Group, Inc. | 235,000 | 3.40% | 6/5/2030 | 215,771 | 0.01% |
| Altria Group, Inc. | 743,000 | 2.45% | 4/2/2032 | 611,101 | 0.02% |
| Altria Group, Inc. | 125,000 | 6.88% | 1/11/2033 | 135,497 | 0.00% |
| Altria Group, Inc. | 755,000 | 5.80% | 14/2/2039 | 746,154 | 0.02% |
| Altria Group, Inc. | 954,000 | 3.40% | 4/2/2041 | 688,811 | 0.02% |
| Altria Group, Inc. | 478,000 | 4.25% | 9/8/2042 | 380,673 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Altria Group, Inc. | 450,000 | 4.50% | 2/5/2043 | 367,351 | 0.01% |
| Altria Group, Inc. | 344,000 | 5.38% | 31/1/2044 | 320,764 | 0.01% |
| Altria Group, Inc. | 620,000 | 3.88% | 16/9/2046 | 447,510 | 0.01% |
| Altria Group, Inc. | 1,435,000 | 5.95% | 14/2/2049 | 1,406,007 | 0.04% |
| Altria Group, Inc. | 250,000 | 4.45% | 6/5/2050 | 193,429 | 0.01% |
| Altria Group, Inc. | 485,000 | 3.70% | 4/2/2051 | 330,218 | 0.01% |
| Altria Group, Inc. | 375,000 | 4.00% | 4/2/2061 | 261,311 | 0.01% |
| Amazon.com, Inc. | 1,030,000 | 1.00% | 12/5/2026 | 985,465 | 0.03% |
| Amazon.com, Inc. | 929,000 | 3.30% | 13/4/2027 | 906,903 | 0.02% |
| Amazon.com, Inc. | 425,000 | 1.20% | 3/6/2027 | 394,004 | 0.01% |
| Amazon.com, Inc. | 1,000,000 | 3.15% | 22/8/2027 | 966,926 | 0.03% |
| Amazon.com, Inc. | 705,000 | 4.55% | 1/12/2027 | 709,117 | 0.02% |
| Amazon.com, Inc. | 1,145,000 | 1.65% | 12/5/2028 | 1,043,160 | 0.03% |
| Amazon.com, Inc. | 570,000 | 3.45% | 13/4/2029 | 546,667 | 0.01% |
| Amazon.com, Inc. | 465,000 | 4.65% | 1/12/2029 | 467,999 | 0.01% |
| Amazon.com, Inc. | 1,165,000 | 1.50% | 3/6/2030 | 988,187 | 0.03% |
| Amazon.com, Inc. | 1,440,000 | 2.10% | 12/5/2031 | 1,229,323 | 0.03% |
| Amazon.com, Inc. | 890,000 | 3.60% | 13/4/2032 | 823,073 | 0.02% |
| Amazon.com, Inc. | 820,000 | 4.70% | 1/12/2032 | 815,956 | 0.02% |
| Amazon.com, Inc. | 550,000 | 4.80% | 5/12/2034 | 547,830 | 0.01% |
| Amazon.com, Inc. | 1,260,000 | 3.88% | 22/8/2037 | 1,113,899 | 0.03% |
| Amazon.com, Inc. | 1,040,000 | 2.88% | 12/5/2041 | 764,148 | 0.02% |
| Amazon.com, Inc. | 735,000 | 4.95% | 5/12/2044 | 701,028 | 0.02% |
| Amazon.com, Inc. | 1,375,000 | 4.05% | 22/8/2047 | 1,131,243 | 0.03% |
| Amazon.com, Inc. | 975,000 | 2.50% | 3/6/2050 | 581,133 | 0.02% |
| Amazon.com, Inc. | 1,640,000 | 3.10% | 12/5/2051 | 1,102,760 | 0.03% |
| Amazon.com, Inc. | 1,236,000 | 3.95% | 13/4/2052 | 973,485 | 0.03% |
| Amazon.com, Inc. | 830,000 | 4.25% | 22/8/2057 | 678,371 | 0.02% |
| Amazon.com, Inc. | 1,110,000 | 2.70% | 3/6/2060 | 635,939 | 0.02% |
| Amazon.com, Inc. | 825,000 | 3.25% | 12/5/2061 | 537,535 | 0.01% |
| Amazon.com, Inc. | 470,000 | 4.10% | 13/4/2062 | 368,403 | 0.01% |
| Amcors Finance USA, Inc. | 245,000 | 3.63% | 28/4/2026 | 241,007 | 0.01% |
| Amcors Finance USA, Inc. | 150,000 | 4.50% | 15/5/2028 | 147,120 | 0.00% |
| Amcors Finance USA, Inc. | 160,000 | 5.63% | 26/5/2033 | 161,803 | 0.00% |
| Amcors Flexibles North America, Inc. | 145,000 | 2.63% | 19/6/2030 | 127,049 | 0.00% |
| Amcors Flexibles North America, Inc. | 310,000 | 2.69% | 25/5/2031 | 266,697 | 0.01% |
| Amcors Group Finance plc | 235,000 | 5.45% | 23/5/2029 | 236,889 | 0.01% |
| Amdocs Ltd. | 339,000 | 2.54% | 15/6/2030 | 294,730 | 0.01% |
| Ameren Corp. | 189,000 | 3.65% | 15/2/2026 | 186,596 | 0.01% |
| Ameren Corp. | 415,000 | 5.70% | 1/12/2026 | 421,774 | 0.01% |
| Ameren Corp. | 255,000 | 1.95% | 15/3/2027 | 239,739 | 0.01% |
| Ameren Corp. | 210,000 | 1.75% | 15/3/2028 | 190,003 | 0.01% |
| Ameren Corp. | 195,000 | 5.00% | 15/1/2029 | 195,053 | 0.01% |
| Ameren Corp. | 874,000 | 3.50% | 15/1/2031 | 797,335 | 0.02% |
| Ameren Illinois Co. | 80,000 | 3.80% | 15/5/2028 | 77,521 | 0.00% |
| Ameren Illinois Co. | 170,000 | 1.55% | 15/11/2030 | 140,653 | 0.00% |
| Ameren Illinois Co. | 470,000 | 3.85% | 1/9/2032 | 431,321 | 0.01% |
| Ameren Illinois Co. | 100,000 | 4.95% | 1/6/2033 | 98,214 | 0.00% |
| Ameren Illinois Co. | 255,000 | 4.15% | 15/3/2046 | 210,632 | 0.01% |
| Ameren Illinois Co. | 275,000 | 3.70% | 1/12/2047 | 206,547 | 0.01% |
| Ameren Illinois Co. | 75,000 | 4.50% | 15/3/2049 | 63,415 | 0.00% |
| Ameren Illinois Co. | 150,000 | 3.25% | 15/3/2050 | 102,209 | 0.00% |
| Ameren Illinois Co. | 280,000 | 2.90% | 15/6/2051 | 175,879 | 0.00% |
| Ameren Illinois Co. | 180,000 | 5.90% | 1/12/2052 | 184,251 | 0.01% |
| Ameren Illinois Co. | 225,000 | 5.55% | 1/7/2054 | 221,793 | 0.01% |
| American Airlines 2014-1 Class A Pass Through Trust | 126,445 | 3.70% | 1/10/2026 | 122,574 | 0.00% |
| American Airlines 2015-1 Class A Pass Through Trust | 133,795 | 3.38% | 1/5/2027 | 127,039 | 0.00% |
| American Airlines 2015-2 Class AA Pass Through Trust | 104,529 | 3.60% | 22/9/2027 | 100,412 | 0.00% |
| American Airlines 2016-1 Class AA Pass Through Trust | 136,270 | 3.58% | 15/1/2028 | 131,109 | 0.00% |
| American Airlines 2016-2 Class AA Pass Through Trust | 214,030 | 3.20% | 15/6/2028 | 202,198 | 0.01% |
| American Airlines 2016-3 Class AA Pass Through Trust | 71,647 | 3.00% | 15/10/2028 | 66,486 | 0.00% |
| American Airlines 2017-1 Class AA Pass Through Trust | 242,725 | 3.65% | 15/2/2029 | 231,011 | 0.01% |
| American Airlines 2017-2 Class AA Pass Through Trust | 167,237 | 3.35% | 15/10/2029 | 156,906 | 0.00% |
| American Airlines 2019-1 Class AA Pass Through Trust | 250,188 | 3.15% | 15/2/2032 | 228,082 | 0.01% |
| American Airlines 2021-1 Class A Pass Through Trust | 331,212 | 2.88% | 11/7/2034 | 286,158 | 0.01% |
| American Assets Trust LP | 235,000 | 3.38% | 1/2/2031 | 204,695 | 0.01% |
| American Assets Trust LP | 255,000 | 6.15% | 1/10/2034 | 253,729 | 0.01% |
| American Electric Power Co., Inc. | 165,000 | 5.75% | 1/11/2027 | 168,945 | 0.00% |
| American Electric Power Co., Inc. | 124,000 | 3.20% | 13/11/2027 | 118,817 | 0.00% |
| American Electric Power Co., Inc. | 126,000 | 4.30% | 1/12/2028 | 123,110 | 0.00% |
| American Electric Power Co., Inc. | 510,000 | 5.20% | 15/1/2029 | 513,812 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| American Electric Power Co., Inc. | 65,000 | 2.30% | 1/3/2030 | 56,522 | 0.00% |
| American Electric Power Co., Inc. | 310,000 | 5.95% | 1/11/2032 | 319,829 | 0.01% |
| American Electric Power Co., Inc. | 405,000 | 5.63% | 1/3/2033 | 409,015 | 0.01% |
| American Electric Power Co., Inc. | 105,000 | 3.25% | 1/3/2050 | 67,535 | 0.00% |
| American Electric Power Co., Inc. | 300,000 | 6.95% | 15/12/2054 | 310,487 | 0.01% |
| American Electric Power Co., Inc. | 200,000 | 7.05% | 15/12/2054 | 207,147 | 0.01% |
| American Electric Power Co., Inc. | 25,000 | 3.88% | 15/2/2062 | 23,554 | 0.00% |
| American Express Co. | 430,000 | 4.90% | 13/2/2026 | 431,430 | 0.01% |
| American Express Co. | 519,000 | 3.13% | 20/5/2026 | 508,593 | 0.01% |
| American Express Co. | 450,000 | 1.65% | 4/11/2026 | 426,592 | 0.01% |
| American Express Co. | 810,000 | 2.55% | 4/3/2027 | 775,304 | 0.02% |
| American Express Co. | 626,000 | 5.65% | 23/4/2027 | 632,637 | 0.02% |
| American Express Co. | 555,000 | 3.30% | 3/5/2027 | 538,522 | 0.01% |
| American Express Co. | 355,000 | 5.39% | 28/7/2027 | 358,854 | 0.01% |
| American Express Co. | 585,000 | 5.85% | 5/11/2027 | 602,922 | 0.02% |
| American Express Co. | 750,000 | 5.10% | 16/2/2028 | 754,106 | 0.02% |
| American Express Co. | 620,000 | 5.04% | 26/7/2028 | 622,258 | 0.02% |
| American Express Co. | 500,000 | 4.05% | 3/5/2029 | 487,682 | 0.01% |
| American Express Co. | 455,000 | 5.28% | 27/7/2029 | 459,293 | 0.01% |
| American Express Co. | 250,000 | 5.53% | 25/4/2030 | 254,509 | 0.01% |
| American Express Co. | 415,000 | 6.49% | 30/10/2031 | 443,192 | 0.01% |
| American Express Co. | 424,000 | 4.99% | 26/5/2033 | 414,294 | 0.01% |
| American Express Co. | 525,000 | 4.42% | 3/8/2033 | 498,906 | 0.01% |
| American Express Co. | 25,000 | 5.04% | 1/5/2034 | 24,548 | 0.00% |
| American Express Co. | 60,000 | 5.63% | 28/7/2034 | 60,676 | 0.00% |
| American Express Co. | 255,000 | 5.92% | 25/4/2035 | 260,467 | 0.01% |
| American Express Co. | 580,000 | 5.28% | 26/7/2035 | 573,465 | 0.02% |
| American Express Co. | 910,000 | 4.05% | 3/12/2042 | 762,318 | 0.02% |
| American Financial Group, Inc. | 110,000 | 5.25% | 2/4/2030 | 111,261 | 0.00% |
| American Financial Group, Inc. | 362,000 | 4.50% | 15/6/2047 | 299,070 | 0.01% |
| American Homes 4 Rent LP | 242,000 | 4.25% | 15/2/2028 | 236,228 | 0.01% |
| American Homes 4 Rent LP | 145,000 | 4.90% | 15/2/2029 | 143,822 | 0.00% |
| American Homes 4 Rent LP | 218,000 | 2.38% | 15/7/2031 | 182,342 | 0.00% |
| American Homes 4 Rent LP | 225,000 | 3.63% | 15/4/2032 | 201,039 | 0.01% |
| American Homes 4 Rent LP | 305,000 | 5.50% | 1/2/2034 | 303,646 | 0.01% |
| American Homes 4 Rent LP | 170,000 | 5.50% | 15/7/2034 | 168,582 | 0.00% |
| American Homes 4 Rent LP | 220,000 | 5.25% | 15/3/2035 | 214,169 | 0.01% |
| American Homes 4 Rent LP | 100,000 | 3.38% | 15/7/2051 | 65,936 | 0.00% |
| American Homes 4 Rent LP | 125,000 | 4.30% | 15/4/2052 | 97,513 | 0.00% |
| American Honda Finance Corp. | 300,000 | 4.95% | 9/1/2026 | 300,567 | 0.01% |
| American Honda Finance Corp. | 211,000 | 4.75% | 12/1/2026 | 211,213 | 0.01% |
| American Honda Finance Corp. | 490,000 | 5.25% | 7/7/2026 | 493,750 | 0.01% |
| American Honda Finance Corp. | 320,000 | 2.30% | 9/9/2026 | 308,108 | 0.01% |
| American Honda Finance Corp. | 225,000 | 1.30% | 9/9/2026 | 212,712 | 0.01% |
| American Honda Finance Corp. | 400,000 | 4.40% | 5/10/2026 | 398,615 | 0.01% |
| American Honda Finance Corp. | 105,000 | 2.35% | 8/1/2027 | 100,265 | 0.00% |
| American Honda Finance Corp. | 220,000 | 4.90% | 12/3/2027 | 220,617 | 0.01% |
| American Honda Finance Corp. | 300,000 | 4.90% | 9/7/2027 | 301,211 | 0.01% |
| American Honda Finance Corp. | 400,000 | 4.45% | 22/10/2027 | 397,164 | 0.01% |
| American Honda Finance Corp. | 395,000 | 4.70% | 12/1/2028 | 394,203 | 0.01% |
| American Honda Finance Corp. | 285,000 | 3.50% | 15/2/2028 | 274,095 | 0.01% |
| American Honda Finance Corp. | 197,000 | 2.00% | 24/3/2028 | 180,028 | 0.00% |
| American Honda Finance Corp. | 244,000 | 5.13% | 7/7/2028 | 245,625 | 0.01% |
| American Honda Finance Corp. | 368,000 | 5.65% | 15/11/2028 | 377,470 | 0.01% |
| American Honda Finance Corp. | 262,000 | 2.25% | 12/1/2029 | 236,034 | 0.01% |
| American Honda Finance Corp. | 225,000 | 4.90% | 13/3/2029 | 224,271 | 0.01% |
| American Honda Finance Corp. | 410,000 | 4.40% | 5/9/2029 | 398,896 | 0.01% |
| American Honda Finance Corp. | 255,000 | 4.60% | 17/4/2030 | 250,447 | 0.01% |
| American Honda Finance Corp. | 150,000 | 5.85% | 4/10/2030 | 156,159 | 0.00% |
| American Honda Finance Corp. | 175,000 | 1.80% | 13/1/2031 | 144,422 | 0.00% |
| American Honda Finance Corp. | 330,000 | 5.05% | 10/7/2031 | 326,197 | 0.01% |
| American Honda Finance Corp. | 300,000 | 4.85% | 23/10/2031 | 293,754 | 0.01% |
| American Honda Finance Corp. | 375,000 | 4.90% | 10/1/2034 | 359,917 | 0.01% |
| American International Group, Inc. | 340,000 | 4.20% | 1/4/2028 | 332,266 | 0.01% |
| American International Group, Inc. | 223,000 | 3.40% | 30/6/2030 | 205,802 | 0.01% |
| American International Group, Inc. | 270,000 | 5.13% | 27/3/2033 | 267,182 | 0.01% |
| American International Group, Inc. | 243,000 | 3.88% | 15/1/2035 | 215,961 | 0.01% |
| American International Group, Inc. | 263,000 | 4.50% | 16/7/2044 | 225,827 | 0.01% |
| American International Group, Inc. | 645,000 | 4.75% | 1/4/2048 | 571,914 | 0.02% |
| American International Group, Inc. | 435,000 | 4.38% | 30/6/2050 | 359,488 | 0.01% |
| American National Group, Inc. | 390,000 | 5.00% | 15/6/2027 | 387,924 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| American National Group, Inc. | 215,000 | 5.75% | 1/10/2029 | 215,540 | 0.01% |
| American National Group, Inc. | 125,000 | 6.14% | 13/6/2032 | 123,702 | 0.00% |
| American Tower Corp. | 475,000 | 1.60% | 15/4/2026 | 456,302 | 0.01% |
| American Tower Corp. | 340,000 | 1.45% | 15/9/2026 | 321,326 | 0.01% |
| American Tower Corp. | 322,000 | 3.38% | 15/10/2026 | 314,503 | 0.01% |
| American Tower Corp. | 355,000 | 2.75% | 15/1/2027 | 341,043 | 0.01% |
| American Tower Corp. | 248,000 | 3.13% | 15/1/2027 | 239,909 | 0.01% |
| American Tower Corp. | 243,000 | 3.65% | 15/3/2027 | 237,162 | 0.01% |
| American Tower Corp. | 369,000 | 3.55% | 15/7/2027 | 357,478 | 0.01% |
| American Tower Corp. | 435,000 | 3.60% | 15/1/2028 | 417,994 | 0.01% |
| American Tower Corp. | 330,000 | 1.50% | 31/1/2028 | 297,658 | 0.01% |
| American Tower Corp. | 235,000 | 5.50% | 15/3/2028 | 238,357 | 0.01% |
| American Tower Corp. | 295,000 | 5.25% | 15/7/2028 | 297,017 | 0.01% |
| American Tower Corp. | 365,000 | 5.80% | 15/11/2028 | 374,394 | 0.01% |
| American Tower Corp. | 630,000 | 5.20% | 15/2/2029 | 633,551 | 0.02% |
| American Tower Corp. | 274,000 | 3.95% | 15/3/2029 | 262,500 | 0.01% |
| American Tower Corp. | 579,000 | 3.80% | 15/8/2029 | 548,268 | 0.01% |
| American Tower Corp. | 390,000 | 2.90% | 15/1/2030 | 351,098 | 0.01% |
| American Tower Corp. | 200,000 | 5.00% | 31/1/2030 | 198,813 | 0.01% |
| American Tower Corp. | 227,000 | 2.10% | 15/6/2030 | 194,362 | 0.01% |
| American Tower Corp. | 380,000 | 1.88% | 15/10/2030 | 317,774 | 0.01% |
| American Tower Corp. | 183,000 | 2.70% | 15/4/2031 | 158,056 | 0.00% |
| American Tower Corp. | 310,000 | 2.30% | 15/9/2031 | 257,529 | 0.01% |
| American Tower Corp. | 180,000 | 4.05% | 15/3/2032 | 166,835 | 0.00% |
| American Tower Corp. | 355,000 | 5.65% | 15/3/2033 | 359,685 | 0.01% |
| American Tower Corp. | 255,000 | 5.55% | 15/7/2033 | 256,683 | 0.01% |
| American Tower Corp. | 256,000 | 5.90% | 15/11/2033 | 263,638 | 0.01% |
| American Tower Corp. | 260,000 | 5.45% | 15/2/2034 | 259,931 | 0.01% |
| American Tower Corp. | 200,000 | 5.40% | 31/1/2035 | 197,951 | 0.01% |
| American Tower Corp. | 430,000 | 3.70% | 15/10/2049 | 309,955 | 0.01% |
| American Tower Corp. | 625,000 | 3.10% | 15/6/2050 | 401,456 | 0.01% |
| American Tower Corp. | 907,000 | 2.95% | 15/1/2051 | 562,133 | 0.02% |
| American Transmission Systems, Inc. | 232,000 | 2.65% | 15/1/2032 | 196,754 | 0.01% |
| American Transmission Systems, Inc. | 75,000 | 5.00% | 1/9/2044 | 68,519 | 0.00% |
| American University | 295,000 | 3.67% | 1/4/2049 | 225,854 | 0.01% |
| American Water Capital Corp. | 425,000 | 2.95% | 1/9/2027 | 406,150 | 0.01% |
| American Water Capital Corp. | 285,000 | 3.75% | 1/9/2028 | 274,165 | 0.01% |
| American Water Capital Corp. | 485,000 | 3.45% | 1/6/2029 | 456,725 | 0.01% |
| American Water Capital Corp. | 380,000 | 2.80% | 1/5/2030 | 340,792 | 0.01% |
| American Water Capital Corp. | 590,000 | 2.30% | 1/6/2031 | 498,186 | 0.01% |
| American Water Capital Corp. | 440,000 | 4.45% | 1/6/2032 | 419,881 | 0.01% |
| American Water Capital Corp. | 525,000 | 5.15% | 1/3/2034 | 520,426 | 0.01% |
| American Water Capital Corp. | 180,000 | 6.59% | 15/10/2037 | 198,367 | 0.01% |
| American Water Capital Corp. | 265,000 | 4.30% | 1/12/2042 | 224,065 | 0.01% |
| American Water Capital Corp. | 145,000 | 4.30% | 1/9/2045 | 118,908 | 0.00% |
| American Water Capital Corp. | 85,000 | 4.00% | 1/12/2046 | 66,289 | 0.00% |
| American Water Capital Corp. | 235,000 | 3.75% | 1/9/2047 | 174,705 | 0.00% |
| American Water Capital Corp. | 225,000 | 4.20% | 1/9/2048 | 179,266 | 0.00% |
| American Water Capital Corp. | 245,000 | 4.15% | 1/6/2049 | 193,451 | 0.01% |
| American Water Capital Corp. | 135,000 | 3.25% | 1/6/2051 | 90,066 | 0.00% |
| American Water Capital Corp. | 375,000 | 5.45% | 1/3/2054 | 359,508 | 0.01% |
| Americo Life, Inc. | 114,000 | 3.45% | 15/4/2031 | 95,374 | 0.00% |
| Americold Realty Operating Partnership LP | 115,000 | 5.41% | 12/9/2034 | 110,061 | 0.00% |
| Ameriprise Financial, Inc. | 298,000 | 2.88% | 15/9/2026 | 290,075 | 0.01% |
| Ameriprise Financial, Inc. | 115,000 | 5.70% | 15/12/2028 | 118,410 | 0.00% |
| Ameriprise Financial, Inc. | 225,000 | 4.50% | 13/5/2032 | 216,276 | 0.01% |
| Ameriprise Financial, Inc. | 310,000 | 5.15% | 15/5/2033 | 309,266 | 0.01% |
| AmFam Holdings, Inc. | 315,000 | 2.81% | 11/3/2031 | 244,872 | 0.01% |
| AmFam Holdings, Inc. | 205,000 | 3.83% | 11/3/2051 | 123,790 | 0.00% |
| Amgen, Inc. | 400,000 | 5.51% | 2/3/2026 | 399,875 | 0.01% |
| Amgen, Inc. | 918,000 | 2.60% | 19/8/2026 | 888,503 | 0.02% |
| Amgen, Inc. | 655,000 | 2.20% | 21/2/2027 | 621,201 | 0.02% |
| Amgen, Inc. | 325,000 | 3.20% | 2/11/2027 | 312,653 | 0.01% |
| Amgen, Inc. | 1,785,000 | 5.15% | 2/3/2028 | 1,798,031 | 0.05% |
| Amgen, Inc. | 650,000 | 1.65% | 15/8/2028 | 580,917 | 0.02% |
| Amgen, Inc. | 437,000 | 3.00% | 22/2/2029 | 406,291 | 0.01% |
| Amgen, Inc. | 729,000 | 4.05% | 18/8/2029 | 701,148 | 0.02% |
| Amgen, Inc. | 620,000 | 2.45% | 21/2/2030 | 547,859 | 0.01% |
| Amgen, Inc. | 1,204,000 | 5.25% | 2/3/2030 | 1,214,981 | 0.03% |
| Amgen, Inc. | 475,000 | 2.30% | 25/2/2031 | 404,604 | 0.01% |
| Amgen, Inc. | 585,000 | 2.00% | 15/1/2032 | 474,694 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Amgen, Inc. | 426,000 | 3.35% | 22/2/2032 | 379,635 | 0.01% |
| Amgen, Inc. | 485,000 | 4.20% | 1/3/2033 | 449,725 | 0.01% |
| Amgen, Inc. | 1,580,000 | 5.25% | 2/3/2033 | 1,568,846 | 0.04% |
| Amgen, Inc. | 75,000 | 6.38% | 1/6/2037 | 79,781 | 0.00% |
| Amgen, Inc. | 339,000 | 6.40% | 1/2/2039 | 355,339 | 0.01% |
| Amgen, Inc. | 830,000 | 3.15% | 21/2/2040 | 616,931 | 0.02% |
| Amgen, Inc. | 895,000 | 2.80% | 15/8/2041 | 622,005 | 0.02% |
| Amgen, Inc. | 450,000 | 4.95% | 1/10/2041 | 405,791 | 0.01% |
| Amgen, Inc. | 516,000 | 5.15% | 15/11/2041 | 478,528 | 0.01% |
| Amgen, Inc. | 200,000 | 5.65% | 15/6/2042 | 195,243 | 0.01% |
| Amgen, Inc. | 1,170,000 | 5.60% | 2/3/2043 | 1,138,723 | 0.03% |
| Amgen, Inc. | 1,344,000 | 4.40% | 1/5/2045 | 1,112,820 | 0.03% |
| Amgen, Inc. | 530,000 | 4.56% | 15/6/2048 | 441,223 | 0.01% |
| Amgen, Inc. | 665,000 | 3.38% | 21/2/2050 | 455,548 | 0.01% |
| Amgen, Inc. | 1,300,000 | 4.66% | 15/6/2051 | 1,090,931 | 0.03% |
| Amgen, Inc. | 545,000 | 3.00% | 15/1/2052 | 344,276 | 0.01% |
| Amgen, Inc. | 430,000 | 4.20% | 22/2/2052 | 332,635 | 0.01% |
| Amgen, Inc. | 540,000 | 4.88% | 1/3/2053 | 463,175 | 0.01% |
| Amgen, Inc. | 1,770,000 | 5.65% | 2/3/2053 | 1,706,306 | 0.05% |
| Amgen, Inc. | 575,000 | 2.77% | 1/9/2053 | 334,629 | 0.01% |
| Amgen, Inc. | 515,000 | 4.40% | 22/2/2062 | 399,189 | 0.01% |
| Amgen, Inc. | 1,124,000 | 5.75% | 2/3/2063 | 1,078,220 | 0.03% |
| Amphenol Corp. | 25,000 | 4.75% | 30/3/2026 | 25,003 | 0.00% |
| Amphenol Corp. | 295,000 | 5.05% | 5/4/2027 | 297,601 | 0.01% |
| Amphenol Corp. | 205,000 | 5.05% | 5/4/2029 | 205,947 | 0.01% |
| Amphenol Corp. | 340,000 | 4.35% | 1/6/2029 | 332,996 | 0.01% |
| Amphenol Corp. | 650,000 | 2.80% | 15/2/2030 | 587,996 | 0.02% |
| Amphenol Corp. | 425,000 | 2.20% | 15/9/2031 | 355,862 | 0.01% |
| Amphenol Corp. | 350,000 | 5.25% | 5/4/2034 | 351,405 | 0.01% |
| Amphenol Corp. | 250,000 | 5.00% | 15/1/2035 | 244,064 | 0.01% |
| Amphenol Corp. | 150,000 | 5.38% | 15/11/2054 | 142,840 | 0.00% |
| Analog Devices, Inc. | 530,000 | 3.50% | 5/12/2026 | 520,369 | 0.01% |
| Analog Devices, Inc. | 325,000 | 3.45% | 15/6/2027 | 316,727 | 0.01% |
| Analog Devices, Inc. | 590,000 | 1.70% | 1/10/2028 | 529,317 | 0.01% |
| Analog Devices, Inc. | 350,000 | 2.10% | 1/10/2031 | 293,255 | 0.01% |
| Analog Devices, Inc. | 200,000 | 5.05% | 1/4/2034 | 199,728 | 0.01% |
| Analog Devices, Inc. | 385,000 | 2.80% | 1/10/2041 | 271,261 | 0.01% |
| Analog Devices, Inc. | 75,000 | 5.30% | 15/12/2045 | 71,688 | 0.00% |
| Analog Devices, Inc. | 690,000 | 2.95% | 1/10/2051 | 438,123 | 0.01% |
| Analog Devices, Inc. | 200,000 | 5.30% | 1/4/2054 | 190,059 | 0.01% |
| Antero Resources Corp. | 90,000 | 5.38% | 1/3/2030 | 86,985 | 0.00% |
| Aon Corp. | 150,000 | 8.21% | 1/1/2027 | 157,960 | 0.00% |
| Aon Corp. | 175,000 | 4.50% | 15/12/2028 | 172,445 | 0.00% |
| Aon Corp. | 515,000 | 3.75% | 2/5/2029 | 489,454 | 0.01% |
| Aon Corp. | 572,000 | 2.80% | 15/5/2030 | 509,077 | 0.01% |
| Aon Corp. | 155,000 | 6.25% | 30/9/2040 | 160,666 | 0.00% |
| Aon Corp./Aon Global Holdings plc | 439,000 | 2.85% | 28/5/2027 | 419,707 | 0.01% |
| Aon Corp./Aon Global Holdings plc | 95,000 | 2.05% | 23/8/2031 | 78,399 | 0.00% |
| Aon Corp./Aon Global Holdings plc | 169,000 | 2.60% | 2/12/2031 | 143,403 | 0.00% |
| Aon Corp./Aon Global Holdings plc | 237,000 | 5.00% | 12/9/2032 | 233,180 | 0.01% |
| Aon Corp./Aon Global Holdings plc | 345,000 | 5.35% | 28/2/2033 | 343,215 | 0.01% |
| Aon Corp./Aon Global Holdings plc | 280,000 | 2.90% | 23/8/2051 | 170,335 | 0.00% |
| Aon Corp./Aon Global Holdings plc | 750,000 | 3.90% | 28/2/2052 | 550,840 | 0.01% |
| Aon Global Ltd. | 290,000 | 4.60% | 14/6/2044 | 245,616 | 0.01% |
| Aon Global Ltd. | 260,000 | 4.75% | 15/5/2045 | 223,684 | 0.01% |
| Aon North America, Inc. | 176,000 | 5.13% | 1/3/2027 | 177,270 | 0.00% |
| Aon North America, Inc. | 315,000 | 5.15% | 1/3/2029 | 316,116 | 0.01% |
| Aon North America, Inc. | 285,000 | 5.30% | 1/3/2031 | 286,452 | 0.01% |
| Aon North America, Inc. | 950,000 | 5.45% | 1/3/2034 | 949,472 | 0.03% |
| Aon North America, Inc. | 1,220,000 | 5.75% | 1/3/2054 | 1,191,275 | 0.03% |
| Apache Corp. | 220,000 | 4.38% | 15/10/2028 | 212,279 | 0.01% |
| Apache Corp. | 160,000 | 6.00% | 15/1/2037 | 157,778 | 0.00% |
| Apache Corp. | 605,000 | 5.10% | 1/9/2040 | 525,567 | 0.01% |
| Apache Corp. | 340,000 | 5.25% | 1/2/2042 | 293,286 | 0.01% |
| Apache Corp. | 175,000 | 5.35% | 1/7/2049 | 145,483 | 0.00% |
| Apollo Debt Solutions BDC | 280,000 | 6.90% | 13/4/2029 | 289,214 | 0.01% |
| Apollo Debt Solutions BDC | 300,000 | 6.70% | 29/7/2031 | 308,027 | 0.01% |
| Apollo Global Management, Inc. | 330,000 | 6.38% | 15/11/2033 | 356,376 | 0.01% |
| Apollo Global Management, Inc. | 515,000 | 5.80% | 21/5/2054 | 517,189 | 0.01% |
| Apollo Global Management, Inc. | 100,000 | 6.00% | 15/12/2054 | 98,771 | 0.00% |
| Apollo Management Holdings LP | 515,000 | 4.87% | 15/2/2029 | 510,441 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Apollo Management Holdings LP | 380,000 | 2.65% | 5/6/2030 | 333,280 | 0.01% |
| Apollo Management Holdings LP | 182,000 | 5.00% | 15/3/2048 | 163,466 | 0.00% |
| Appalachian Power Co. | 176,000 | 3.30% | 1/6/2027 | 169,926 | 0.00% |
| Appalachian Power Co. | 170,000 | 2.70% | 1/4/2031 | 147,027 | 0.00% |
| Appalachian Power Co. | 140,000 | 4.50% | 1/8/2032 | 131,789 | 0.00% |
| Appalachian Power Co. | 250,000 | 5.65% | 1/4/2034 | 250,800 | 0.01% |
| Appalachian Power Co. | 295,000 | 7.00% | 1/4/2038 | 324,438 | 0.01% |
| Appalachian Power Co. | 430,000 | 4.40% | 15/5/2044 | 349,333 | 0.01% |
| Appalachian Power Co. | 130,000 | 4.45% | 1/6/2045 | 105,044 | 0.00% |
| Appalachian Power Co. | 415,000 | 4.50% | 1/3/2049 | 332,469 | 0.01% |
| Appalachian Power Co. | 305,000 | 3.70% | 1/5/2050 | 212,258 | 0.01% |
| Apple, Inc. | 530,000 | 0.70% | 8/2/2026 | 509,262 | 0.01% |
| Apple, Inc. | 1,091,000 | 3.25% | 23/2/2026 | 1,077,317 | 0.03% |
| Apple, Inc. | 240,000 | 4.42% | 8/5/2026 | 239,865 | 0.01% |
| Apple, Inc. | 2,495,000 | 2.45% | 4/8/2026 | 2,421,141 | 0.07% |
| Apple, Inc. | 650,000 | 2.05% | 11/9/2026 | 625,539 | 0.02% |
| Apple, Inc. | 800,000 | 3.35% | 9/2/2027 | 783,682 | 0.02% |
| Apple, Inc. | 670,000 | 3.20% | 11/5/2027 | 651,363 | 0.02% |
| Apple, Inc. | 500,000 | 3.00% | 20/6/2027 | 484,870 | 0.01% |
| Apple, Inc. | 750,000 | 2.90% | 12/9/2027 | 721,250 | 0.02% |
| Apple, Inc. | 800,000 | 3.00% | 13/11/2027 | 772,431 | 0.02% |
| Apple, Inc. | 725,000 | 1.20% | 8/2/2028 | 655,112 | 0.02% |
| Apple, Inc. | 540,000 | 4.00% | 10/5/2028 | 532,255 | 0.01% |
| Apple, Inc. | 750,000 | 1.40% | 5/8/2028 | 673,190 | 0.02% |
| Apple, Inc. | 413,000 | 3.25% | 8/8/2029 | 390,046 | 0.01% |
| Apple, Inc. | 925,000 | 2.20% | 11/9/2029 | 832,432 | 0.02% |
| Apple, Inc. | 1,186,000 | 1.65% | 11/5/2030 | 1,019,129 | 0.03% |
| Apple, Inc. | 680,000 | 1.25% | 20/8/2030 | 567,933 | 0.02% |
| Apple, Inc. | 1,225,000 | 1.65% | 8/2/2031 | 1,030,372 | 0.03% |
| Apple, Inc. | 510,000 | 1.70% | 5/8/2031 | 424,803 | 0.01% |
| Apple, Inc. | 625,000 | 3.35% | 8/8/2032 | 572,724 | 0.02% |
| Apple, Inc. | 100,000 | 4.30% | 10/5/2033 | 97,559 | 0.00% |
| Apple, Inc. | 645,000 | 4.50% | 23/2/2036 | 628,923 | 0.02% |
| Apple, Inc. | 700,000 | 2.38% | 8/2/2041 | 481,768 | 0.01% |
| Apple, Inc. ¹ | 1,105,000 | 3.85% | 4/5/2043 | 914,243 | 0.02% |
| Apple, Inc. | 605,000 | 4.45% | 6/5/2044 | 550,688 | 0.01% |
| Apple, Inc. | 815,000 | 3.45% | 9/2/2045 | 623,875 | 0.02% |
| Apple, Inc. | 635,000 | 4.38% | 13/5/2045 | 559,752 | 0.02% |
| Apple, Inc. | 1,413,000 | 4.65% | 23/2/2046 | 1,289,870 | 0.03% |
| Apple, Inc. | 725,000 | 3.85% | 4/8/2046 | 583,522 | 0.02% |
| Apple, Inc. | 385,000 | 4.25% | 9/2/2047 | 328,932 | 0.01% |
| Apple, Inc. | 595,000 | 3.75% | 12/9/2047 | 467,518 | 0.01% |
| Apple, Inc. | 519,000 | 3.75% | 13/11/2047 | 407,934 | 0.01% |
| Apple, Inc. | 730,000 | 2.95% | 11/9/2049 | 486,956 | 0.01% |
| Apple, Inc. | 1,110,000 | 2.65% | 11/5/2050 | 689,386 | 0.02% |
| Apple, Inc. | 765,000 | 2.40% | 20/8/2050 | 450,718 | 0.01% |
| Apple, Inc. | 1,150,000 | 2.65% | 8/2/2051 | 709,003 | 0.02% |
| Apple, Inc. | 850,000 | 2.70% | 5/8/2051 | 528,268 | 0.01% |
| Apple, Inc. | 785,000 | 3.95% | 8/8/2052 | 624,335 | 0.02% |
| Apple, Inc. | 435,000 | 4.85% | 10/5/2053 | 411,074 | 0.01% |
| Apple, Inc. | 1,100,000 | 2.55% | 20/8/2060 | 642,493 | 0.02% |
| Apple, Inc. | 980,000 | 2.80% | 8/2/2061 | 581,048 | 0.02% |
| Apple, Inc. | 530,000 | 2.85% | 5/8/2061 | 318,726 | 0.01% |
| Apple, Inc. | 830,000 | 4.10% | 8/8/2062 | 658,867 | 0.02% |
| Applied Materials, Inc. | 425,000 | 3.30% | 1/4/2027 | 413,994 | 0.01% |
| Applied Materials, Inc. | 300,000 | 1.75% | 1/6/2030 | 256,284 | 0.01% |
| Applied Materials, Inc. | 275,000 | 5.10% | 1/10/2035 | 274,928 | 0.01% |
| Applied Materials, Inc. | 255,000 | 5.85% | 15/6/2041 | 263,932 | 0.01% |
| Applied Materials, Inc. | 575,000 | 4.35% | 1/4/2047 | 486,738 | 0.01% |
| Applied Materials, Inc. | 495,000 | 2.75% | 1/6/2050 | 308,977 | 0.01% |
| AppLovin Corp. | 400,000 | 5.13% | 1/12/2029 | 398,771 | 0.01% |
| AppLovin Corp. | 425,000 | 5.38% | 1/12/2031 | 425,332 | 0.01% |
| AppLovin Corp. | 500,000 | 5.50% | 1/12/2034 | 495,612 | 0.01% |
| AppLovin Corp. | 250,000 | 5.95% | 1/12/2054 | 246,774 | 0.01% |
| AptarGroup, Inc. | 125,000 | 3.60% | 15/3/2032 | 112,275 | 0.00% |
| Aptiv Swiss Holdings Ltd. | 55,000 | 4.35% | 15/3/2029 | 53,389 | 0.00% |
| Aptiv Swiss Holdings Ltd. | 255,000 | 4.65% | 13/9/2029 | 247,586 | 0.01% |
| Aptiv Swiss Holdings Ltd. | 150,000 | 3.25% | 1/3/2032 | 129,392 | 0.00% |
| Aptiv Swiss Holdings Ltd. | 545,000 | 5.15% | 13/9/2034 | 515,566 | 0.01% |
| Aptiv Swiss Holdings Ltd. | 75,000 | 4.40% | 1/10/2046 | 56,531 | 0.00% |
| Aptiv Swiss Holdings Ltd. | 200,000 | 5.40% | 15/3/2049 | 171,806 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Aptiv Swiss Holdings Ltd. | 405,000 | 3.10% | 1/12/2051 | 236,597 | 0.01% |
| Aptiv Swiss Holdings Ltd. | 280,000 | 4.15% | 1/5/2052 | 198,864 | 0.01% |
| Aptiv Swiss Holdings Ltd. | 675,000 | 5.75% | 13/9/2054 | 606,361 | 0.02% |
| Aptiv Swiss Holdings Ltd. | 100,000 | 6.88% | 15/12/2054 | 97,477 | 0.00% |
| Arch Capital Finance LLC | 110,000 | 5.03% | 15/12/2046 | 98,953 | 0.00% |
| Arch Capital Group Ltd. | 125,000 | 7.35% | 1/5/2034 | 141,313 | 0.00% |
| Arch Capital Group Ltd. | 285,000 | 3.64% | 30/6/2050 | 203,373 | 0.01% |
| Arch Capital Group US, Inc. | 230,000 | 5.14% | 1/11/2043 | 210,460 | 0.01% |
| Archer-Daniels-Midland Co. | 590,000 | 2.50% | 11/8/2026 | 570,700 | 0.02% |
| Archer-Daniels-Midland Co. | 395,000 | 3.25% | 27/3/2030 | 364,628 | 0.01% |
| Archer-Daniels-Midland Co. | 580,000 | 2.90% | 1/3/2032 | 501,204 | 0.01% |
| Archer-Daniels-Midland Co. | 190,000 | 5.38% | 15/9/2035 | 191,906 | 0.01% |
| Archer-Daniels-Midland Co. | 195,000 | 4.54% | 26/3/2042 | 170,368 | 0.00% |
| Archer-Daniels-Midland Co. | 275,000 | 4.02% | 16/4/2043 | 227,216 | 0.01% |
| Archer-Daniels-Midland Co. | 175,000 | 3.75% | 15/9/2047 | 130,525 | 0.00% |
| Archer-Daniels-Midland Co. | 110,000 | 4.50% | 15/3/2049 | 92,481 | 0.00% |
| Archer-Daniels-Midland Co. | 303,000 | 2.70% | 15/9/2051 | 181,857 | 0.00% |
| Ares Capital Corp. | 450,000 | 3.88% | 15/1/2026 | 444,762 | 0.01% |
| Ares Capital Corp. | 530,000 | 2.15% | 15/7/2026 | 507,100 | 0.01% |
| Ares Capital Corp. | 255,000 | 7.00% | 15/1/2027 | 264,300 | 0.01% |
| Ares Capital Corp. | 210,000 | 2.88% | 15/6/2027 | 199,726 | 0.01% |
| Ares Capital Corp. | 403,000 | 2.88% | 15/6/2028 | 371,376 | 0.01% |
| Ares Capital Corp. | 540,000 | 5.88% | 1/3/2029 | 544,931 | 0.01% |
| Ares Capital Corp. | 505,000 | 5.95% | 15/7/2029 | 511,031 | 0.01% |
| Ares Capital Corp. | 488,000 | 3.20% | 15/11/2031 | 419,607 | 0.01% |
| Ares Finance Co. II LLC | 215,000 | 3.25% | 15/6/2030 | 194,530 | 0.01% |
| Ares Finance Co. III LLC | 255,000 | 4.13% | 30/6/2051 | 243,889 | 0.01% |
| Ares Finance Co. IV LLC | 175,000 | 3.65% | 1/2/2052 | 122,185 | 0.00% |
| Ares Management Corp. | 175,000 | 6.38% | 10/11/2028 | 182,975 | 0.01% |
| Ares Management Corp. | 355,000 | 5.60% | 11/10/2054 | 338,185 | 0.01% |
| Ares Strategic Income Fund | 130,000 | 5.70% | 15/3/2028 | 129,992 | 0.00% |
| Ares Strategic Income Fund | 325,000 | 6.35% | 15/8/2029 | 330,819 | 0.01% |
| Ares Strategic Income Fund | 250,000 | 5.60% | 15/2/2030 | 246,863 | 0.01% |
| Arizona Public Service Co. | 265,000 | 2.95% | 15/9/2027 | 252,268 | 0.01% |
| Arizona Public Service Co. | 325,000 | 2.60% | 15/8/2029 | 293,709 | 0.01% |
| Arizona Public Service Co. | 75,000 | 2.20% | 15/12/2031 | 61,489 | 0.00% |
| Arizona Public Service Co. | 230,000 | 6.35% | 15/12/2032 | 243,061 | 0.01% |
| Arizona Public Service Co. | 205,000 | 5.55% | 1/8/2033 | 205,189 | 0.01% |
| Arizona Public Service Co. | 125,000 | 5.70% | 15/8/2034 | 126,448 | 0.00% |
| Arizona Public Service Co. | 80,000 | 5.05% | 1/9/2041 | 72,737 | 0.00% |
| Arizona Public Service Co. | 190,000 | 4.50% | 1/4/2042 | 160,581 | 0.00% |
| Arizona Public Service Co. | 155,000 | 4.35% | 15/11/2045 | 125,648 | 0.00% |
| Arizona Public Service Co. | 115,000 | 3.75% | 15/5/2046 | 84,910 | 0.00% |
| Arizona Public Service Co. | 100,000 | 4.20% | 15/8/2048 | 77,316 | 0.00% |
| Arizona Public Service Co. | 225,000 | 4.25% | 1/3/2049 | 175,184 | 0.00% |
| Arizona Public Service Co. | 210,000 | 3.50% | 1/12/2049 | 144,111 | 0.00% |
| Arizona Public Service Co. | 225,000 | 3.35% | 15/5/2050 | 152,051 | 0.00% |
| Arizona Public Service Co. | 125,000 | 2.65% | 15/9/2050 | 72,395 | 0.00% |
| Army Hawaii Family Housing Trust Certificates | 199,070 | 5.52% | 15/6/2050 | 201,094 | 0.01% |
| Arrow Electronics, Inc. | 178,000 | 3.88% | 12/1/2028 | 171,376 | 0.00% |
| Arrow Electronics, Inc. | 184,000 | 2.95% | 15/2/2032 | 156,573 | 0.00% |
| Arrow Electronics, Inc. | 285,000 | 5.88% | 10/4/2034 | 286,231 | 0.01% |
| Arthur J Gallagher & Co. | 85,000 | 4.60% | 15/12/2027 | 84,666 | 0.00% |
| Arthur J Gallagher & Co. | 60,000 | 4.85% | 15/12/2029 | 59,717 | 0.00% |
| Arthur J Gallagher & Co. | 220,000 | 2.40% | 9/11/2031 | 184,013 | 0.01% |
| Arthur J Gallagher & Co. | 70,000 | 5.00% | 15/2/2032 | 69,084 | 0.00% |
| Arthur J Gallagher & Co. | 105,000 | 5.50% | 2/3/2033 | 105,684 | 0.00% |
| Arthur J Gallagher & Co. | 325,000 | 6.50% | 15/2/2034 | 348,987 | 0.01% |
| Arthur J Gallagher & Co. | 50,000 | 5.45% | 15/7/2034 | 50,194 | 0.00% |
| Arthur J Gallagher & Co. | 120,000 | 5.15% | 15/2/2035 | 116,973 | 0.00% |
| Arthur J Gallagher & Co. | 540,000 | 3.50% | 20/5/2051 | 372,030 | 0.01% |
| Arthur J Gallagher & Co. | 645,000 | 3.05% | 9/3/2052 | 402,086 | 0.01% |
| Arthur J Gallagher & Co. | 200,000 | 6.75% | 15/2/2054 | 221,383 | 0.01% |
| Arthur J Gallagher & Co. | 100,000 | 5.75% | 15/7/2054 | 98,508 | 0.00% |
| Arthur J Gallagher & Co. | 140,000 | 5.55% | 15/2/2055 | 134,423 | 0.00% |
| Ascension Health | 306,000 | 2.53% | 15/11/2029 | 275,020 | 0.01% |
| Ascension Health | 275,000 | 3.11% | 15/11/2039 | 207,238 | 0.01% |
| Ascension Health | 685,000 | 3.95% | 15/11/2046 | 546,616 | 0.01% |
| Ascension Health | 325,000 | 4.85% | 15/11/2053 | 290,531 | 0.01% |
| Associated Banc-Corp. | 225,000 | 6.46% | 29/8/2030 | 229,187 | 0.01% |
| Assurant, Inc. | 315,000 | 4.90% | 27/3/2028 | 314,144 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Assurant, Inc. | 150,000 | 3.70% | 22/2/2030 | 139,668 | 0.00% |
| Assurant, Inc. | 225,000 | 2.65% | 15/1/2032 | 188,496 | 0.01% |
| Assured Guaranty Municipal Holdings, Inc. | 75,000 | 6.40% | 15/12/2066 | 68,775 | 0.00% |
| Assured Guaranty US Holdings, Inc. | 195,000 | 3.15% | 15/6/2031 | 172,307 | 0.00% |
| Assured Guaranty US Holdings, Inc. | 145,000 | 3.60% | 15/9/2051 | 99,234 | 0.00% |
| AT&T, Inc. | 430,000 | 3.88% | 15/1/2026 | 426,231 | 0.01% |
| AT&T, Inc. | 745,000 | 1.70% | 25/3/2026 | 718,927 | 0.02% |
| AT&T, Inc. | 175,000 | 2.95% | 15/7/2026 | 170,628 | 0.00% |
| AT&T, Inc. | 650,000 | 3.80% | 15/2/2027 | 637,505 | 0.02% |
| AT&T, Inc. | 1,210,000 | 4.25% | 1/3/2027 | 1,198,482 | 0.03% |
| AT&T, Inc. | 1,030,000 | 2.30% | 1/6/2027 | 972,400 | 0.03% |
| AT&T, Inc. | 1,005,000 | 1.65% | 1/2/2028 | 913,783 | 0.02% |
| AT&T, Inc. | 723,000 | 4.10% | 15/2/2028 | 707,358 | 0.02% |
| AT&T, Inc. | 963,000 | 4.35% | 1/3/2029 | 942,576 | 0.03% |
| AT&T, Inc. | 1,072,000 | 4.30% | 15/2/2030 | 1,037,521 | 0.03% |
| AT&T, Inc. | 1,090,000 | 2.75% | 1/6/2031 | 948,264 | 0.03% |
| AT&T, Inc. | 1,290,000 | 2.25% | 1/2/2032 | 1,065,711 | 0.03% |
| AT&T, Inc. | 1,226,000 | 2.55% | 1/12/2033 | 987,473 | 0.03% |
| AT&T, Inc. | 1,211,000 | 5.40% | 15/2/2034 | 1,216,499 | 0.03% |
| AT&T, Inc. | 925,000 | 4.50% | 15/5/2035 | 855,845 | 0.02% |
| AT&T, Inc. | 425,000 | 5.25% | 1/3/2037 | 415,120 | 0.01% |
| AT&T, Inc. | 199,000 | 4.90% | 15/8/2037 | 187,564 | 0.01% |
| AT&T, Inc. | 310,000 | 6.30% | 15/1/2038 | 331,303 | 0.01% |
| AT&T, Inc. | 300,000 | 6.55% | 15/2/2039 | 320,763 | 0.01% |
| AT&T, Inc. | 650,000 | 4.85% | 1/3/2039 | 602,511 | 0.02% |
| AT&T, Inc. | 275,000 | 6.00% | 15/8/2040 | 280,236 | 0.01% |
| AT&T, Inc. | 250,000 | 5.35% | 1/9/2040 | 240,881 | 0.01% |
| AT&T, Inc. | 380,000 | 6.38% | 1/3/2041 | 398,424 | 0.01% |
| AT&T, Inc. | 1,155,000 | 3.50% | 1/6/2041 | 884,775 | 0.02% |
| AT&T, Inc. | 145,000 | 5.55% | 15/8/2041 | 141,188 | 0.00% |
| AT&T, Inc. | 150,000 | 5.15% | 15/3/2042 | 138,560 | 0.00% |
| AT&T, Inc. | 597,000 | 4.30% | 15/12/2042 | 496,459 | 0.01% |
| AT&T, Inc. | 25,000 | 3.10% | 1/2/2043 | 18,000 | 0.00% |
| AT&T, Inc. | 180,000 | 4.65% | 1/6/2044 | 153,126 | 0.00% |
| AT&T, Inc. | 155,000 | 4.80% | 15/6/2044 | 135,106 | 0.00% |
| AT&T, Inc. | 461,000 | 4.35% | 15/6/2045 | 378,510 | 0.01% |
| AT&T, Inc. | 290,000 | 4.85% | 15/7/2045 | 252,719 | 0.01% |
| AT&T, Inc. | 650,000 | 4.75% | 15/5/2046 | 564,433 | 0.02% |
| AT&T, Inc. | 320,000 | 5.15% | 15/11/2046 | 294,170 | 0.01% |
| AT&T, Inc. | 310,000 | 5.65% | 15/2/2047 | 305,213 | 0.01% |
| AT&T, Inc. | 275,000 | 5.45% | 1/3/2047 | 260,149 | 0.01% |
| AT&T, Inc. | 1,022,000 | 4.50% | 9/3/2048 | 842,430 | 0.02% |
| AT&T, Inc. | 490,000 | 4.55% | 9/3/2049 | 406,860 | 0.01% |
| AT&T, Inc. | 180,000 | 5.15% | 15/2/2050 | 161,475 | 0.00% |
| AT&T, Inc. | 1,265,000 | 3.65% | 1/6/2051 | 892,485 | 0.02% |
| AT&T, Inc. | 705,000 | 3.30% | 1/2/2052 | 467,899 | 0.01% |
| AT&T, Inc. | 3,425,000 | 3.50% | 15/9/2053 | 2,308,650 | 0.06% |
| AT&T, Inc. | 3,397,000 | 3.55% | 15/9/2055 | 2,291,444 | 0.06% |
| AT&T, Inc. | 275,000 | 5.70% | 1/3/2057 | 264,147 | 0.01% |
| AT&T, Inc. | 2,351,000 | 3.80% | 1/12/2057 | 1,628,014 | 0.04% |
| AT&T, Inc. | 2,913,000 | 3.65% | 15/9/2059 | 1,931,921 | 0.05% |
| AT&T, Inc. | 470,000 | 3.85% | 1/6/2060 | 325,927 | 0.01% |
| AT&T, Inc. | 340,000 | 3.50% | 1/2/2061 | 218,220 | 0.01% |
| Athene Global Funding | 320,000 | 1.45% | 8/1/2026 | 309,221 | 0.01% |
| Athene Global Funding | 455,000 | 5.68% | 23/2/2026 | 458,706 | 0.01% |
| Athene Global Funding | 315,000 | 5.62% | 8/5/2026 | 317,796 | 0.01% |
| Athene Global Funding | 594,000 | 1.61% | 29/6/2026 | 565,813 | 0.02% |
| Athene Global Funding | 575,000 | 4.86% | 27/8/2026 | 574,479 | 0.02% |
| Athene Global Funding | 471,000 | 1.73% | 2/10/2026 | 446,158 | 0.01% |
| Athene Global Funding | 330,000 | 2.95% | 12/11/2026 | 318,360 | 0.01% |
| Athene Global Funding | 180,000 | 5.34% | 15/1/2027 | 181,058 | 0.00% |
| Athene Global Funding | 425,000 | 5.52% | 25/3/2027 | 429,885 | 0.01% |
| Athene Global Funding | 170,000 | 5.35% | 9/7/2027 | 171,714 | 0.00% |
| Athene Global Funding | 366,000 | 2.50% | 24/3/2028 | 337,155 | 0.01% |
| Athene Global Funding | 493,000 | 1.99% | 19/8/2028 | 440,293 | 0.01% |
| Athene Global Funding | 200,000 | 2.72% | 7/1/2029 | 181,379 | 0.00% |
| Athene Global Funding | 375,000 | 5.58% | 9/1/2029 | 379,088 | 0.01% |
| Athene Global Funding | 430,000 | 4.72% | 8/10/2029 | 419,185 | 0.01% |
| Athene Global Funding | 185,000 | 2.55% | 19/11/2030 | 158,724 | 0.00% |
| Athene Global Funding | 252,000 | 2.67% | 7/6/2031 | 213,941 | 0.01% |
| Athene Global Funding | 425,000 | 5.53% | 11/7/2031 | 425,876 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Athene Global Funding | 125,000 | 2.65% | 4/10/2031 | 105,009 | 0.00% |
| Athene Global Funding | 130,000 | 5.32% | 13/11/2031 | 127,883 | 0.00% |
| Athene Holding Ltd. | 535,000 | 4.13% | 12/1/2028 | 521,811 | 0.01% |
| Athene Holding Ltd. | 455,000 | 6.15% | 3/4/2030 | 472,600 | 0.01% |
| Athene Holding Ltd. | 225,000 | 3.50% | 15/1/2031 | 203,130 | 0.01% |
| Athene Holding Ltd. | 425,000 | 5.88% | 15/1/2034 | 430,988 | 0.01% |
| Athene Holding Ltd. | 175,000 | 3.95% | 25/5/2051 | 126,012 | 0.00% |
| Athene Holding Ltd. | 425,000 | 3.45% | 15/5/2052 | 274,183 | 0.01% |
| Athene Holding Ltd. | 245,000 | 6.25% | 1/4/2054 | 246,055 | 0.01% |
| Athene Holding Ltd. | 235,000 | 6.63% | 15/10/2054 | 234,445 | 0.01% |
| Atlantic City Electric Co. | 150,000 | 4.00% | 15/10/2028 | 145,481 | 0.00% |
| Atlantic City Electric Co. | 100,000 | 2.30% | 15/3/2031 | 85,018 | 0.00% |
| Atlas Warehouse Lending Co. LP | 250,000 | 6.05% | 15/1/2028 | 250,437 | 0.01% |
| Atlas Warehouse Lending Co. LP | 250,000 | 6.25% | 15/1/2030 | 248,431 | 0.01% |
| Atlassian Corp. | 235,000 | 5.25% | 15/5/2029 | 236,606 | 0.01% |
| Atlassian Corp. | 385,000 | 5.50% | 15/5/2034 | 386,987 | 0.01% |
| Atmos Energy Corp. | 25,000 | 3.00% | 15/6/2027 | 24,072 | 0.00% |
| Atmos Energy Corp. | 370,000 | 2.63% | 15/9/2029 | 337,054 | 0.01% |
| Atmos Energy Corp. | 85,000 | 1.50% | 15/1/2031 | 69,724 | 0.00% |
| Atmos Energy Corp. | 100,000 | 5.45% | 15/10/2032 | 102,276 | 0.00% |
| Atmos Energy Corp. | 225,000 | 5.90% | 15/11/2033 | 235,614 | 0.01% |
| Atmos Energy Corp. | 110,000 | 5.50% | 15/6/2041 | 109,697 | 0.00% |
| Atmos Energy Corp. | 141,000 | 4.15% | 15/1/2043 | 117,009 | 0.00% |
| Atmos Energy Corp. | 255,000 | 4.13% | 15/10/2044 | 207,762 | 0.01% |
| Atmos Energy Corp. | 160,000 | 4.30% | 1/10/2048 | 131,098 | 0.00% |
| Atmos Energy Corp. | 480,000 | 4.13% | 15/3/2049 | 377,394 | 0.01% |
| Atmos Energy Corp. | 120,000 | 3.38% | 15/9/2049 | 82,475 | 0.00% |
| Atmos Energy Corp. | 240,000 | 2.85% | 15/2/2052 | 146,217 | 0.00% |
| Atmos Energy Corp. | 335,000 | 5.75% | 15/10/2052 | 335,978 | 0.01% |
| Atmos Energy Corp. | 300,000 | 6.20% | 15/11/2053 | 320,133 | 0.01% |
| Atmos Energy Corp. | 350,000 | 5.00% | 15/12/2054 | 314,946 | 0.01% |
| Autodesk, Inc. | 275,000 | 3.50% | 15/6/2027 | 267,040 | 0.01% |
| Autodesk, Inc. | 135,000 | 2.85% | 15/1/2030 | 122,264 | 0.00% |
| Autodesk, Inc. | 527,000 | 2.40% | 15/12/2031 | 442,647 | 0.01% |
| Automatic Data Processing, Inc. | 622,000 | 1.70% | 15/5/2028 | 567,886 | 0.02% |
| Automatic Data Processing, Inc. | 704,000 | 1.25% | 1/9/2030 | 584,898 | 0.02% |
| Automatic Data Processing, Inc. | 400,000 | 4.45% | 9/9/2034 | 380,423 | 0.01% |
| AutoNation, Inc. | 265,000 | 3.80% | 15/11/2027 | 256,213 | 0.01% |
| AutoNation, Inc. | 350,000 | 4.75% | 1/6/2030 | 338,564 | 0.01% |
| AutoNation, Inc. | 125,000 | 2.40% | 1/8/2031 | 103,097 | 0.00% |
| AutoNation, Inc. | 280,000 | 3.85% | 1/3/2032 | 251,102 | 0.01% |
| AutoZone, Inc. | 130,000 | 3.13% | 21/4/2026 | 127,353 | 0.00% |
| AutoZone, Inc. | 161,000 | 5.05% | 15/7/2026 | 161,932 | 0.00% |
| AutoZone, Inc. | 296,000 | 3.75% | 1/6/2027 | 289,200 | 0.01% |
| AutoZone, Inc. | 130,000 | 4.50% | 1/2/2028 | 128,822 | 0.00% |
| AutoZone, Inc. | 235,000 | 6.25% | 1/11/2028 | 245,806 | 0.01% |
| AutoZone, Inc. | 160,000 | 3.75% | 18/4/2029 | 152,557 | 0.00% |
| AutoZone, Inc. | 175,000 | 5.10% | 15/7/2029 | 175,898 | 0.00% |
| AutoZone, Inc. | 375,000 | 4.00% | 15/4/2030 | 357,284 | 0.01% |
| AutoZone, Inc. | 75,000 | 1.65% | 15/1/2031 | 61,650 | 0.00% |
| AutoZone, Inc. | 425,000 | 4.75% | 1/8/2032 | 411,177 | 0.01% |
| AutoZone, Inc. | 200,000 | 4.75% | 1/2/2033 | 191,970 | 0.01% |
| AutoZone, Inc. | 215,000 | 5.20% | 1/8/2033 | 211,869 | 0.01% |
| AutoZone, Inc. | 250,000 | 6.55% | 1/11/2033 | 269,140 | 0.01% |
| AutoZone, Inc. | 230,000 | 5.40% | 15/7/2034 | 228,723 | 0.01% |
| AvalonBay Communities, Inc. | 292,000 | 2.95% | 11/5/2026 | 285,190 | 0.01% |
| AvalonBay Communities, Inc. | 258,000 | 3.20% | 15/1/2028 | 246,821 | 0.01% |
| AvalonBay Communities, Inc. | 200,000 | 1.90% | 1/12/2028 | 178,804 | 0.00% |
| AvalonBay Communities, Inc. | 205,000 | 3.30% | 1/6/2029 | 192,021 | 0.01% |
| AvalonBay Communities, Inc. | 275,000 | 2.30% | 1/3/2030 | 241,742 | 0.01% |
| AvalonBay Communities, Inc. | 325,000 | 2.45% | 15/1/2031 | 281,546 | 0.01% |
| AvalonBay Communities, Inc. | 300,000 | 2.05% | 15/1/2032 | 248,419 | 0.01% |
| AvalonBay Communities, Inc. | 180,000 | 5.00% | 15/2/2033 | 177,273 | 0.00% |
| AvalonBay Communities, Inc. | 305,000 | 5.30% | 7/12/2033 | 305,407 | 0.01% |
| AvalonBay Communities, Inc. | 135,000 | 5.35% | 1/6/2034 | 135,631 | 0.00% |
| AvalonBay Communities, Inc. | 35,000 | 3.90% | 15/10/2046 | 27,188 | 0.00% |
| AvalonBay Communities, Inc. | 75,000 | 4.15% | 1/7/2047 | 59,726 | 0.00% |
| AvalonBay Communities, Inc. | 190,000 | 4.35% | 15/4/2048 | 156,471 | 0.00% |
| Avangrid, Inc. | 443,000 | 3.80% | 1/6/2029 | 419,655 | 0.01% |
| Avery Dennison Corp. | 280,000 | 4.88% | 6/12/2028 | 279,193 | 0.01% |
| Avery Dennison Corp. | 155,000 | 2.65% | 30/4/2030 | 137,489 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Avery Dennison Corp. | 390,000 | 2.25% | 15/2/2032 | 318,868 | 0.01% |
| Avery Dennison Corp. | 75,000 | 5.75% | 15/3/2033 | 76,982 | 0.00% |
| Aviation Capital Group LLC | 355,000 | 1.95% | 30/1/2026 | 343,611 | 0.01% |
| Aviation Capital Group LLC | 290,000 | 1.95% | 20/9/2026 | 275,339 | 0.01% |
| Aviation Capital Group LLC | 512,000 | 3.50% | 1/11/2027 | 489,529 | 0.01% |
| Aviation Capital Group LLC | 100,000 | 6.25% | 15/4/2028 | 103,075 | 0.00% |
| Aviation Capital Group LLC | 147,000 | 6.75% | 25/10/2028 | 154,363 | 0.00% |
| Aviation Capital Group LLC | 305,000 | 5.38% | 15/7/2029 | 305,285 | 0.01% |
| Aviation Capital Group LLC | 105,000 | 6.38% | 15/7/2030 | 109,856 | 0.00% |
| Avista Corp. | 155,000 | 4.35% | 1/6/2048 | 127,142 | 0.00% |
| Avista Corp. | 310,000 | 4.00% | 1/4/2052 | 231,228 | 0.01% |
| Avnet, Inc. | 264,000 | 4.63% | 15/4/2026 | 262,447 | 0.01% |
| Avnet, Inc. | 125,000 | 6.25% | 15/3/2028 | 128,412 | 0.00% |
| Avnet, Inc. | 285,000 | 3.00% | 15/5/2031 | 242,541 | 0.01% |
| Avnet, Inc. | 155,000 | 5.50% | 1/6/2032 | 151,920 | 0.00% |
| AXIS Specialty Finance LLC | 75,000 | 3.90% | 15/7/2029 | 71,246 | 0.00% |
| AXIS Specialty Finance LLC | 40,000 | 4.90% | 15/1/2040 | 37,442 | 0.00% |
| AXIS Specialty Finance plc | 461,000 | 4.00% | 6/12/2027 | 449,360 | 0.01% |
| Bacardi Ltd. | 100,000 | 4.70% | 15/5/2028 | 98,649 | 0.00% |
| Bacardi Ltd. | 110,000 | 5.15% | 15/5/2038 | 100,929 | 0.00% |
| Bacardi Ltd. | 100,000 | 5.30% | 15/5/2048 | 89,537 | 0.00% |
| Bacardi Ltd./Bacardi-Martini BV | 230,000 | 5.25% | 15/1/2029 | 230,174 | 0.01% |
| Bacardi Ltd./Bacardi-Martini BV | 175,000 | 5.40% | 15/6/2033 | 171,541 | 0.00% |
| Bacardi Ltd./Bacardi-Martini BV | 175,000 | 5.90% | 15/6/2043 | 169,467 | 0.00% |
| Bain Capital Specialty Finance, Inc. | 150,000 | 2.95% | 10/3/2026 | 145,600 | 0.00% |
| Bain Capital Specialty Finance, Inc. | 50,000 | 2.55% | 13/10/2026 | 47,628 | 0.00% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | 332,000 | 2.06% | 15/12/2026 | 316,247 | 0.01% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | 826,000 | 3.34% | 15/12/2027 | 796,704 | 0.02% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | 187,000 | 3.14% | 7/11/2029 | 172,649 | 0.00% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | 305,000 | 4.49% | 1/5/2030 | 298,878 | 0.01% |
| Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc. | 375,000 | 4.08% | 15/12/2047 | 295,029 | 0.01% |
| Baltimore Gas & Electric Co. | 220,000 | 2.40% | 15/8/2026 | 212,506 | 0.01% |
| Baltimore Gas & Electric Co. | 345,000 | 2.25% | 15/6/2031 | 292,164 | 0.01% |
| Baltimore Gas & Electric Co. | 125,000 | 5.30% | 1/6/2034 | 124,874 | 0.00% |
| Baltimore Gas & Electric Co. | 155,000 | 6.35% | 1/10/2036 | 166,159 | 0.00% |
| Baltimore Gas & Electric Co. | 175,000 | 3.50% | 15/8/2046 | 126,660 | 0.00% |
| Baltimore Gas & Electric Co. | 352,000 | 3.75% | 15/8/2047 | 261,877 | 0.01% |
| Baltimore Gas & Electric Co. | 235,000 | 4.25% | 15/9/2048 | 187,684 | 0.01% |
| Baltimore Gas & Electric Co. | 70,000 | 3.20% | 15/9/2049 | 46,183 | 0.00% |
| Baltimore Gas & Electric Co. | 160,000 | 2.90% | 15/6/2050 | 100,151 | 0.00% |
| Baltimore Gas & Electric Co. | 216,000 | 4.55% | 1/6/2052 | 179,837 | 0.00% |
| Baltimore Gas & Electric Co. | 180,000 | 5.40% | 1/6/2053 | 171,494 | 0.00% |
| Baltimore Gas & Electric Co. | 250,000 | 5.65% | 1/6/2054 | 246,811 | 0.01% |
| Bank of America Corp. | 1,158,000 | 4.45% | 3/3/2026 | 1,153,514 | 0.03% |
| Bank of America Corp. | 1,951,000 | 3.50% | 19/4/2026 | 1,922,888 | 0.05% |
| Bank of America Corp. | 1,600,000 | 4.25% | 22/10/2026 | 1,585,907 | 0.04% |
| Bank of America Corp. | 1,770,000 | 5.08% | 20/1/2027 | 1,775,487 | 0.05% |
| Bank of America Corp. | 980,000 | 1.66% | 11/3/2027 | 944,090 | 0.03% |
| Bank of America Corp. | 768,000 | 3.56% | 23/4/2027 | 755,443 | 0.02% |
| Bank of America Corp. | 2,456,000 | 1.73% | 22/7/2027 | 2,341,482 | 0.06% |
| Bank of America Corp. | 965,000 | 5.93% | 15/9/2027 | 981,923 | 0.03% |
| Bank of America Corp. | 1,520,000 | 3.25% | 21/10/2027 | 1,465,213 | 0.04% |
| Bank of America Corp. | 1,345,000 | 4.18% | 25/11/2027 | 1,320,873 | 0.04% |
| Bank of America Corp. | 895,000 | 3.82% | 20/1/2028 | 876,451 | 0.02% |
| Bank of America Corp. | 1,605,000 | 2.55% | 4/2/2028 | 1,529,600 | 0.04% |
| Bank of America Corp. | 905,000 | 3.71% | 24/4/2028 | 881,217 | 0.02% |
| Bank of America Corp. | 719,000 | 4.38% | 27/4/2028 | 710,943 | 0.02% |
| Bank of America Corp. | 820,000 | 3.59% | 21/7/2028 | 793,704 | 0.02% |
| Bank of America Corp. | 1,415,000 | 4.95% | 22/7/2028 | 1,417,780 | 0.04% |
| Bank of America Corp. | 670,000 | 6.20% | 10/11/2028 | 693,729 | 0.02% |
| Bank of America Corp. | 2,199,000 | 3.42% | 20/12/2028 | 2,108,463 | 0.06% |
| Bank of America Corp. | 864,000 | 3.97% | 5/3/2029 | 837,664 | 0.02% |
| Bank of America Corp. | 1,775,000 | 5.20% | 25/4/2029 | 1,783,866 | 0.05% |
| Bank of America Corp. | 1,145,000 | 2.09% | 14/6/2029 | 1,037,981 | 0.03% |
| Bank of America Corp. | 1,485,000 | 4.27% | 23/7/2029 | 1,445,954 | 0.04% |
| Bank of America Corp. | 1,240,000 | 5.82% | 15/9/2029 | 1,271,013 | 0.03% |
| Bank of America Corp. | 1,167,000 | 3.97% | 7/2/2030 | 1,118,787 | 0.03% |
| Bank of America Corp. | 750,000 | 3.19% | 23/7/2030 | 690,343 | 0.02% |
| Bank of America Corp. | 1,196,000 | 2.88% | 22/10/2030 | 1,081,435 | 0.03% |
| Bank of America Corp. | 1,330,000 | 2.50% | 13/2/2031 | 1,167,582 | 0.03% |
| Bank of America Corp. | 945,000 | 2.59% | 29/4/2031 | 830,617 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bank of America Corp. | 955,000 | 1.90% | 23/7/2031 | 803,662 | 0.02% |
| Bank of America Corp. | 1,410,000 | 1.92% | 24/10/2031 | 1,176,651 | 0.03% |
| Bank of America Corp. | 764,000 | 2.65% | 11/3/2032 | 657,728 | 0.02% |
| Bank of America Corp. | 1,581,000 | 2.69% | 22/4/2032 | 1,359,451 | 0.04% |
| Bank of America Corp. | 1,415,000 | 2.30% | 21/7/2032 | 1,180,082 | 0.03% |
| Bank of America Corp. | 1,285,000 | 2.57% | 20/10/2032 | 1,081,925 | 0.03% |
| Bank of America Corp. | 1,560,000 | 2.97% | 4/2/2033 | 1,341,425 | 0.04% |
| Bank of America Corp. | 1,533,000 | 4.57% | 27/4/2033 | 1,458,348 | 0.04% |
| Bank of America Corp. | 2,160,000 | 5.02% | 22/7/2033 | 2,118,853 | 0.06% |
| Bank of America Corp. | 2,095,000 | 5.29% | 25/4/2034 | 2,079,448 | 0.06% |
| Bank of America Corp. | 1,450,000 | 5.87% | 15/9/2034 | 1,489,929 | 0.04% |
| Bank of America Corp. | 1,980,000 | 5.47% | 23/1/2035 | 1,985,882 | 0.05% |
| Bank of America Corp. | 1,080,000 | 5.43% | 15/8/2035 | 1,051,478 | 0.03% |
| Bank of America Corp. | 1,340,000 | 5.52% | 25/10/2035 | 1,315,748 | 0.04% |
| Bank of America Corp. | 1,320,000 | 2.48% | 21/9/2036 | 1,075,186 | 0.03% |
| Bank of America Corp. | 944,000 | 6.11% | 29/1/2037 | 977,722 | 0.03% |
| Bank of America Corp. | 1,125,000 | 3.85% | 8/3/2037 | 996,360 | 0.03% |
| Bank of America Corp. | 955,000 | 4.24% | 24/4/2038 | 846,548 | 0.02% |
| Bank of America Corp. | 1,095,000 | 7.75% | 14/5/2038 | 1,280,022 | 0.03% |
| Bank of America Corp. | 475,000 | 4.08% | 23/4/2040 | 403,779 | 0.01% |
| Bank of America Corp. | 1,870,000 | 2.68% | 19/6/2041 | 1,295,138 | 0.03% |
| Bank of America Corp. | 909,000 | 5.88% | 7/2/2042 | 948,302 | 0.03% |
| Bank of America Corp. | 1,125,000 | 3.31% | 22/4/2042 | 842,109 | 0.02% |
| Bank of America Corp. | 925,000 | 5.00% | 21/1/2044 | 864,381 | 0.02% |
| Bank of America Corp. | 515,000 | 4.88% | 1/4/2044 | 471,741 | 0.01% |
| Bank of America Corp. | 375,000 | 4.75% | 21/4/2045 | 330,898 | 0.01% |
| Bank of America Corp. | 1,185,000 | 4.44% | 20/1/2048 | 996,241 | 0.03% |
| Bank of America Corp. | 770,000 | 3.95% | 23/1/2049 | 589,030 | 0.02% |
| Bank of America Corp. | 1,020,000 | 4.33% | 15/3/2050 | 831,589 | 0.02% |
| Bank of America Corp. | 2,280,000 | 4.08% | 20/3/2051 | 1,781,075 | 0.05% |
| Bank of America Corp. | 885,000 | 2.83% | 24/10/2051 | 543,514 | 0.01% |
| Bank of America Corp. | 600,000 | 3.48% | 13/3/2052 | 424,280 | 0.01% |
| Bank of America Corp. | 1,570,000 | 2.97% | 21/7/2052 | 996,535 | 0.03% |
| Bank of America NA | 820,000 | 5.53% | 18/8/2026 | 831,491 | 0.02% |
| Bank of America NA | 695,000 | 6.00% | 15/10/2036 | 718,667 | 0.02% |
| Bank of New York Mellon Corp. | 184,000 | 0.75% | 28/1/2026 | 176,776 | 0.00% |
| Bank of New York Mellon Corp. | 315,000 | 2.80% | 4/5/2026 | 308,311 | 0.01% |
| Bank of New York Mellon Corp. | 280,000 | 2.45% | 17/8/2026 | 271,211 | 0.01% |
| Bank of New York Mellon Corp. | 250,000 | 1.05% | 15/10/2026 | 235,292 | 0.01% |
| Bank of New York Mellon Corp. | 390,000 | 2.05% | 26/1/2027 | 371,414 | 0.01% |
| Bank of New York Mellon Corp. | 680,000 | 4.95% | 26/4/2027 | 682,689 | 0.02% |
| Bank of New York Mellon Corp. | 75,000 | 3.25% | 16/5/2027 | 72,775 | 0.00% |
| Bank of New York Mellon Corp. | 573,000 | 3.40% | 29/1/2028 | 552,452 | 0.01% |
| Bank of New York Mellon Corp. | 593,000 | 3.44% | 7/2/2028 | 577,116 | 0.02% |
| Bank of New York Mellon Corp. | 600,000 | 3.85% | 28/4/2028 | 584,995 | 0.02% |
| Bank of New York Mellon Corp. | 380,000 | 3.99% | 13/6/2028 | 373,186 | 0.01% |
| Bank of New York Mellon Corp. | 830,000 | 1.65% | 14/7/2028 | 749,545 | 0.02% |
| Bank of New York Mellon Corp. | 360,000 | 4.89% | 21/7/2028 | 361,276 | 0.01% |
| Bank of New York Mellon Corp. | 460,000 | 5.80% | 25/10/2028 | 472,044 | 0.01% |
| Bank of New York Mellon Corp. | 265,000 | 3.00% | 30/10/2028 | 247,652 | 0.01% |
| Bank of New York Mellon Corp. | 360,000 | 1.90% | 25/1/2029 | 323,040 | 0.01% |
| Bank of New York Mellon Corp. | 175,000 | 4.54% | 1/2/2029 | 173,519 | 0.00% |
| Bank of New York Mellon Corp. | 50,000 | 3.85% | 26/4/2029 | 48,263 | 0.00% |
| Bank of New York Mellon Corp. | 364,000 | 3.30% | 23/8/2029 | 338,485 | 0.01% |
| Bank of New York Mellon Corp. | 385,000 | 6.32% | 25/10/2029 | 404,417 | 0.01% |
| Bank of New York Mellon Corp. | 345,000 | 4.98% | 14/3/2030 | 344,876 | 0.01% |
| Bank of New York Mellon Corp. | 155,000 | 4.60% | 26/7/2030 | 153,035 | 0.00% |
| Bank of New York Mellon Corp. | 405,000 | 1.65% | 28/1/2031 | 334,895 | 0.01% |
| Bank of New York Mellon Corp. | 457,000 | 1.80% | 28/7/2031 | 379,307 | 0.01% |
| Bank of New York Mellon Corp. | 270,000 | 2.50% | 26/1/2032 | 229,105 | 0.01% |
| Bank of New York Mellon Corp. | 250,000 | 5.06% | 22/7/2032 | 249,434 | 0.01% |
| Bank of New York Mellon Corp. | 200,000 | 4.29% | 13/6/2033 | 188,341 | 0.01% |
| Bank of New York Mellon Corp. | 425,000 | 5.83% | 25/10/2033 | 440,029 | 0.01% |
| Bank of New York Mellon Corp. | 171,000 | 4.71% | 1/2/2034 | 164,205 | 0.00% |
| Bank of New York Mellon Corp. | 276,000 | 4.97% | 26/4/2034 | 270,168 | 0.01% |
| Bank of New York Mellon Corp. | 280,000 | 6.47% | 25/10/2034 | 302,739 | 0.01% |
| Bank of New York Mellon Corp. | 470,000 | 5.19% | 14/3/2035 | 464,751 | 0.01% |
| Bank OZK | 75,000 | 2.75% | 1/10/2031 | 64,416 | 0.00% |
| BankUnited, Inc. | 200,000 | 5.13% | 11/6/2030 | 192,238 | 0.01% |
| Banner Health | 170,000 | 2.34% | 1/1/2030 | 150,522 | 0.00% |
| Banner Health | 100,000 | 2.91% | 1/1/2042 | 71,182 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Banner Health | 115,000 | 3.18% | 1/1/2050 | 77,878 | 0.00% |
| Banner Health | 155,000 | 2.91% | 1/1/2051 | 98,782 | 0.00% |
| Baptist Health South Florida Foundation, Inc. | 138,000 | 3.12% | 15/11/2071 | 78,587 | 0.00% |
| Baptist Healthcare System Obligated Group | 350,000 | 3.54% | 15/8/2050 | 245,208 | 0.01% |
| Barings BDC, Inc. | 215,000 | 3.30% | 23/11/2026 | 206,479 | 0.01% |
| Basin Electric Power Cooperative | 280,000 | 4.75% | 26/4/2047 | 234,730 | 0.01% |
| Baxalta, Inc. | 445,000 | 5.25% | 23/6/2045 | 410,604 | 0.01% |
| Baxter International, Inc. | 255,000 | 2.60% | 15/8/2026 | 246,424 | 0.01% |
| Baxter International, Inc. | 680,000 | 1.92% | 1/2/2027 | 641,092 | 0.02% |
| Baxter International, Inc. | 730,000 | 2.27% | 1/12/2028 | 658,155 | 0.02% |
| Baxter International, Inc. | 225,000 | 3.95% | 1/4/2030 | 212,409 | 0.01% |
| Baxter International, Inc. | 315,000 | 1.73% | 1/4/2031 | 255,833 | 0.01% |
| Baxter International, Inc. | 515,000 | 2.54% | 1/2/2032 | 429,287 | 0.01% |
| Baxter International, Inc. | 100,000 | 3.50% | 15/8/2046 | 69,142 | 0.00% |
| Baxter International, Inc. | 505,000 | 3.13% | 1/12/2051 | 313,208 | 0.01% |
| BayCare Health System, Inc. | 200,000 | 3.83% | 15/11/2050 | 153,752 | 0.00% |
| Bayer Corp. | 280,000 | 6.65% | 15/2/2028 | 288,259 | 0.01% |
| Bayer US Finance II LLC | 25,000 | 4.40% | 15/7/2044 | 18,498 | 0.00% |
| Bayer US Finance LLC | 325,000 | 6.88% | 21/11/2053 | 327,742 | 0.01% |
| Baylor Scott & White Holdings | 100,000 | 1.78% | 15/11/2030 | 83,776 | 0.00% |
| Baylor Scott & White Holdings | 135,000 | 4.19% | 15/11/2045 | 112,661 | 0.00% |
| Baylor Scott & White Holdings | 100,000 | 3.97% | 15/11/2046 | 79,639 | 0.00% |
| Baylor Scott & White Holdings | 465,000 | 2.84% | 15/11/2050 | 294,914 | 0.01% |
| Bayport Polymers LLC | 75,000 | 5.14% | 14/4/2032 | 70,354 | 0.00% |
| Beacon Funding Trust | 525,000 | 6.27% | 15/8/2054 | 517,732 | 0.01% |
| Becton Dickinson & Co. | 545,000 | 3.70% | 6/6/2027 | 531,783 | 0.01% |
| Becton Dickinson & Co. | 505,000 | 4.69% | 13/2/2028 | 502,350 | 0.01% |
| Becton Dickinson & Co. | 209,000 | 4.87% | 8/2/2029 | 208,296 | 0.01% |
| Becton Dickinson & Co. | 425,000 | 5.08% | 7/6/2029 | 428,016 | 0.01% |
| Becton Dickinson & Co. | 370,000 | 2.82% | 20/5/2030 | 331,435 | 0.01% |
| Becton Dickinson & Co. | 580,000 | 1.96% | 11/2/2031 | 482,768 | 0.01% |
| Becton Dickinson & Co. | 330,000 | 4.30% | 22/8/2032 | 310,412 | 0.01% |
| Becton Dickinson & Co. | 175,000 | 5.11% | 8/2/2034 | 172,432 | 0.00% |
| Becton Dickinson & Co. | 306,000 | 4.69% | 15/12/2044 | 264,791 | 0.01% |
| Becton Dickinson & Co. | 765,000 | 4.67% | 6/6/2047 | 653,629 | 0.02% |
| Becton Dickinson & Co. | 143,000 | 3.79% | 20/5/2050 | 105,814 | 0.00% |
| Belrose Funding Trust | 343,000 | 2.33% | 15/8/2030 | 289,185 | 0.01% |
| Berkshire Hathaway Energy Co. | 345,000 | 3.25% | 15/4/2028 | 328,505 | 0.01% |
| Berkshire Hathaway Energy Co. | 372,000 | 3.70% | 15/7/2030 | 350,104 | 0.01% |
| Berkshire Hathaway Energy Co. | 200,000 | 1.65% | 15/5/2031 | 162,514 | 0.00% |
| Berkshire Hathaway Energy Co. | 778,000 | 6.13% | 1/4/2036 | 818,119 | 0.02% |
| Berkshire Hathaway Energy Co. | 385,000 | 5.95% | 15/5/2037 | 398,218 | 0.01% |
| Berkshire Hathaway Energy Co. | 370,000 | 5.15% | 15/11/2043 | 351,100 | 0.01% |
| Berkshire Hathaway Energy Co. | 350,000 | 4.50% | 1/2/2045 | 302,964 | 0.01% |
| Berkshire Hathaway Energy Co. | 480,000 | 3.80% | 15/7/2048 | 356,375 | 0.01% |
| Berkshire Hathaway Energy Co. | 335,000 | 4.45% | 15/1/2049 | 276,249 | 0.01% |
| Berkshire Hathaway Energy Co. | 245,000 | 4.25% | 15/10/2050 | 193,516 | 0.01% |
| Berkshire Hathaway Energy Co. | 565,000 | 2.85% | 15/5/2051 | 345,661 | 0.01% |
| Berkshire Hathaway Energy Co. | 430,000 | 4.60% | 1/5/2053 | 357,026 | 0.01% |
| Berkshire Hathaway Finance Corp. | 535,000 | 2.30% | 15/3/2027 | 511,859 | 0.01% |
| Berkshire Hathaway Finance Corp. | 230,000 | 1.85% | 12/3/2030 | 200,601 | 0.01% |
| Berkshire Hathaway Finance Corp. | 566,000 | 1.45% | 15/10/2030 | 473,837 | 0.01% |
| Berkshire Hathaway Finance Corp. | 385,000 | 2.88% | 15/3/2032 | 336,749 | 0.01% |
| Berkshire Hathaway Finance Corp. | 250,000 | 5.75% | 15/1/2040 | 263,551 | 0.01% |
| Berkshire Hathaway Finance Corp. | 313,000 | 4.40% | 15/5/2042 | 283,956 | 0.01% |
| Berkshire Hathaway Finance Corp. | 250,000 | 4.30% | 15/5/2043 | 216,125 | 0.01% |
| Berkshire Hathaway Finance Corp. | 750,000 | 4.20% | 15/8/2048 | 618,519 | 0.02% |
| Berkshire Hathaway Finance Corp. | 670,000 | 4.25% | 15/1/2049 | 558,943 | 0.02% |
| Berkshire Hathaway Finance Corp. | 685,000 | 2.85% | 15/10/2050 | 429,025 | 0.01% |
| Berkshire Hathaway Finance Corp. | 630,000 | 2.50% | 15/1/2051 | 363,863 | 0.01% |
| Berkshire Hathaway Finance Corp. | 1,250,000 | 3.85% | 15/3/2052 | 945,674 | 0.03% |
| Berkshire Hathaway, Inc. | 735,000 | 3.13% | 15/3/2026 | 723,833 | 0.02% |
| Berkshire Hathaway, Inc. | 335,000 | 4.50% | 11/2/2043 | 309,372 | 0.01% |
| Berry Global, Inc. | 695,000 | 1.57% | 15/1/2026 | 670,733 | 0.02% |
| Berry Global, Inc. | 219,000 | 4.88% | 15/7/2026 | 218,370 | 0.01% |
| Berry Global, Inc. | 400,000 | 1.65% | 15/1/2027 | 374,500 | 0.01% |
| Berry Global, Inc. | 220,000 | 5.50% | 15/4/2028 | 222,065 | 0.01% |
| Berry Global, Inc. | 235,000 | 5.80% | 15/6/2031 | 239,381 | 0.01% |
| Berry Global, Inc. | 375,000 | 5.65% | 15/1/2034 | 376,622 | 0.01% |
| Best Buy Co., Inc. | 362,000 | 4.45% | 1/10/2028 | 355,999 | 0.01% |
| Best Buy Co., Inc. | 255,000 | 1.95% | 1/10/2030 | 214,718 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Beth Israel Lahey Health, Inc. | 495,000 | 3.08% | 1/7/2051 | 305,618 | 0.01% |
| BGC Group, Inc. | 195,000 | 8.00% | 25/5/2028 | 207,376 | 0.01% |
| Biogen, Inc. | 725,000 | 2.25% | 1/5/2030 | 626,517 | 0.02% |
| Biogen, Inc. | 640,000 | 5.20% | 15/9/2045 | 579,447 | 0.02% |
| Biogen, Inc. | 680,000 | 3.15% | 1/5/2050 | 428,532 | 0.01% |
| Bio-Rad Laboratories, Inc. | 425,000 | 3.70% | 15/3/2032 | 380,825 | 0.01% |
| Black Hills Corp. | 332,000 | 3.95% | 15/1/2026 | 328,556 | 0.01% |
| Black Hills Corp. | 182,000 | 3.15% | 15/1/2027 | 175,639 | 0.00% |
| Black Hills Corp. | 167,000 | 5.95% | 15/3/2028 | 171,992 | 0.00% |
| Black Hills Corp. | 221,000 | 3.05% | 15/10/2029 | 201,976 | 0.01% |
| Black Hills Corp. | 100,000 | 2.50% | 15/6/2030 | 87,224 | 0.00% |
| Black Hills Corp. | 200,000 | 4.35% | 1/5/2033 | 184,238 | 0.01% |
| Black Hills Corp. | 325,000 | 6.00% | 15/1/2035 | 335,271 | 0.01% |
| Black Hills Corp. | 60,000 | 4.20% | 15/9/2046 | 46,788 | 0.00% |
| Black Hills Corp. | 90,000 | 3.88% | 15/10/2049 | 65,204 | 0.00% |
| BlackRock Funding, Inc. | 360,000 | 4.60% | 26/7/2027 | 360,740 | 0.01% |
| BlackRock Funding, Inc. | 205,000 | 4.70% | 14/3/2029 | 205,218 | 0.01% |
| BlackRock Funding, Inc. | 370,000 | 5.00% | 14/3/2034 | 365,618 | 0.01% |
| BlackRock Funding, Inc. | 620,000 | 4.90% | 8/1/2035 | 606,244 | 0.02% |
| BlackRock Funding, Inc. | 522,000 | 5.25% | 14/3/2054 | 492,992 | 0.01% |
| BlackRock Funding, Inc. | 470,000 | 5.35% | 8/1/2055 | 449,730 | 0.01% |
| BlackRock TCP Capital Corp. | 175,000 | 6.95% | 30/5/2029 | 182,288 | 0.00% |
| BlackRock, Inc. | 277,000 | 3.20% | 15/3/2027 | 269,767 | 0.01% |
| BlackRock, Inc. | 465,000 | 3.25% | 30/4/2029 | 439,307 | 0.01% |
| BlackRock, Inc. | 390,000 | 2.40% | 30/4/2030 | 346,119 | 0.01% |
| BlackRock, Inc. | 510,000 | 1.90% | 28/1/2031 | 429,702 | 0.01% |
| BlackRock, Inc. | 450,000 | 2.10% | 25/2/2032 | 370,431 | 0.01% |
| BlackRock, Inc. | 465,000 | 4.75% | 25/5/2033 | 454,677 | 0.01% |
| Blackstone Holdings Finance Co. LLC | 262,000 | 3.15% | 2/10/2027 | 250,406 | 0.01% |
| Blackstone Holdings Finance Co. LLC | 150,000 | 5.90% | 3/11/2027 | 154,352 | 0.00% |
| Blackstone Holdings Finance Co. LLC | 305,000 | 1.63% | 5/8/2028 | 271,659 | 0.01% |
| Blackstone Holdings Finance Co. LLC | 315,000 | 2.50% | 10/1/2030 | 279,841 | 0.01% |
| Blackstone Holdings Finance Co. LLC | 169,000 | 1.60% | 30/3/2031 | 135,962 | 0.00% |
| Blackstone Holdings Finance Co. LLC | 310,000 | 2.00% | 30/1/2032 | 249,535 | 0.01% |
| Blackstone Holdings Finance Co. LLC | 205,000 | 2.55% | 30/3/2032 | 171,181 | 0.00% |
| Blackstone Holdings Finance Co. LLC | 425,000 | 6.20% | 22/4/2033 | 446,023 | 0.01% |
| Blackstone Holdings Finance Co. LLC | 289,000 | 5.00% | 15/6/2044 | 262,159 | 0.01% |
| Blackstone Holdings Finance Co. LLC | 122,000 | 4.45% | 15/7/2045 | 100,836 | 0.00% |
| Blackstone Holdings Finance Co. LLC | 275,000 | 4.00% | 2/10/2047 | 210,130 | 0.01% |
| Blackstone Holdings Finance Co. LLC | 210,000 | 3.50% | 10/9/2049 | 144,998 | 0.00% |
| Blackstone Holdings Finance Co. LLC | 185,000 | 2.80% | 30/9/2050 | 109,660 | 0.00% |
| Blackstone Holdings Finance Co. LLC | 285,000 | 2.85% | 5/8/2051 | 170,557 | 0.00% |
| Blackstone Holdings Finance Co. LLC | 335,000 | 3.20% | 30/1/2052 | 218,549 | 0.01% |
| Blackstone Private Credit Fund | 430,000 | 2.63% | 15/12/2026 | 409,677 | 0.01% |
| Blackstone Private Credit Fund | 410,000 | 3.25% | 15/3/2027 | 392,422 | 0.01% |
| Blackstone Private Credit Fund | 215,000 | 7.30% | 27/11/2028 | 226,125 | 0.01% |
| Blackstone Private Credit Fund | 275,000 | 4.00% | 15/1/2029 | 259,602 | 0.01% |
| Blackstone Private Credit Fund | 25,000 | 5.95% | 16/7/2029 | 25,175 | 0.00% |
| Blackstone Private Credit Fund | 220,000 | 5.60% | 22/11/2029 | 217,269 | 0.01% |
| Blackstone Private Credit Fund | 350,000 | 6.25% | 25/1/2031 | 356,865 | 0.01% |
| Blackstone Private Credit Fund | 220,000 | 6.00% | 22/11/2034 | 214,154 | 0.01% |
| Blackstone Reg Finance Co. LLC | 250,000 | 5.00% | 6/12/2034 | 242,111 | 0.01% |
| Blackstone Secured Lending Fund | 230,000 | 3.63% | 15/1/2026 | 226,402 | 0.01% |
| Blackstone Secured Lending Fund | 260,000 | 2.75% | 16/9/2026 | 249,550 | 0.01% |
| Blackstone Secured Lending Fund | 440,000 | 2.13% | 15/2/2027 | 411,468 | 0.01% |
| Blackstone Secured Lending Fund | 385,000 | 5.88% | 15/11/2027 | 391,203 | 0.01% |
| Blackstone Secured Lending Fund | 200,000 | 5.35% | 13/4/2028 | 199,480 | 0.01% |
| Blackstone Secured Lending Fund | 375,000 | 2.85% | 30/9/2028 | 340,480 | 0.01% |
| Block Financial LLC | 390,000 | 2.50% | 15/7/2028 | 354,722 | 0.01% |
| Block Financial LLC | 330,000 | 3.88% | 15/8/2030 | 304,681 | 0.01% |
| Blue Owl Capital Corp. | 135,000 | 4.25% | 15/1/2026 | 133,529 | 0.00% |
| Blue Owl Capital Corp. | 730,000 | 3.40% | 15/7/2026 | 707,463 | 0.02% |
| Blue Owl Capital Corp. | 370,000 | 2.63% | 15/1/2027 | 349,369 | 0.01% |
| Blue Owl Capital Corp. | 619,000 | 2.88% | 11/6/2028 | 562,788 | 0.02% |
| Blue Owl Capital Corp. | 440,000 | 5.95% | 15/3/2029 | 441,804 | 0.01% |
| Blue Owl Capital Corp. II | 180,000 | 8.45% | 15/11/2026 | 189,076 | 0.01% |
| Blue Owl Capital Corp. III | 229,000 | 3.13% | 13/4/2027 | 215,907 | 0.01% |
| Blue Owl Credit Income Corp. | 229,000 | 3.13% | 23/9/2026 | 219,833 | 0.01% |
| Blue Owl Credit Income Corp. | 130,000 | 4.70% | 8/2/2027 | 128,252 | 0.00% |
| Blue Owl Credit Income Corp. | 435,000 | 7.75% | 16/9/2027 | 456,761 | 0.01% |
| Blue Owl Credit Income Corp. | 140,000 | 7.95% | 13/6/2028 | 148,663 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Blue Owl Credit Income Corp. | 400,000 | 7.75% | 15/1/2029 | 426,583 | 0.01% |
| Blue Owl Credit Income Corp. | 375,000 | 5.80% | 15/3/2030 | 369,087 | 0.01% |
| Blue Owl Credit Income Corp. | 475,000 | 6.65% | 15/3/2031 | 483,147 | 0.01% |
| Blue Owl Finance LLC | 300,000 | 3.13% | 10/6/2031 | 263,291 | 0.01% |
| Blue Owl Finance LLC | 139,000 | 4.38% | 15/2/2032 | 128,922 | 0.00% |
| Blue Owl Finance LLC | 405,000 | 6.25% | 18/4/2034 | 416,049 | 0.01% |
| Blue Owl Finance LLC | 120,000 | 4.13% | 7/10/2051 | 87,359 | 0.00% |
| Blue Owl Technology Finance Corp. | 175,000 | 4.75% | 15/12/2025 | 173,110 | 0.00% |
| Blue Owl Technology Finance Corp. | 261,000 | 3.75% | 17/6/2026 | 252,346 | 0.01% |
| Blue Owl Technology Finance Corp. | 320,000 | 2.50% | 15/1/2027 | 300,183 | 0.01% |
| Blue Owl Technology Finance Corp. II | 431,000 | 6.75% | 4/4/2029 | 433,534 | 0.01% |
| BMW US Capital LLC | 260,000 | 1.95% | 12/8/2031 | 213,604 | 0.01% |
| Boardwalk Pipelines LP | 315,000 | 5.95% | 1/6/2026 | 318,834 | 0.01% |
| Boardwalk Pipelines LP | 269,000 | 4.45% | 15/7/2027 | 266,152 | 0.01% |
| Boardwalk Pipelines LP | 155,000 | 4.80% | 3/5/2029 | 152,861 | 0.00% |
| Boardwalk Pipelines LP | 130,000 | 3.40% | 15/2/2031 | 116,095 | 0.00% |
| Boardwalk Pipelines LP | 400,000 | 3.60% | 1/9/2032 | 349,461 | 0.01% |
| Boardwalk Pipelines LP | 300,000 | 5.63% | 1/8/2034 | 298,929 | 0.01% |
| Boeing Co. | 460,000 | 2.75% | 1/2/2026 | 448,726 | 0.01% |
| Boeing Co. | 2,050,000 | 2.20% | 4/2/2026 | 1,987,730 | 0.05% |
| Boeing Co. | 157,000 | 3.10% | 1/5/2026 | 153,076 | 0.00% |
| Boeing Co. | 275,000 | 2.25% | 15/6/2026 | 264,081 | 0.01% |
| Boeing Co. | 270,000 | 2.70% | 1/2/2027 | 257,414 | 0.01% |
| Boeing Co. | 181,000 | 2.80% | 1/3/2027 | 172,438 | 0.00% |
| Boeing Co. | 585,000 | 5.04% | 1/5/2027 | 586,398 | 0.02% |
| Boeing Co. | 350,000 | 6.26% | 1/5/2027 | 358,191 | 0.01% |
| Boeing Co. | 589,000 | 3.25% | 1/2/2028 | 554,599 | 0.02% |
| Boeing Co. | 95,000 | 3.25% | 1/3/2028 | 89,205 | 0.00% |
| Boeing Co. | 250,000 | 3.45% | 1/11/2028 | 233,574 | 0.01% |
| Boeing Co. | 475,000 | 3.20% | 1/3/2029 | 437,694 | 0.01% |
| Boeing Co. | 635,000 | 6.30% | 1/5/2029 | 658,418 | 0.02% |
| Boeing Co. | 869,000 | 2.95% | 1/2/2030 | 775,277 | 0.02% |
| Boeing Co. | 2,360,000 | 5.15% | 1/5/2030 | 2,329,084 | 0.06% |
| Boeing Co. | 725,000 | 3.63% | 1/2/2031 | 658,185 | 0.02% |
| Boeing Co. | 480,000 | 6.39% | 1/5/2031 | 501,847 | 0.01% |
| Boeing Co. | 940,000 | 6.53% | 1/5/2034 | 984,698 | 0.03% |
| Boeing Co. | 850,000 | 3.60% | 1/5/2034 | 711,970 | 0.02% |
| Boeing Co. | 635,000 | 3.25% | 1/2/2035 | 506,309 | 0.01% |
| Boeing Co. | 100,000 | 6.63% | 15/2/2038 | 103,632 | 0.00% |
| Boeing Co. | 470,000 | 3.50% | 1/3/2039 | 348,310 | 0.01% |
| Boeing Co. | 300,000 | 6.88% | 15/3/2039 | 315,902 | 0.01% |
| Boeing Co. | 175,000 | 5.88% | 15/2/2040 | 169,138 | 0.00% |
| Boeing Co. | 1,415,000 | 5.71% | 1/5/2040 | 1,347,555 | 0.04% |
| Boeing Co. | 278,000 | 3.38% | 15/6/2046 | 179,743 | 0.00% |
| Boeing Co. | 316,000 | 3.85% | 1/11/2048 | 216,124 | 0.01% |
| Boeing Co. | 580,000 | 3.90% | 1/5/2049 | 402,724 | 0.01% |
| Boeing Co. | 460,000 | 3.75% | 1/2/2050 | 313,275 | 0.01% |
| Boeing Co. | 1,611,000 | 5.81% | 1/5/2050 | 1,495,491 | 0.04% |
| Boeing Co. | 1,625,000 | 6.86% | 1/5/2054 | 1,727,767 | 0.05% |
| Boeing Co. | 350,000 | 3.83% | 1/3/2059 | 226,582 | 0.01% |
| Boeing Co. | 325,000 | 3.95% | 1/8/2059 | 214,988 | 0.01% |
| Boeing Co. | 1,300,000 | 5.93% | 1/5/2060 | 1,198,183 | 0.03% |
| Boeing Co. | 515,000 | 7.01% | 1/5/2064 | 547,611 | 0.01% |
| Bon Secours Mercy Health, Inc. | 150,000 | 4.30% | 1/7/2028 | 147,134 | 0.00% |
| Bon Secours Mercy Health, Inc. | 639,000 | 3.46% | 1/6/2030 | 598,426 | 0.02% |
| Bon Secours Mercy Health, Inc. | 125,000 | 2.10% | 1/6/2031 | 104,172 | 0.00% |
| Bon Secours Mercy Health, Inc. | 294,000 | 3.21% | 1/6/2050 | 196,212 | 0.01% |
| Booking Holdings, Inc. | 455,000 | 3.60% | 1/6/2026 | 449,177 | 0.01% |
| Booking Holdings, Inc. | 159,000 | 3.55% | 15/3/2028 | 153,783 | 0.00% |
| Booking Holdings, Inc. | 760,000 | 4.63% | 13/4/2030 | 752,934 | 0.02% |
| Booz Allen Hamilton, Inc. | 125,000 | 3.88% | 1/9/2028 | 118,357 | 0.00% |
| Booz Allen Hamilton, Inc. | 125,000 | 4.00% | 1/7/2029 | 117,722 | 0.00% |
| Booz Allen Hamilton, Inc. | 505,000 | 5.95% | 4/8/2033 | 516,778 | 0.01% |
| BorgWarner, Inc. | 565,000 | 2.65% | 1/7/2027 | 537,369 | 0.01% |
| BorgWarner, Inc. | 275,000 | 4.95% | 15/8/2029 | 273,424 | 0.01% |
| BorgWarner, Inc. | 275,000 | 5.40% | 15/8/2034 | 270,630 | 0.01% |
| BorgWarner, Inc. | 130,000 | 4.38% | 15/3/2045 | 105,833 | 0.00% |
| Boston Gas Co. | 200,000 | 3.15% | 1/8/2027 | 190,559 | 0.01% |
| Boston Gas Co. | 204,000 | 3.00% | 1/8/2029 | 185,092 | 0.01% |
| Boston Gas Co. | 125,000 | 3.76% | 16/3/2032 | 111,199 | 0.00% |
| Boston Gas Co. | 180,000 | 4.49% | 15/2/2042 | 147,781 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Boston Gas Co. | 214,000 | 6.12% | 20/7/2053 | 210,738 | 0.01% |
| Boston Properties LP | 645,000 | 3.65% | 1/2/2026 | 635,745 | 0.02% |
| Boston Properties LP | 272,000 | 2.75% | 1/10/2026 | 262,072 | 0.01% |
| Boston Properties LP | 270,000 | 6.75% | 1/12/2027 | 281,732 | 0.01% |
| Boston Properties LP | 410,000 | 4.50% | 1/12/2028 | 399,097 | 0.01% |
| Boston Properties LP | 475,000 | 3.40% | 21/6/2029 | 436,105 | 0.01% |
| Boston Properties LP | 398,000 | 2.90% | 15/3/2030 | 351,835 | 0.01% |
| Boston Properties LP | 593,000 | 3.25% | 30/1/2031 | 521,497 | 0.01% |
| Boston Properties LP | 410,000 | 2.55% | 1/4/2032 | 331,827 | 0.01% |
| Boston Properties LP | 385,000 | 2.45% | 1/10/2033 | 296,959 | 0.01% |
| Boston Properties LP | 125,000 | 6.50% | 15/1/2034 | 131,015 | 0.00% |
| Boston Scientific Corp. | 686,000 | 2.65% | 1/6/2030 | 612,581 | 0.02% |
| Boston Scientific Corp. | 50,000 | 6.50% | 15/11/2035 | 54,929 | 0.00% |
| Boston Scientific Corp. | 160,000 | 4.55% | 1/3/2039 | 146,382 | 0.00% |
| Boston Scientific Corp. | 150,000 | 7.38% | 15/1/2040 | 175,784 | 0.00% |
| Boston Scientific Corp. | 288,000 | 4.70% | 1/3/2049 | 253,750 | 0.01% |
| BP Capital Markets America, Inc. | 220,000 | 3.41% | 11/2/2026 | 217,324 | 0.01% |
| BP Capital Markets America, Inc. | 275,000 | 3.12% | 4/5/2026 | 270,110 | 0.01% |
| BP Capital Markets America, Inc. | 285,000 | 3.02% | 16/1/2027 | 276,254 | 0.01% |
| BP Capital Markets America, Inc. | 265,000 | 3.59% | 14/4/2027 | 259,016 | 0.01% |
| BP Capital Markets America, Inc. | 460,000 | 5.02% | 17/11/2027 | 464,874 | 0.01% |
| BP Capital Markets America, Inc. | 555,000 | 3.94% | 21/9/2028 | 537,995 | 0.01% |
| BP Capital Markets America, Inc. | 883,000 | 4.23% | 6/11/2028 | 864,644 | 0.02% |
| BP Capital Markets America, Inc. | 390,000 | 4.70% | 10/4/2029 | 387,707 | 0.01% |
| BP Capital Markets America, Inc. | 240,000 | 4.97% | 17/10/2029 | 241,148 | 0.01% |
| BP Capital Markets America, Inc. | 500,000 | 4.87% | 25/11/2029 | 500,261 | 0.01% |
| BP Capital Markets America, Inc. | 450,000 | 3.63% | 6/4/2030 | 423,698 | 0.01% |
| BP Capital Markets America, Inc. | 552,000 | 1.75% | 10/8/2030 | 467,260 | 0.01% |
| BP Capital Markets America, Inc. | 1,066,000 | 2.72% | 12/1/2032 | 912,369 | 0.02% |
| BP Capital Markets America, Inc. | 693,000 | 4.81% | 13/2/2033 | 668,654 | 0.02% |
| BP Capital Markets America, Inc. | 715,000 | 4.89% | 11/9/2033 | 692,033 | 0.02% |
| BP Capital Markets America, Inc. | 445,000 | 4.99% | 10/4/2034 | 433,118 | 0.01% |
| BP Capital Markets America, Inc. | 940,000 | 5.23% | 17/11/2034 | 925,480 | 0.03% |
| BP Capital Markets America, Inc. | 1,090,000 | 3.06% | 17/6/2041 | 786,401 | 0.02% |
| BP Capital Markets America, Inc. | 477,000 | 3.00% | 24/2/2050 | 303,578 | 0.01% |
| BP Capital Markets America, Inc. | 745,000 | 2.77% | 10/11/2050 | 447,248 | 0.01% |
| BP Capital Markets America, Inc. | 1,055,000 | 2.94% | 4/6/2051 | 653,419 | 0.02% |
| BP Capital Markets America, Inc. | 585,000 | 3.00% | 17/3/2052 | 365,476 | 0.01% |
| BP Capital Markets America, Inc. | 870,000 | 3.38% | 8/2/2061 | 552,309 | 0.01% |
| BP Capital Markets plc | 916,000 | 3.28% | 19/9/2027 | 885,405 | 0.02% |
| BP Capital Markets plc | 515,000 | 3.72% | 28/11/2028 | 495,285 | 0.01% |
| Brighthouse Financial Global Funding | 225,000 | 1.55% | 24/5/2026 | 214,644 | 0.01% |
| Brighthouse Financial Global Funding | 225,000 | 5.55% | 9/4/2027 | 226,963 | 0.01% |
| Brighthouse Financial Global Funding | 275,000 | 5.65% | 10/6/2029 | 276,938 | 0.01% |
| Brighthouse Financial, Inc. | 75,000 | 3.70% | 22/6/2027 | 72,781 | 0.00% |
| Brighthouse Financial, Inc. | 256,000 | 4.70% | 22/6/2047 | 198,608 | 0.01% |
| Brighthouse Financial, Inc. | 360,000 | 3.85% | 22/12/2051 | 233,479 | 0.01% |
| Bristol-Myers Squibb Co. | 790,000 | 4.95% | 20/2/2026 | 794,052 | 0.02% |
| Bristol-Myers Squibb Co. | 556,000 | 3.20% | 15/6/2026 | 546,190 | 0.01% |
| Bristol-Myers Squibb Co. | 425,000 | 4.90% | 22/2/2027 | 428,603 | 0.01% |
| Bristol-Myers Squibb Co. | 200,000 | 3.25% | 27/2/2027 | 194,979 | 0.01% |
| Bristol-Myers Squibb Co. | 500,000 | 1.13% | 13/11/2027 | 455,369 | 0.01% |
| Bristol-Myers Squibb Co. | 490,000 | 3.45% | 15/11/2027 | 476,178 | 0.01% |
| Bristol-Myers Squibb Co. | 645,000 | 3.90% | 20/2/2028 | 631,471 | 0.02% |
| Bristol-Myers Squibb Co. | 720,000 | 4.90% | 22/2/2029 | 723,734 | 0.02% |
| Bristol-Myers Squibb Co. | 866,000 | 3.40% | 26/7/2029 | 816,633 | 0.02% |
| Bristol-Myers Squibb Co. | 805,000 | 1.45% | 13/11/2030 | 666,484 | 0.02% |
| Bristol-Myers Squibb Co. | 450,000 | 5.75% | 1/2/2031 | 468,161 | 0.01% |
| Bristol-Myers Squibb Co. | 500,000 | 5.10% | 22/2/2031 | 503,278 | 0.01% |
| Bristol-Myers Squibb Co. | 805,000 | 2.95% | 15/3/2032 | 701,639 | 0.02% |
| Bristol-Myers Squibb Co. | 325,000 | 5.90% | 15/11/2033 | 341,148 | 0.01% |
| Bristol-Myers Squibb Co. | 1,315,000 | 5.20% | 22/2/2034 | 1,311,622 | 0.04% |
| Bristol-Myers Squibb Co. | 892,000 | 4.13% | 15/6/2039 | 769,356 | 0.02% |
| Bristol-Myers Squibb Co. | 600,000 | 2.35% | 13/11/2040 | 397,608 | 0.01% |
| Bristol-Myers Squibb Co. | 545,000 | 3.55% | 15/3/2042 | 421,576 | 0.01% |
| Bristol-Myers Squibb Co. | 325,000 | 3.25% | 1/8/2042 | 238,002 | 0.01% |
| Bristol-Myers Squibb Co. | 50,000 | 5.50% | 22/2/2044 | 49,504 | 0.00% |
| Bristol-Myers Squibb Co. | 200,000 | 4.50% | 1/3/2044 | 172,439 | 0.00% |
| Bristol-Myers Squibb Co. | 395,000 | 4.63% | 15/5/2044 | 348,409 | 0.01% |
| Bristol-Myers Squibb Co. | 240,000 | 5.00% | 15/8/2045 | 222,043 | 0.01% |
| Bristol-Myers Squibb Co. | 760,000 | 4.35% | 15/11/2047 | 626,363 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bristol-Myers Squibb Co. | 441,000 | 4.55% | 20/2/2048 | 375,023 | 0.01% |
| Bristol-Myers Squibb Co. | 1,555,000 | 4.25% | 26/10/2049 | 1,259,482 | 0.03% |
| Bristol-Myers Squibb Co. | 655,000 | 2.55% | 13/11/2050 | 378,576 | 0.01% |
| Bristol-Myers Squibb Co. | 585,000 | 3.70% | 15/3/2052 | 425,186 | 0.01% |
| Bristol-Myers Squibb Co. | 400,000 | 6.25% | 15/11/2053 | 423,961 | 0.01% |
| Bristol-Myers Squibb Co. | 1,325,000 | 5.55% | 22/2/2054 | 1,290,438 | 0.03% |
| Bristol-Myers Squibb Co. | 520,000 | 3.90% | 15/3/2062 | 372,537 | 0.01% |
| Bristol-Myers Squibb Co. | 675,000 | 6.40% | 15/11/2063 | 722,838 | 0.02% |
| Bristol-Myers Squibb Co. | 715,000 | 5.65% | 22/2/2064 | 688,873 | 0.02% |
| Brixmor Operating Partnership LP | 380,000 | 4.13% | 15/6/2026 | 376,225 | 0.01% |
| Brixmor Operating Partnership LP | 280,000 | 3.90% | 15/3/2027 | 274,101 | 0.01% |
| Brixmor Operating Partnership LP | 230,000 | 2.25% | 1/4/2028 | 210,271 | 0.01% |
| Brixmor Operating Partnership LP | 250,000 | 4.13% | 15/5/2029 | 239,752 | 0.01% |
| Brixmor Operating Partnership LP | 285,000 | 4.05% | 1/7/2030 | 269,337 | 0.01% |
| Brixmor Operating Partnership LP | 25,000 | 2.50% | 16/8/2031 | 21,002 | 0.00% |
| Brixmor Operating Partnership LP | 250,000 | 5.50% | 15/2/2034 | 247,797 | 0.01% |
| Brixmor Operating Partnership LP | 130,000 | 5.75% | 15/2/2035 | 131,171 | 0.00% |
| Broadcom Corp./Broadcom Cayman Finance Ltd. | 1,250,000 | 3.88% | 15/1/2027 | 1,230,181 | 0.03% |
| Broadcom Corp./Broadcom Cayman Finance Ltd. | 580,000 | 3.50% | 15/1/2028 | 558,054 | 0.02% |
| Broadcom, Inc. | 555,000 | 3.46% | 15/9/2026 | 544,553 | 0.01% |
| Broadcom, Inc. | 521,000 | 5.05% | 12/7/2027 | 526,061 | 0.01% |
| Broadcom, Inc. | 543,000 | 1.95% | 15/2/2028 | 497,090 | 0.01% |
| Broadcom, Inc. | 200,000 | 4.15% | 15/2/2028 | 196,645 | 0.01% |
| Broadcom, Inc. | 304,000 | 4.11% | 15/9/2028 | 296,943 | 0.01% |
| Broadcom, Inc. | 1,078,000 | 4.75% | 15/4/2029 | 1,070,516 | 0.03% |
| Broadcom, Inc. | 398,000 | 4.00% | 15/4/2029 | 383,008 | 0.01% |
| Broadcom, Inc. | 1,643,000 | 5.05% | 12/7/2029 | 1,649,134 | 0.04% |
| Broadcom, Inc. | 775,000 | 4.35% | 15/2/2030 | 753,752 | 0.02% |
| Broadcom, Inc. | 508,000 | 5.00% | 15/4/2030 | 508,264 | 0.01% |
| Broadcom, Inc. | 935,000 | 4.15% | 15/11/2030 | 895,498 | 0.02% |
| Broadcom, Inc. | 1,070,000 | 2.45% | 15/2/2031 | 923,339 | 0.02% |
| Broadcom, Inc. | 344,000 | 5.15% | 15/11/2031 | 346,225 | 0.01% |
| Broadcom, Inc. | 400,000 | 4.55% | 15/2/2032 | 386,748 | 0.01% |
| Broadcom, Inc. | 755,000 | 4.15% | 15/4/2032 | 707,375 | 0.02% |
| Broadcom, Inc. | 761,000 | 4.30% | 15/11/2032 | 717,989 | 0.02% |
| Broadcom, Inc. | 800,000 | 2.60% | 15/2/2033 | 661,745 | 0.02% |
| Broadcom, Inc. | 1,096,000 | 3.42% | 15/4/2033 | 959,686 | 0.03% |
| Broadcom, Inc. | 1,545,000 | 3.47% | 15/4/2034 | 1,338,757 | 0.04% |
| Broadcom, Inc. | 1,110,000 | 4.80% | 15/10/2034 | 1,071,182 | 0.03% |
| Broadcom, Inc. | 1,175,000 | 3.14% | 15/11/2035 | 959,833 | 0.03% |
| Broadcom, Inc. | 830,000 | 3.19% | 15/11/2036 | 668,490 | 0.02% |
| Broadcom, Inc. | 862,000 | 4.93% | 15/5/2037 | 820,522 | 0.02% |
| Broadcom, Inc. | 1,180,000 | 3.50% | 15/2/2041 | 921,269 | 0.02% |
| Broadcom, Inc. | 950,000 | 3.75% | 15/2/2051 | 706,257 | 0.02% |
| Broadridge Financial Solutions, Inc. | 300,000 | 3.40% | 27/6/2026 | 294,216 | 0.01% |
| Broadridge Financial Solutions, Inc. | 470,000 | 2.90% | 1/12/2029 | 424,905 | 0.01% |
| Broadridge Financial Solutions, Inc. | 600,000 | 2.60% | 1/5/2031 | 513,109 | 0.01% |
| Broadstone Net Lease LLC | 135,000 | 2.60% | 15/9/2031 | 111,652 | 0.00% |
| Brookfield Capital Finance LLC | 175,000 | 6.09% | 14/6/2033 | 181,133 | 0.00% |
| Brooklyn Union Gas Co. | 145,000 | 3.41% | 10/3/2026 | 142,182 | 0.00% |
| Brooklyn Union Gas Co. | 200,000 | 4.63% | 5/8/2027 | 197,706 | 0.01% |
| Brooklyn Union Gas Co. | 425,000 | 3.87% | 4/3/2029 | 402,321 | 0.01% |
| Brooklyn Union Gas Co. | 140,000 | 4.87% | 5/8/2032 | 132,818 | 0.00% |
| Brooklyn Union Gas Co. | 185,000 | 6.39% | 15/9/2033 | 193,100 | 0.01% |
| Brooklyn Union Gas Co. | 115,000 | 4.50% | 10/3/2046 | 92,991 | 0.00% |
| Brooklyn Union Gas Co. | 335,000 | 4.27% | 15/3/2048 | 256,278 | 0.01% |
| Brooklyn Union Gas Co. | 110,000 | 4.49% | 4/3/2049 | 86,172 | 0.00% |
| Brooklyn Union Gas Co. | 180,000 | 6.42% | 18/7/2054 | 186,666 | 0.01% |
| Brown & Brown, Inc. | 130,000 | 4.50% | 15/3/2029 | 127,298 | 0.00% |
| Brown & Brown, Inc. | 410,000 | 2.38% | 15/3/2031 | 344,567 | 0.01% |
| Brown & Brown, Inc. | 250,000 | 4.20% | 17/3/2032 | 230,681 | 0.01% |
| Brown & Brown, Inc. | 170,000 | 5.65% | 11/6/2034 | 170,124 | 0.00% |
| Brown & Brown, Inc. | 150,000 | 4.95% | 17/3/2052 | 128,101 | 0.00% |
| Brown University | 100,000 | 2.92% | 1/9/2050 | 66,201 | 0.00% |
| Brown-Forman Corp. | 298,000 | 4.75% | 15/4/2033 | 290,639 | 0.01% |
| Brown-Forman Corp. | 105,000 | 4.50% | 15/7/2045 | 91,663 | 0.00% |
| Brunswick Corp. | 150,000 | 5.85% | 18/3/2029 | 152,378 | 0.00% |
| Brunswick Corp. | 289,000 | 2.40% | 18/8/2031 | 236,501 | 0.01% |
| Brunswick Corp. | 235,000 | 4.40% | 15/9/2032 | 215,191 | 0.01% |
| Brunswick Corp. | 160,000 | 5.10% | 1/4/2052 | 124,366 | 0.00% |
| Bunge Ltd. Finance Corp. | 625,000 | 3.25% | 15/8/2026 | 610,564 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bunge Ltd. Finance Corp. | 170,000 | 3.75% | 25/9/2027 | 165,567 | 0.00% |
| Bunge Ltd. Finance Corp. | 50,000 | 4.20% | 17/9/2029 | 48,523 | 0.00% |
| Bunge Ltd. Finance Corp. | 605,000 | 2.75% | 14/5/2031 | 522,799 | 0.01% |
| Bunge Ltd. Finance Corp. | 325,000 | 4.65% | 17/9/2034 | 307,007 | 0.01% |
| Burlington Northern Santa Fe LLC | 446,000 | 3.25% | 15/6/2027 | 433,269 | 0.01% |
| Burlington Northern Santa Fe LLC | 190,000 | 6.20% | 15/8/2036 | 204,197 | 0.01% |
| Burlington Northern Santa Fe LLC | 378,000 | 6.15% | 1/5/2037 | 403,783 | 0.01% |
| Burlington Northern Santa Fe LLC | 289,000 | 5.75% | 1/5/2040 | 296,082 | 0.01% |
| Burlington Northern Santa Fe LLC | 195,000 | 5.05% | 1/3/2041 | 184,259 | 0.01% |
| Burlington Northern Santa Fe LLC | 285,000 | 5.40% | 1/6/2041 | 280,095 | 0.01% |
| Burlington Northern Santa Fe LLC | 110,000 | 4.95% | 15/9/2041 | 102,341 | 0.00% |
| Burlington Northern Santa Fe LLC | 270,000 | 4.40% | 15/3/2042 | 234,451 | 0.01% |
| Burlington Northern Santa Fe LLC | 395,000 | 4.38% | 1/9/2042 | 341,216 | 0.01% |
| Burlington Northern Santa Fe LLC | 525,000 | 4.45% | 15/3/2043 | 456,591 | 0.01% |
| Burlington Northern Santa Fe LLC | 255,000 | 5.15% | 1/9/2043 | 243,221 | 0.01% |
| Burlington Northern Santa Fe LLC | 395,000 | 4.90% | 1/4/2044 | 361,199 | 0.01% |
| Burlington Northern Santa Fe LLC | 490,000 | 4.55% | 1/9/2044 | 426,749 | 0.01% |
| Burlington Northern Santa Fe LLC | 445,000 | 4.15% | 1/4/2045 | 366,005 | 0.01% |
| Burlington Northern Santa Fe LLC | 345,000 | 4.70% | 1/9/2045 | 304,454 | 0.01% |
| Burlington Northern Santa Fe LLC | 380,000 | 3.90% | 1/8/2046 | 296,644 | 0.01% |
| Burlington Northern Santa Fe LLC | 280,000 | 4.13% | 15/6/2047 | 226,764 | 0.01% |
| Burlington Northern Santa Fe LLC | 455,000 | 4.05% | 15/6/2048 | 361,968 | 0.01% |
| Burlington Northern Santa Fe LLC | 340,000 | 4.15% | 15/12/2048 | 273,297 | 0.01% |
| Burlington Northern Santa Fe LLC | 325,000 | 3.55% | 15/2/2050 | 235,381 | 0.01% |
| Burlington Northern Santa Fe LLC | 255,000 | 3.05% | 15/2/2051 | 166,947 | 0.00% |
| Burlington Northern Santa Fe LLC | 475,000 | 3.30% | 15/9/2051 | 325,564 | 0.01% |
| Burlington Northern Santa Fe LLC | 1,235,000 | 2.88% | 15/6/2052 | 767,672 | 0.02% |
| Burlington Northern Santa Fe LLC | 451,000 | 4.45% | 15/1/2053 | 377,741 | 0.01% |
| Burlington Northern Santa Fe LLC | 760,000 | 5.20% | 15/4/2054 | 715,737 | 0.02% |
| Burlington Northern Santa Fe LLC | 565,000 | 5.50% | 15/3/2055 | 554,725 | 0.02% |
| Burlington Resources LLC | 140,000 | 7.20% | 15/8/2031 | 155,250 | 0.00% |
| Burlington Resources LLC | 50,000 | 5.95% | 15/10/2036 | 51,974 | 0.00% |
| Cabot Corp. | 105,000 | 4.00% | 1/7/2029 | 100,339 | 0.00% |
| Cabot Corp. | 427,000 | 5.00% | 30/6/2032 | 416,621 | 0.01% |
| Cadence Design Systems, Inc. | 500,000 | 4.20% | 10/9/2027 | 494,281 | 0.01% |
| Cadence Design Systems, Inc. | 700,000 | 4.30% | 10/9/2029 | 686,136 | 0.02% |
| Cadence Design Systems, Inc. | 250,000 | 4.70% | 10/9/2034 | 239,736 | 0.01% |
| California Endowment | 330,000 | 2.50% | 1/4/2051 | 195,603 | 0.01% |
| California Institute of Technology | 150,000 | 4.32% | 1/8/2045 | 130,199 | 0.00% |
| California Institute of Technology | 150,000 | 4.70% | 1/11/2111 | 123,173 | 0.00% |
| California Institute of Technology | 160,000 | 3.65% | 1/9/2119 | 101,770 | 0.00% |
| Camden Property Trust | 155,000 | 5.85% | 3/11/2026 | 158,292 | 0.00% |
| Camden Property Trust | 290,000 | 4.10% | 15/10/2028 | 281,964 | 0.01% |
| Camden Property Trust | 285,000 | 3.15% | 1/7/2029 | 264,886 | 0.01% |
| Camden Property Trust | 225,000 | 2.80% | 15/5/2030 | 201,856 | 0.01% |
| Camden Property Trust | 125,000 | 4.90% | 15/1/2034 | 121,319 | 0.00% |
| Camden Property Trust | 70,000 | 3.35% | 1/11/2049 | 48,173 | 0.00% |
| Cameron LNG LLC | 340,000 | 3.30% | 15/1/2035 | 280,080 | 0.01% |
| Cameron LNG LLC | 595,000 | 3.40% | 15/1/2038 | 496,999 | 0.01% |
| Cameron LNG LLC | 330,000 | 3.70% | 15/1/2039 | 266,111 | 0.01% |
| Cantor Fitzgerald LP | 446,000 | 4.50% | 14/4/2027 | 436,695 | 0.01% |
| Cantor Fitzgerald LP | 458,000 | 7.20% | 12/12/2028 | 478,632 | 0.01% |
| Capital One Financial Corp. | 50,000 | 2.64% | 3/3/2026 | 49,780 | 0.00% |
| Capital One Financial Corp. | 535,000 | 3.75% | 28/7/2026 | 525,340 | 0.01% |
| Capital One Financial Corp. | 686,000 | 3.75% | 9/3/2027 | 670,105 | 0.02% |
| Capital One Financial Corp. | 511,000 | 3.65% | 11/5/2027 | 497,556 | 0.01% |
| Capital One Financial Corp. | 435,000 | 7.15% | 29/10/2027 | 451,421 | 0.01% |
| Capital One Financial Corp. | 925,000 | 1.88% | 2/11/2027 | 874,204 | 0.02% |
| Capital One Financial Corp. | 803,000 | 3.80% | 31/1/2028 | 775,028 | 0.02% |
| Capital One Financial Corp. | 758,000 | 4.93% | 10/5/2028 | 755,347 | 0.02% |
| Capital One Financial Corp. | 540,000 | 5.47% | 1/2/2029 | 543,884 | 0.01% |
| Capital One Financial Corp. | 855,000 | 6.31% | 8/6/2029 | 883,145 | 0.02% |
| Capital One Financial Corp. | 460,000 | 5.70% | 1/2/2030 | 466,381 | 0.01% |
| Capital One Financial Corp. | 374,000 | 3.27% | 1/3/2030 | 345,394 | 0.01% |
| Capital One Financial Corp. | 340,000 | 5.25% | 26/7/2030 | 338,794 | 0.01% |
| Capital One Financial Corp. | 50,000 | 5.46% | 26/7/2030 | 50,166 | 0.00% |
| Capital One Financial Corp. | 685,000 | 7.62% | 30/10/2031 | 755,733 | 0.02% |
| Capital One Financial Corp. | 650,000 | 2.36% | 29/7/2032 | 523,254 | 0.01% |
| Capital One Financial Corp. | 686,000 | 2.62% | 2/11/2032 | 569,251 | 0.02% |
| Capital One Financial Corp. | 535,000 | 5.27% | 10/5/2033 | 521,597 | 0.01% |
| Capital One Financial Corp. | 620,000 | 5.82% | 1/2/2034 | 621,440 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Capital One Financial Corp. | 700,000 | 6.38% | 8/6/2034 | 726,672 | 0.02% |
| Capital One Financial Corp. | 350,000 | 6.05% | 1/2/2035 | 355,690 | 0.01% |
| Capital One Financial Corp. | 520,000 | 5.88% | 26/7/2035 | 522,156 | 0.01% |
| Cardinal Health, Inc. | 200,000 | 4.70% | 15/11/2026 | 199,735 | 0.01% |
| Cardinal Health, Inc. | 350,000 | 3.41% | 15/6/2027 | 339,237 | 0.01% |
| Cardinal Health, Inc. | 255,000 | 5.13% | 15/2/2029 | 255,493 | 0.01% |
| Cardinal Health, Inc. | 325,000 | 5.00% | 15/11/2029 | 323,071 | 0.01% |
| Cardinal Health, Inc. | 300,000 | 5.45% | 15/2/2034 | 298,528 | 0.01% |
| Cardinal Health, Inc. | 425,000 | 5.35% | 15/11/2034 | 416,023 | 0.01% |
| Cardinal Health, Inc. | 185,000 | 4.60% | 15/3/2043 | 156,506 | 0.00% |
| Cardinal Health, Inc. | 125,000 | 4.50% | 15/11/2044 | 102,739 | 0.00% |
| Cardinal Health, Inc. | 265,000 | 4.90% | 15/9/2045 | 229,312 | 0.01% |
| Cardinal Health, Inc. | 230,000 | 4.37% | 15/6/2047 | 183,761 | 0.01% |
| Cardinal Health, Inc. | 250,000 | 5.75% | 15/11/2054 | 239,470 | 0.01% |
| Cargill, Inc. | 393,000 | 0.75% | 2/2/2026 | 377,482 | 0.01% |
| Cargill, Inc. | 391,000 | 4.50% | 24/6/2026 | 391,035 | 0.01% |
| Cargill, Inc. | 52,000 | 3.63% | 22/4/2027 | 50,892 | 0.00% |
| Cargill, Inc. | 500,000 | 3.25% | 23/5/2029 | 469,707 | 0.01% |
| Cargill, Inc. | 490,000 | 2.13% | 23/4/2030 | 427,753 | 0.01% |
| Cargill, Inc. | 372,000 | 1.70% | 2/2/2031 | 306,434 | 0.01% |
| Cargill, Inc. | 392,000 | 2.13% | 10/11/2031 | 323,585 | 0.01% |
| Cargill, Inc. | 290,000 | 4.00% | 22/6/2032 | 267,831 | 0.01% |
| Cargill, Inc. | 370,000 | 5.13% | 11/10/2032 | 367,602 | 0.01% |
| Cargill, Inc. | 125,000 | 4.75% | 24/4/2033 | 121,446 | 0.00% |
| Cargill, Inc. | 215,000 | 4.76% | 23/11/2045 | 189,846 | 0.01% |
| Cargill, Inc. | 50,000 | 3.88% | 23/5/2049 | 38,183 | 0.00% |
| Cargill, Inc. | 275,000 | 3.13% | 25/5/2051 | 180,554 | 0.00% |
| Cargill, Inc. | 225,000 | 4.38% | 22/4/2052 | 185,672 | 0.01% |
| Carlisle Cos, Inc. | 365,000 | 3.75% | 1/12/2027 | 355,408 | 0.01% |
| Carlisle Cos, Inc. | 275,000 | 2.75% | 1/3/2030 | 246,532 | 0.01% |
| Carlisle Cos, Inc. | 325,000 | 2.20% | 1/3/2032 | 265,282 | 0.01% |
| Carlyle Finance LLC | 215,000 | 5.65% | 15/9/2048 | 203,559 | 0.01% |
| Carlyle Finance Subsidiary LLC | 300,000 | 3.50% | 19/9/2029 | 280,061 | 0.01% |
| Carlyle Holdings II Finance LLC | 291,000 | 5.63% | 30/3/2043 | 280,653 | 0.01% |
| Carlyle Secured Lending, Inc. | 100,000 | 6.75% | 18/2/2030 | 101,964 | 0.00% |
| Carnival Corp. | 775,000 | 4.00% | 1/8/2028 | 734,246 | 0.02% |
| Carrier Global Corp. | 320,000 | 2.49% | 15/2/2027 | 306,009 | 0.01% |
| Carrier Global Corp. | 720,000 | 2.72% | 15/2/2030 | 644,107 | 0.02% |
| Carrier Global Corp. | 427,000 | 2.70% | 15/2/2031 | 370,944 | 0.01% |
| Carrier Global Corp. | 270,000 | 5.90% | 15/3/2034 | 279,434 | 0.01% |
| Carrier Global Corp. | 660,000 | 3.38% | 5/4/2040 | 508,541 | 0.01% |
| Carrier Global Corp. | 514,000 | 3.58% | 5/4/2050 | 369,265 | 0.01% |
| Carrier Global Corp. | 319,000 | 6.20% | 15/3/2054 | 337,527 | 0.01% |
| Case Western Reserve University | 102,000 | 5.41% | 1/6/2122 | 95,407 | 0.00% |
| Caterpillar Financial Services Corp. | 442,000 | 4.80% | 6/1/2026 | 443,448 | 0.01% |
| Caterpillar Financial Services Corp. | 295,000 | 0.90% | 2/3/2026 | 283,255 | 0.01% |
| Caterpillar Financial Services Corp. | 455,000 | 4.35% | 15/5/2026 | 454,494 | 0.01% |
| Caterpillar Financial Services Corp. | 120,000 | 2.40% | 9/8/2026 | 116,144 | 0.00% |
| Caterpillar Financial Services Corp. | 217,000 | 1.15% | 14/9/2026 | 205,449 | 0.01% |
| Caterpillar Financial Services Corp. | 275,000 | 4.45% | 16/10/2026 | 275,068 | 0.01% |
| Caterpillar Financial Services Corp. | 301,000 | 1.70% | 8/1/2027 | 284,855 | 0.01% |
| Caterpillar Financial Services Corp. | 250,000 | 4.50% | 8/1/2027 | 250,511 | 0.01% |
| Caterpillar Financial Services Corp. | 308,000 | 3.60% | 12/8/2027 | 301,302 | 0.01% |
| Caterpillar Financial Services Corp. | 402,000 | 1.10% | 14/9/2027 | 368,682 | 0.01% |
| Caterpillar Financial Services Corp. | 125,000 | 4.40% | 15/10/2027 | 124,490 | 0.00% |
| Caterpillar Financial Services Corp. | 350,000 | 4.60% | 15/11/2027 | 350,211 | 0.01% |
| Caterpillar Financial Services Corp. | 200,000 | 4.85% | 27/2/2029 | 201,089 | 0.01% |
| Caterpillar Financial Services Corp. | 300,000 | 4.70% | 15/11/2029 | 298,956 | 0.01% |
| Caterpillar, Inc. | 410,000 | 2.60% | 19/9/2029 | 373,854 | 0.01% |
| Caterpillar, Inc. | 553,000 | 2.60% | 9/4/2030 | 498,621 | 0.01% |
| Caterpillar, Inc. | 260,000 | 1.90% | 12/3/2031 | 220,566 | 0.01% |
| Caterpillar, Inc. | 295,000 | 5.30% | 15/9/2035 | 301,299 | 0.01% |
| Caterpillar, Inc. | 135,000 | 6.05% | 15/8/2036 | 145,256 | 0.00% |
| Caterpillar, Inc. | 315,000 | 5.20% | 27/5/2041 | 308,329 | 0.01% |
| Caterpillar, Inc. | 615,000 | 3.80% | 15/8/2042 | 498,370 | 0.01% |
| Caterpillar, Inc. | 360,000 | 4.30% | 15/5/2044 | 310,635 | 0.01% |
| Caterpillar, Inc. | 535,000 | 3.25% | 19/9/2049 | 372,568 | 0.01% |
| Caterpillar, Inc. | 350,000 | 3.25% | 9/4/2050 | 241,935 | 0.01% |
| Caterpillar, Inc. | 270,000 | 4.75% | 15/5/2064 | 232,147 | 0.01% |
| Cboe Global Markets, Inc. | 535,000 | 3.65% | 12/1/2027 | 525,188 | 0.01% |
| Cboe Global Markets, Inc. | 310,000 | 1.63% | 15/12/2030 | 257,288 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Cboe Global Markets, Inc. | 125,000 | 3.00% | 16/3/2032 | 108,603 | 0.00% |
| CBRE Services, Inc. | 490,000 | 4.88% | 1/3/2026 | 489,634 | 0.01% |
| CBRE Services, Inc. | 150,000 | 5.50% | 1/4/2029 | 152,484 | 0.00% |
| CBRE Services, Inc. | 405,000 | 2.50% | 1/4/2031 | 344,967 | 0.01% |
| CBRE Services, Inc. | 210,000 | 5.95% | 15/8/2034 | 216,897 | 0.01% |
| CDW LLC/CDW Finance Corp. | 669,000 | 2.67% | 1/12/2026 | 641,637 | 0.02% |
| CDW LLC/CDW Finance Corp. | 125,000 | 4.25% | 1/4/2028 | 121,065 | 0.00% |
| CDW LLC/CDW Finance Corp. | 280,000 | 3.28% | 1/12/2028 | 261,012 | 0.01% |
| CDW LLC/CDW Finance Corp. | 125,000 | 3.25% | 15/2/2029 | 115,246 | 0.00% |
| CDW LLC/CDW Finance Corp. | 222,000 | 5.10% | 1/3/2030 | 218,943 | 0.01% |
| CDW LLC/CDW Finance Corp. | 460,000 | 3.57% | 1/12/2031 | 410,047 | 0.01% |
| CDW LLC/CDW Finance Corp. | 122,000 | 5.55% | 22/8/2034 | 120,486 | 0.00% |
| Celanese US Holdings LLC | 225,000 | 1.40% | 5/8/2026 | 210,573 | 0.01% |
| Celanese US Holdings LLC | 975,000 | 6.17% | 15/7/2027 | 990,090 | 0.03% |
| Celanese US Holdings LLC | 985,000 | 6.60% | 15/11/2028 | 1,007,974 | 0.03% |
| Celanese US Holdings LLC | 455,000 | 6.33% | 15/7/2029 | 464,175 | 0.01% |
| Celanese US Holdings LLC | 585,000 | 6.80% | 15/11/2030 | 605,254 | 0.02% |
| Celanese US Holdings LLC | 335,000 | 6.38% | 15/7/2032 | 340,662 | 0.01% |
| Cencora, Inc. | 421,000 | 3.45% | 15/12/2027 | 407,423 | 0.01% |
| Cencora, Inc. | 150,000 | 4.63% | 15/12/2027 | 149,996 | 0.00% |
| Cencora, Inc. | 150,000 | 4.85% | 15/12/2029 | 148,976 | 0.00% |
| Cencora, Inc. | 181,000 | 2.80% | 15/5/2030 | 162,330 | 0.00% |
| Cencora, Inc. | 571,000 | 2.70% | 15/3/2031 | 495,437 | 0.01% |
| Cencora, Inc. | 225,000 | 5.13% | 15/2/2034 | 220,435 | 0.01% |
| Cencora, Inc. | 200,000 | 5.15% | 15/2/2035 | 195,094 | 0.01% |
| Cencora, Inc. | 410,000 | 4.25% | 1/3/2045 | 333,062 | 0.01% |
| Cencora, Inc. | 259,000 | 4.30% | 15/12/2047 | 209,278 | 0.01% |
| Centene Corp. | 720,000 | 4.25% | 15/12/2027 | 697,005 | 0.02% |
| Centene Corp. | 655,000 | 2.45% | 15/7/2028 | 590,245 | 0.02% |
| Centene Corp. | 940,000 | 4.63% | 15/12/2029 | 888,735 | 0.02% |
| Centene Corp. | 875,000 | 3.38% | 15/2/2030 | 779,500 | 0.02% |
| Centene Corp. | 989,000 | 3.00% | 15/10/2030 | 853,340 | 0.02% |
| Centene Corp. | 1,065,000 | 2.50% | 1/3/2031 | 879,291 | 0.02% |
| Centene Corp. | 750,000 | 2.63% | 1/8/2031 | 617,497 | 0.02% |
| CenterPoint Energy Houston Electric LLC | 212,000 | 3.00% | 1/2/2027 | 205,132 | 0.01% |
| CenterPoint Energy Houston Electric LLC | 335,000 | 5.20% | 1/10/2028 | 338,987 | 0.01% |
| CenterPoint Energy Houston Electric LLC | 50,000 | 3.00% | 1/3/2032 | 43,503 | 0.00% |
| CenterPoint Energy Houston Electric LLC | 138,000 | 4.45% | 1/10/2032 | 131,243 | 0.00% |
| CenterPoint Energy Houston Electric LLC | 70,000 | 6.95% | 15/3/2033 | 77,213 | 0.00% |
| CenterPoint Energy Houston Electric LLC | 350,000 | 4.95% | 1/4/2033 | 341,861 | 0.01% |
| CenterPoint Energy Houston Electric LLC | 175,000 | 5.15% | 1/3/2034 | 172,934 | 0.00% |
| CenterPoint Energy Houston Electric LLC | 100,000 | 5.05% | 1/3/2035 | 97,758 | 0.00% |
| CenterPoint Energy Houston Electric LLC | 116,000 | 3.55% | 1/8/2042 | 89,242 | 0.00% |
| CenterPoint Energy Houston Electric LLC | 160,000 | 4.50% | 1/4/2044 | 137,746 | 0.00% |
| CenterPoint Energy Houston Electric LLC | 100,000 | 3.95% | 1/3/2048 | 76,829 | 0.00% |
| CenterPoint Energy Houston Electric LLC | 390,000 | 4.25% | 1/2/2049 | 314,390 | 0.01% |
| CenterPoint Energy Houston Electric LLC | 304,000 | 2.90% | 1/7/2050 | 190,498 | 0.01% |
| CenterPoint Energy Houston Electric LLC | 255,000 | 3.35% | 1/4/2051 | 174,712 | 0.00% |
| CenterPoint Energy Houston Electric LLC | 380,000 | 3.60% | 1/3/2052 | 271,870 | 0.01% |
| CenterPoint Energy Houston Electric LLC | 210,000 | 4.85% | 1/10/2052 | 185,246 | 0.01% |
| CenterPoint Energy Houston Electric LLC | 250,000 | 5.30% | 1/4/2053 | 235,901 | 0.01% |
| CenterPoint Energy Resources Corp. | 400,000 | 5.25% | 1/3/2028 | 403,834 | 0.01% |
| CenterPoint Energy Resources Corp. | 50,000 | 4.00% | 1/4/2028 | 48,530 | 0.00% |
| CenterPoint Energy Resources Corp. | 200,000 | 1.75% | 1/10/2030 | 167,599 | 0.00% |
| CenterPoint Energy Resources Corp. | 335,000 | 4.40% | 1/7/2032 | 317,504 | 0.01% |
| CenterPoint Energy Resources Corp. | 155,000 | 5.40% | 1/3/2033 | 155,679 | 0.00% |
| CenterPoint Energy Resources Corp. | 225,000 | 5.40% | 1/7/2034 | 224,609 | 0.01% |
| CenterPoint Energy Resources Corp. | 130,000 | 5.85% | 15/1/2041 | 130,236 | 0.00% |
| CenterPoint Energy Resources Corp. | 205,000 | 4.10% | 1/9/2047 | 159,955 | 0.00% |
| CenterPoint Energy, Inc. | 183,000 | 1.45% | 1/6/2026 | 174,774 | 0.00% |
| CenterPoint Energy, Inc. | 135,000 | 5.25% | 10/8/2026 | 136,023 | 0.00% |
| CenterPoint Energy, Inc. | 250,000 | 5.40% | 1/6/2029 | 252,828 | 0.01% |
| CenterPoint Energy, Inc. | 105,000 | 2.95% | 1/3/2030 | 94,382 | 0.00% |
| CenterPoint Energy, Inc. | 225,000 | 2.65% | 1/6/2031 | 193,375 | 0.01% |
| CenterPoint Energy, Inc. | 180,000 | 3.70% | 1/9/2049 | 127,930 | 0.00% |
| CenterPoint Energy, Inc. | 150,000 | 7.00% | 15/2/2055 | 154,238 | 0.00% |
| CenterPoint Energy, Inc. | 150,000 | 6.85% | 15/2/2055 | 153,265 | 0.00% |
| CenterPoint Energy, Inc. | 350,000 | 6.70% | 15/5/2055 | 348,867 | 0.01% |
| CF Industries, Inc. | 475,000 | 4.50% | 1/12/2026 | 470,309 | 0.01% |
| CF Industries, Inc. | 178,000 | 5.15% | 15/3/2034 | 172,861 | 0.00% |
| CF Industries, Inc. | 375,000 | 4.95% | 1/6/2043 | 330,281 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| CF Industries, Inc. | 276,000 | 5.38% | 15/3/2044 | 256,047 | 0.01% |
| CH Robinson Worldwide, Inc. | 420,000 | 4.20% | 15/4/2028 | 409,505 | 0.01% |
| Charles Schwab Corp. | 96,000 | 3.45% | 13/2/2026 | 94,615 | 0.00% |
| Charles Schwab Corp. | 318,000 | 0.90% | 11/3/2026 | 304,331 | 0.01% |
| Charles Schwab Corp. | 460,000 | 1.15% | 13/5/2026 | 439,330 | 0.01% |
| Charles Schwab Corp. | 400,000 | 5.88% | 24/8/2026 | 407,197 | 0.01% |
| Charles Schwab Corp. | 185,000 | 3.20% | 2/3/2027 | 179,236 | 0.00% |
| Charles Schwab Corp. | 695,000 | 2.45% | 3/3/2027 | 663,440 | 0.02% |
| Charles Schwab Corp. | 401,000 | 3.30% | 1/4/2027 | 389,398 | 0.01% |
| Charles Schwab Corp. | 612,000 | 3.20% | 25/1/2028 | 585,741 | 0.02% |
| Charles Schwab Corp. | 557,000 | 2.00% | 20/3/2028 | 510,428 | 0.01% |
| Charles Schwab Corp. | 275,000 | 4.00% | 1/2/2029 | 266,629 | 0.01% |
| Charles Schwab Corp. | 402,000 | 5.64% | 19/5/2029 | 410,119 | 0.01% |
| Charles Schwab Corp. | 244,000 | 3.25% | 22/5/2029 | 228,588 | 0.01% |
| Charles Schwab Corp. | 225,000 | 2.75% | 1/10/2029 | 204,549 | 0.01% |
| Charles Schwab Corp. | 245,000 | 6.20% | 17/11/2029 | 255,207 | 0.01% |
| Charles Schwab Corp. | 455,000 | 1.65% | 11/3/2031 | 372,782 | 0.01% |
| Charles Schwab Corp. | 390,000 | 2.30% | 13/5/2031 | 331,424 | 0.01% |
| Charles Schwab Corp. | 575,000 | 1.95% | 1/12/2031 | 469,244 | 0.01% |
| Charles Schwab Corp. | 568,000 | 2.90% | 3/3/2032 | 489,715 | 0.01% |
| Charles Schwab Corp. | 575,000 | 5.85% | 19/5/2034 | 591,687 | 0.02% |
| Charles Schwab Corp. | 525,000 | 6.14% | 24/8/2034 | 550,385 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 570,000 | 6.15% | 10/11/2026 | 580,885 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 555,000 | 3.75% | 15/2/2028 | 528,593 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 505,000 | 4.20% | 15/3/2028 | 488,131 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 855,000 | 2.25% | 15/1/2029 | 753,701 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 640,000 | 5.05% | 30/3/2029 | 627,565 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 930,000 | 6.10% | 1/6/2029 | 947,825 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 835,000 | 2.80% | 1/4/2031 | 704,716 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 865,000 | 2.30% | 1/2/2032 | 684,754 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 960,000 | 4.40% | 1/4/2033 | 856,856 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 630,000 | 6.65% | 1/2/2034 | 648,544 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 540,000 | 6.55% | 1/6/2034 | 552,116 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 425,000 | 6.38% | 23/10/2035 | 424,229 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 300,000 | 5.38% | 1/4/2038 | 267,914 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 835,000 | 3.50% | 1/6/2041 | 572,528 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 685,000 | 3.50% | 1/3/2042 | 465,853 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 1,700,000 | 6.48% | 23/10/2045 | 1,606,164 | 0.04% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 1,151,000 | 5.38% | 1/5/2047 | 940,483 | 0.03% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 1,075,000 | 5.75% | 1/4/2048 | 920,262 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 450,000 | 5.13% | 1/7/2049 | 353,976 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 915,000 | 4.80% | 1/3/2050 | 687,433 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 930,000 | 3.70% | 1/4/2051 | 583,673 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 950,000 | 3.90% | 1/6/2052 | 611,272 | 0.02% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 55,000 | 5.25% | 1/4/2053 | 44,286 | 0.00% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 790,000 | 3.85% | 1/4/2061 | 476,902 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 690,000 | 4.40% | 1/12/2061 | 458,328 | 0.01% |
| Charter Communications Operating LLC/Charter Communications Operating Capital | 1,130,000 | 3.95% | 30/6/2062 | 688,020 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Charter Communications Operating LLC/Charter Communications Operating Capital | 350,000 | 5.50% | 1/4/2063 | 278,003 | 0.01% |
| Cheniere Corpus Christi Holdings LLC | 480,000 | 5.13% | 30/6/2027 | 482,532 | 0.01% |
| Cheniere Corpus Christi Holdings LLC | 576,000 | 3.70% | 15/11/2029 | 540,702 | 0.01% |
| Cheniere Corpus Christi Holdings LLC | 420,000 | 2.74% | 31/12/2039 | 335,005 | 0.01% |
| Cheniere Energy Partners LP | 460,000 | 4.50% | 1/10/2029 | 445,348 | 0.01% |
| Cheniere Energy Partners LP | 659,000 | 4.00% | 1/3/2031 | 609,953 | 0.02% |
| Cheniere Energy Partners LP | 600,000 | 3.25% | 31/1/2032 | 520,557 | 0.01% |
| Cheniere Energy Partners LP | 500,000 | 5.95% | 30/6/2033 | 510,931 | 0.01% |
| Cheniere Energy Partners LP | 455,000 | 5.75% | 15/8/2034 | 457,108 | 0.01% |
| Cheniere Energy, Inc. | 325,000 | 4.63% | 15/10/2028 | 318,699 | 0.01% |
| Cheniere Energy, Inc. | 605,000 | 5.65% | 15/4/2034 | 606,046 | 0.02% |
| Chevron Corp. | 635,000 | 2.95% | 16/5/2026 | 622,654 | 0.02% |
| Chevron Corp. | 430,000 | 2.00% | 11/5/2027 | 406,523 | 0.01% |
| Chevron Corp. | 700,000 | 2.24% | 11/5/2030 | 616,420 | 0.02% |
| Chevron Corp. | 430,000 | 3.08% | 11/5/2050 | 284,663 | 0.01% |
| Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP | 415,000 | 3.40% | 1/12/2026 | 405,030 | 0.01% |
| Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP | 137,000 | 3.70% | 1/6/2028 | 131,619 | 0.00% |
| Chevron USA, Inc. | 410,000 | 1.02% | 12/8/2027 | 375,223 | 0.01% |
| Chevron USA, Inc. | 385,000 | 3.85% | 15/1/2028 | 379,769 | 0.01% |
| Chevron USA, Inc. | 414,000 | 3.25% | 15/10/2029 | 389,621 | 0.01% |
| Chevron USA, Inc. | 190,000 | 6.00% | 1/3/2041 | 201,297 | 0.01% |
| Chevron USA, Inc. | 205,000 | 5.25% | 15/11/2043 | 199,183 | 0.01% |
| Children's Health System of Texas | 160,000 | 2.51% | 15/8/2050 | 94,636 | 0.00% |
| Children's Hospital | 179,000 | 2.93% | 15/7/2050 | 112,268 | 0.00% |
| Children's Hospital Corp. | 240,000 | 4.12% | 1/1/2047 | 197,118 | 0.01% |
| Children's Hospital Corp. | 175,000 | 2.59% | 1/2/2050 | 105,292 | 0.00% |
| Children's Hospital Medical Center | 357,000 | 4.27% | 15/5/2044 | 306,315 | 0.01% |
| Children's Hospital of Philadelphia | 85,000 | 2.70% | 1/7/2050 | 52,712 | 0.00% |
| Choice Hotels International, Inc. | 220,000 | 3.70% | 1/12/2029 | 204,288 | 0.01% |
| Choice Hotels International, Inc. | 250,000 | 3.70% | 15/1/2031 | 224,883 | 0.01% |
| Choice Hotels International, Inc. | 200,000 | 5.85% | 1/8/2034 | 200,373 | 0.01% |
| Chubb Corp. | 350,000 | 6.00% | 11/5/2037 | 371,641 | 0.01% |
| Chubb Corp. | 235,000 | 6.50% | 15/5/2038 | 258,899 | 0.01% |
| Chubb INA Holdings LLC | 824,000 | 3.35% | 3/5/2026 | 811,594 | 0.02% |
| Chubb INA Holdings LLC | 410,000 | 1.38% | 15/9/2030 | 340,200 | 0.01% |
| Chubb INA Holdings LLC | 420,000 | 5.00% | 15/3/2034 | 414,874 | 0.01% |
| Chubb INA Holdings LLC | 85,000 | 6.70% | 15/5/2036 | 94,283 | 0.00% |
| Chubb INA Holdings LLC | 210,000 | 4.15% | 13/3/2043 | 175,594 | 0.00% |
| Chubb INA Holdings LLC | 700,000 | 4.35% | 3/11/2045 | 596,629 | 0.02% |
| Chubb INA Holdings LLC | 350,000 | 2.85% | 15/12/2051 | 221,049 | 0.01% |
| Chubb INA Holdings LLC | 637,000 | 3.05% | 15/12/2061 | 385,779 | 0.01% |
| Church & Dwight Co., Inc. | 100,000 | 2.30% | 15/12/2031 | 83,727 | 0.00% |
| Church & Dwight Co., Inc. | 150,000 | 5.60% | 15/11/2032 | 154,454 | 0.00% |
| Church & Dwight Co., Inc. | 375,000 | 3.95% | 1/8/2047 | 288,484 | 0.01% |
| Church & Dwight Co., Inc. | 195,000 | 5.00% | 15/6/2052 | 176,202 | 0.00% |
| Cigna Group | 329,000 | 4.50% | 25/2/2026 | 328,217 | 0.01% |
| Cigna Group | 483,000 | 1.25% | 15/3/2026 | 463,454 | 0.01% |
| Cigna Group | 125,000 | 5.69% | 15/3/2026 | 124,906 | 0.00% |
| Cigna Group | 390,000 | 3.40% | 1/3/2027 | 379,184 | 0.01% |
| Cigna Group | 145,000 | 3.05% | 15/10/2027 | 138,739 | 0.00% |
| Cigna Group | 1,285,000 | 4.38% | 15/10/2028 | 1,259,335 | 0.03% |
| Cigna Group | 375,000 | 5.00% | 15/5/2029 | 374,771 | 0.01% |
| Cigna Group | 834,000 | 2.40% | 15/3/2030 | 729,148 | 0.02% |
| Cigna Group | 670,000 | 2.38% | 15/3/2031 | 567,297 | 0.02% |
| Cigna Group | 275,000 | 5.13% | 15/5/2031 | 273,757 | 0.01% |
| Cigna Group | 325,000 | 5.40% | 15/3/2033 | 324,459 | 0.01% |
| Cigna Group | 500,000 | 5.25% | 15/2/2034 | 490,373 | 0.01% |
| Cigna Group | 760,000 | 4.80% | 15/8/2038 | 689,191 | 0.02% |
| Cigna Group | 490,000 | 3.20% | 15/3/2040 | 359,189 | 0.01% |
| Cigna Group | 130,000 | 6.13% | 15/11/2041 | 131,993 | 0.00% |
| Cigna Group | 580,000 | 4.80% | 15/7/2046 | 494,554 | 0.01% |
| Cigna Group | 695,000 | 3.88% | 15/10/2047 | 506,106 | 0.01% |
| Cigna Group | 1,000,000 | 4.90% | 15/12/2048 | 851,737 | 0.02% |
| Cigna Group | 530,000 | 3.40% | 15/3/2050 | 348,271 | 0.01% |
| Cigna Group | 820,000 | 3.40% | 15/3/2051 | 535,030 | 0.01% |
| Cigna Group | 625,000 | 5.60% | 15/2/2054 | 586,047 | 0.02% |
| Cincinnati Financial Corp. | 130,000 | 6.92% | 15/5/2028 | 138,100 | 0.00% |
| Cincinnati Financial Corp. | 360,000 | 6.13% | 1/11/2034 | 374,556 | 0.01% |
| Cintas Corp. No 2 | 620,000 | 3.70% | 1/4/2027 | 607,573 | 0.02% |
| Cintas Corp. No 2 | 295,000 | 4.00% | 1/5/2032 | 276,068 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Cisco Systems, Inc. | 545,000 | 4.90% | 26/2/2026 | 548,475 | 0.01% |
| Cisco Systems, Inc. | 369,000 | 2.95% | 28/2/2026 | 362,845 | 0.01% |
| Cisco Systems, Inc. | 595,000 | 2.50% | 20/9/2026 | 576,685 | 0.02% |
| Cisco Systems, Inc. | 760,000 | 4.80% | 26/2/2027 | 765,301 | 0.02% |
| Cisco Systems, Inc. | 1,315,000 | 4.85% | 26/2/2029 | 1,322,912 | 0.04% |
| Cisco Systems, Inc. | 725,000 | 4.95% | 26/2/2031 | 727,396 | 0.02% |
| Cisco Systems, Inc. | 1,000,000 | 5.05% | 26/2/2034 | 996,117 | 0.03% |
| Cisco Systems, Inc. | 950,000 | 5.90% | 15/2/2039 | 1,001,107 | 0.03% |
| Cisco Systems, Inc. | 910,000 | 5.50% | 15/1/2040 | 916,544 | 0.02% |
| Cisco Systems, Inc. | 900,000 | 5.30% | 26/2/2054 | 873,906 | 0.02% |
| Cisco Systems, Inc. | 390,000 | 5.35% | 26/2/2064 | 374,483 | 0.01% |
| Citadel Finance LLC | 225,000 | 3.38% | 9/3/2026 | 219,544 | 0.01% |
| Citadel LP | 210,000 | 4.88% | 15/1/2027 | 207,199 | 0.01% |
| Citibank NA | 808,000 | 5.44% | 30/4/2026 | 815,741 | 0.02% |
| Citibank NA | 980,000 | 4.93% | 6/8/2026 | 983,954 | 0.03% |
| Citibank NA | 780,000 | 5.49% | 4/12/2026 | 791,695 | 0.02% |
| Citibank NA | 1,240,000 | 4.88% | 19/11/2027 | 1,240,447 | 0.03% |
| Citibank NA | 1,070,000 | 5.80% | 29/9/2028 | 1,103,140 | 0.03% |
| Citibank NA | 750,000 | 4.84% | 6/8/2029 | 745,190 | 0.02% |
| Citibank NA | 1,295,000 | 5.57% | 30/4/2034 | 1,310,908 | 0.04% |
| Citigroup, Inc. | 781,000 | 3.70% | 12/1/2026 | 773,805 | 0.02% |
| Citigroup, Inc. | 889,000 | 4.60% | 9/3/2026 | 886,564 | 0.02% |
| Citigroup, Inc. | 689,000 | 3.40% | 1/5/2026 | 677,152 | 0.02% |
| Citigroup, Inc. | 875,000 | 3.20% | 21/10/2026 | 851,257 | 0.02% |
| Citigroup, Inc. | 1,113,000 | 4.30% | 20/11/2026 | 1,102,889 | 0.03% |
| Citigroup, Inc. | 1,149,000 | 1.12% | 28/1/2027 | 1,103,257 | 0.03% |
| Citigroup, Inc. | 844,000 | 1.46% | 9/6/2027 | 803,630 | 0.02% |
| Citigroup, Inc. | 1,836,000 | 4.45% | 29/9/2027 | 1,810,546 | 0.05% |
| Citigroup, Inc. | 1,043,000 | 3.89% | 10/1/2028 | 1,021,813 | 0.03% |
| Citigroup, Inc. | 220,000 | 6.63% | 15/1/2028 | 231,365 | 0.01% |
| Citigroup, Inc. | 1,300,000 | 3.07% | 24/2/2028 | 1,249,969 | 0.03% |
| Citigroup, Inc. | 500,000 | 4.66% | 24/5/2028 | 496,533 | 0.01% |
| Citigroup, Inc. | 1,100,000 | 3.67% | 24/7/2028 | 1,064,972 | 0.03% |
| Citigroup, Inc. | 1,360,000 | 4.13% | 25/7/2028 | 1,321,571 | 0.04% |
| Citigroup, Inc. | 660,000 | 3.52% | 27/10/2028 | 634,781 | 0.02% |
| Citigroup, Inc. | 833,000 | 4.08% | 23/4/2029 | 808,166 | 0.02% |
| Citigroup, Inc. | 1,075,000 | 5.17% | 13/2/2030 | 1,073,338 | 0.03% |
| Citigroup, Inc. | 859,000 | 3.98% | 20/3/2030 | 818,842 | 0.02% |
| Citigroup, Inc. | 900,000 | 4.54% | 19/9/2030 | 874,297 | 0.02% |
| Citigroup, Inc. | 839,000 | 2.98% | 5/11/2030 | 757,364 | 0.02% |
| Citigroup, Inc. | 1,345,000 | 2.67% | 29/1/2031 | 1,188,488 | 0.03% |
| Citigroup, Inc. | 1,150,000 | 4.41% | 31/3/2031 | 1,104,771 | 0.03% |
| Citigroup, Inc. | 1,253,000 | 2.57% | 3/6/2031 | 1,092,017 | 0.03% |
| Citigroup, Inc. | 975,000 | 2.56% | 1/5/2032 | 826,179 | 0.02% |
| Citigroup, Inc. | 835,000 | 6.63% | 15/6/2032 | 892,019 | 0.02% |
| Citigroup, Inc. | 870,000 | 2.52% | 3/11/2032 | 724,804 | 0.02% |
| Citigroup, Inc. | 1,200,000 | 3.06% | 25/1/2033 | 1,030,527 | 0.03% |
| Citigroup, Inc. | 510,000 | 5.88% | 22/2/2033 | 520,653 | 0.01% |
| Citigroup, Inc. | 1,254,000 | 3.79% | 17/3/2033 | 1,126,612 | 0.03% |
| Citigroup, Inc. | 1,160,000 | 4.91% | 24/5/2033 | 1,119,818 | 0.03% |
| Citigroup, Inc. | 1,315,000 | 6.27% | 17/11/2033 | 1,378,169 | 0.04% |
| Citigroup, Inc. | 1,315,000 | 6.17% | 25/5/2034 | 1,339,210 | 0.04% |
| Citigroup, Inc. | 872,000 | 5.83% | 13/2/2035 | 868,033 | 0.02% |
| Citigroup, Inc. | 810,000 | 5.45% | 11/6/2035 | 803,702 | 0.02% |
| Citigroup, Inc. | 340,000 | 6.13% | 25/8/2036 | 346,798 | 0.01% |
| Citigroup, Inc. | 655,000 | 3.88% | 24/1/2039 | 546,943 | 0.01% |
| Citigroup, Inc. | 930,000 | 8.13% | 15/7/2039 | 1,147,246 | 0.03% |
| Citigroup, Inc. | 150,000 | 5.41% | 19/9/2039 | 142,970 | 0.00% |
| Citigroup, Inc. | 570,000 | 5.32% | 26/3/2041 | 547,723 | 0.01% |
| Citigroup, Inc. | 630,000 | 5.88% | 30/1/2042 | 643,721 | 0.02% |
| Citigroup, Inc. | 450,000 | 2.90% | 3/11/2042 | 314,480 | 0.01% |
| Citigroup, Inc. | 380,000 | 6.68% | 13/9/2043 | 417,224 | 0.01% |
| Citigroup, Inc. | 1,070,000 | 5.30% | 6/5/2044 | 1,006,192 | 0.03% |
| Citigroup, Inc. | 600,000 | 4.65% | 30/7/2045 | 522,505 | 0.01% |
| Citigroup, Inc. | 650,000 | 4.75% | 18/5/2046 | 566,683 | 0.02% |
| Citigroup, Inc. | 140,000 | 4.28% | 24/4/2048 | 114,381 | 0.00% |
| Citigroup, Inc. | 780,000 | 4.65% | 23/7/2048 | 669,289 | 0.02% |
| Citizens Bank NA | 240,000 | 3.75% | 18/2/2026 | 236,962 | 0.01% |
| Citizens Bank NA | 607,000 | 4.58% | 9/8/2028 | 600,957 | 0.02% |
| Citizens Financial Group, Inc. | 395,000 | 2.85% | 27/7/2026 | 381,903 | 0.01% |
| Citizens Financial Group, Inc. | 765,000 | 5.84% | 23/1/2030 | 776,336 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Citizens Financial Group, Inc. | 195,000 | 2.50% | 6/2/2030 | 170,464 | 0.00% |
| Citizens Financial Group, Inc. | 170,000 | 3.25% | 30/4/2030 | 153,694 | 0.00% |
| Citizens Financial Group, Inc. | 250,000 | 5.72% | 23/7/2032 | 250,730 | 0.01% |
| Citizens Financial Group, Inc. | 370,000 | 2.64% | 30/9/2032 | 297,522 | 0.01% |
| Citizens Financial Group, Inc. | 425,000 | 6.65% | 25/4/2035 | 448,219 | 0.01% |
| Citizens Financial Group, Inc. | 255,000 | 5.64% | 21/5/2037 | 247,755 | 0.01% |
| City of Hope | 125,000 | 5.62% | 15/11/2043 | 118,992 | 0.00% |
| City of Hope | 85,000 | 4.38% | 15/8/2048 | 68,460 | 0.00% |
| CK Hutchison International 24 Ltd. | 525,000 | 5.50% | 26/4/2034 | 529,255 | 0.01% |
| Claremont Mckenna College | 50,000 | 3.78% | 1/1/2122 | 32,424 | 0.00% |
| Cleco Corporate Holdings LLC | 137,000 | 3.74% | 1/5/2026 | 134,200 | 0.00% |
| Cleco Corporate Holdings LLC | 165,000 | 4.97% | 1/5/2046 | 137,422 | 0.00% |
| Cleveland Clinic Foundation | 80,000 | 4.86% | 1/1/2114 | 67,821 | 0.00% |
| Cleveland Electric Illuminating Co. | 115,000 | 3.50% | 1/4/2028 | 109,457 | 0.00% |
| Cleveland Electric Illuminating Co. | 155,000 | 4.55% | 15/11/2030 | 149,274 | 0.00% |
| Cleveland Electric Illuminating Co. | 70,000 | 5.95% | 15/12/2036 | 70,616 | 0.00% |
| Clorox Co. | 55,000 | 3.10% | 1/10/2027 | 52,716 | 0.00% |
| Clorox Co. | 240,000 | 3.90% | 15/5/2028 | 233,141 | 0.01% |
| Clorox Co. | 405,000 | 4.40% | 1/5/2029 | 398,321 | 0.01% |
| Clorox Co. | 255,000 | 1.80% | 15/5/2030 | 216,978 | 0.01% |
| Clorox Co. | 380,000 | 4.60% | 1/5/2032 | 371,562 | 0.01% |
| CME Group, Inc. | 225,000 | 2.65% | 15/3/2032 | 193,819 | 0.01% |
| CME Group, Inc. | 268,000 | 5.30% | 15/9/2043 | 268,207 | 0.01% |
| CME Group, Inc. | 265,000 | 4.15% | 15/6/2048 | 218,720 | 0.01% |
| CMS Energy Corp. | 241,000 | 3.00% | 15/5/2026 | 235,171 | 0.01% |
| CMS Energy Corp. | 130,000 | 4.88% | 1/3/2044 | 115,285 | 0.00% |
| CMS Energy Corp. | 306,000 | 4.75% | 1/6/2050 | 288,618 | 0.01% |
| CMS Energy Corp. | 90,000 | 3.75% | 1/12/2050 | 78,259 | 0.00% |
| CNA Financial Corp. | 120,000 | 3.45% | 15/8/2027 | 116,007 | 0.00% |
| CNA Financial Corp. | 250,000 | 3.90% | 1/5/2029 | 239,235 | 0.01% |
| CNA Financial Corp. | 131,000 | 2.05% | 15/8/2030 | 112,420 | 0.00% |
| CNA Financial Corp. | 125,000 | 5.50% | 15/6/2033 | 126,175 | 0.00% |
| CNA Financial Corp. | 175,000 | 5.13% | 15/2/2034 | 171,798 | 0.00% |
| CNH Industrial Capital LLC | 305,000 | 1.88% | 15/1/2026 | 295,671 | 0.01% |
| CNH Industrial Capital LLC | 193,000 | 1.45% | 15/7/2026 | 183,477 | 0.01% |
| CNH Industrial Capital LLC | 400,000 | 4.50% | 8/10/2027 | 396,099 | 0.01% |
| CNH Industrial Capital LLC | 339,000 | 4.55% | 10/4/2028 | 334,201 | 0.01% |
| CNH Industrial Capital LLC | 100,000 | 5.50% | 12/1/2029 | 101,434 | 0.00% |
| CNH Industrial Capital LLC | 410,000 | 5.10% | 20/4/2029 | 409,776 | 0.01% |
| CNH Industrial NV | 100,000 | 3.85% | 15/11/2027 | 97,699 | 0.00% |
| CNO Financial Group, Inc. | 305,000 | 5.25% | 30/5/2029 | 302,809 | 0.01% |
| CNO Financial Group, Inc. | 405,000 | 6.45% | 15/6/2034 | 417,964 | 0.01% |
| CNO Global Funding | 280,000 | 1.75% | 7/10/2026 | 264,671 | 0.01% |
| CNO Global Funding | 275,000 | 5.88% | 4/6/2027 | 280,028 | 0.01% |
| CNO Global Funding | 220,000 | 4.88% | 10/12/2027 | 219,098 | 0.01% |
| CNO Global Funding | 235,000 | 2.65% | 6/1/2029 | 212,272 | 0.01% |
| CNO Global Funding | 150,000 | 4.95% | 9/9/2029 | 148,731 | 0.00% |
| Coca-Cola Co. | 440,000 | 3.38% | 25/3/2027 | 430,882 | 0.01% |
| Coca-Cola Co. | 230,000 | 2.90% | 25/5/2027 | 222,432 | 0.01% |
| Coca-Cola Co. | 480,000 | 1.45% | 1/6/2027 | 448,178 | 0.01% |
| Coca-Cola Co. | 451,000 | 1.50% | 5/3/2028 | 410,550 | 0.01% |
| Coca-Cola Co. | 485,000 | 1.00% | 15/3/2028 | 435,159 | 0.01% |
| Coca-Cola Co. | 227,000 | 2.13% | 6/9/2029 | 203,383 | 0.01% |
| Coca-Cola Co. | 410,000 | 3.45% | 25/3/2030 | 386,961 | 0.01% |
| Coca-Cola Co. | 425,000 | 1.65% | 1/6/2030 | 362,399 | 0.01% |
| Coca-Cola Co. | 271,000 | 2.00% | 5/3/2031 | 231,000 | 0.01% |
| Coca-Cola Co. | 340,000 | 1.38% | 15/3/2031 | 278,319 | 0.01% |
| Coca-Cola Co. | 657,000 | 2.25% | 5/1/2032 | 558,576 | 0.02% |
| Coca-Cola Co. | 225,000 | 5.00% | 13/5/2034 | 224,678 | 0.01% |
| Coca-Cola Co. | 275,000 | 4.65% | 14/8/2034 | 267,572 | 0.01% |
| Coca-Cola Co. | 300,000 | 2.50% | 1/6/2040 | 210,085 | 0.01% |
| Coca-Cola Co. | 244,000 | 2.88% | 5/5/2041 | 177,450 | 0.00% |
| Coca-Cola Co. | 350,000 | 4.20% | 25/3/2050 | 289,546 | 0.01% |
| Coca-Cola Co. | 740,000 | 2.60% | 1/6/2050 | 446,734 | 0.01% |
| Coca-Cola Co. | 885,000 | 3.00% | 5/3/2051 | 583,879 | 0.02% |
| Coca-Cola Co. | 670,000 | 2.50% | 15/3/2051 | 392,551 | 0.01% |
| Coca-Cola Co. | 355,000 | 5.30% | 13/5/2054 | 343,210 | 0.01% |
| Coca-Cola Co. | 550,000 | 5.20% | 14/1/2055 | 523,127 | 0.01% |
| Coca-Cola Co. | 525,000 | 2.75% | 1/6/2060 | 306,956 | 0.01% |
| Coca-Cola Co. | 625,000 | 5.40% | 13/5/2064 | 600,833 | 0.02% |
| Coca-Cola Consolidated, Inc. | 475,000 | 5.25% | 1/6/2029 | 480,863 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Coca-Cola Consolidated, Inc. | 125,000 | 5.45% | 1/6/2034 | 125,879 | 0.00% |
| Colgate-Palmolive Co. | 350,000 | 4.80% | 2/3/2026 | 351,678 | 0.01% |
| Colgate-Palmolive Co. | 255,000 | 3.10% | 15/8/2027 | 246,729 | 0.01% |
| Colgate-Palmolive Co. | 175,000 | 3.25% | 15/8/2032 | 156,981 | 0.00% |
| Colgate-Palmolive Co. | 246,000 | 4.60% | 1/3/2033 | 242,380 | 0.01% |
| Colgate-Palmolive Co. | 230,000 | 4.00% | 15/8/2045 | 191,759 | 0.01% |
| Colonial Enterprises, Inc. | 285,000 | 3.25% | 15/5/2030 | 257,668 | 0.01% |
| Colonial Pipeline Co. | 40,000 | 4.20% | 15/4/2043 | 32,288 | 0.00% |
| Colonial Pipeline Co. | 595,000 | 4.25% | 15/4/2048 | 469,520 | 0.01% |
| Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp. | 164,000 | 4.15% | 15/8/2026 | 161,977 | 0.00% |
| Columbia Pipeline Group, Inc. | 190,000 | 5.80% | 1/6/2045 | 182,777 | 0.01% |
| Columbia Pipelines Holding Co. LLC | 205,000 | 6.06% | 15/8/2026 | 207,866 | 0.01% |
| Columbia Pipelines Holding Co. LLC | 445,000 | 6.04% | 15/8/2028 | 455,663 | 0.01% |
| Columbia Pipelines Holding Co. LLC | 200,000 | 5.68% | 15/1/2034 | 197,443 | 0.01% |
| Columbia Pipelines Operating Co. LLC | 207,000 | 5.93% | 15/8/2030 | 213,109 | 0.01% |
| Columbia Pipelines Operating Co. LLC | 570,000 | 6.04% | 15/11/2033 | 585,161 | 0.02% |
| Columbia Pipelines Operating Co. LLC | 385,000 | 6.50% | 15/8/2043 | 398,479 | 0.01% |
| Columbia Pipelines Operating Co. LLC | 500,000 | 6.54% | 15/11/2053 | 524,542 | 0.01% |
| Columbia Pipelines Operating Co. LLC | 150,000 | 5.70% | 1/10/2054 | 140,848 | 0.00% |
| Columbia Pipelines Operating Co. LLC | 310,000 | 6.71% | 15/8/2063 | 329,105 | 0.01% |
| Comcast Corp. | 618,000 | 3.15% | 1/3/2026 | 608,589 | 0.02% |
| Comcast Corp. | 330,000 | 2.35% | 15/1/2027 | 315,375 | 0.01% |
| Comcast Corp. | 225,000 | 3.30% | 1/2/2027 | 219,028 | 0.01% |
| Comcast Corp. | 355,000 | 3.30% | 1/4/2027 | 344,887 | 0.01% |
| Comcast Corp. | 645,000 | 5.35% | 15/11/2027 | 657,544 | 0.02% |
| Comcast Corp. | 520,000 | 3.15% | 15/2/2028 | 495,180 | 0.01% |
| Comcast Corp. | 536,000 | 3.55% | 1/5/2028 | 514,642 | 0.01% |
| Comcast Corp. | 1,525,000 | 4.15% | 15/10/2028 | 1,487,777 | 0.04% |
| Comcast Corp. | 594,000 | 4.55% | 15/1/2029 | 588,083 | 0.02% |
| Comcast Corp. | 585,000 | 5.10% | 1/6/2029 | 590,433 | 0.02% |
| Comcast Corp. | 545,000 | 2.65% | 1/2/2030 | 488,157 | 0.01% |
| Comcast Corp. | 705,000 | 3.40% | 1/4/2030 | 653,509 | 0.02% |
| Comcast Corp. | 700,000 | 4.25% | 15/10/2030 | 674,908 | 0.02% |
| Comcast Corp. | 505,000 | 1.95% | 15/1/2031 | 422,413 | 0.01% |
| Comcast Corp. | 675,000 | 1.50% | 15/2/2031 | 549,603 | 0.01% |
| Comcast Corp. | 400,000 | 5.50% | 15/11/2032 | 409,448 | 0.01% |
| Comcast Corp. | 825,000 | 4.25% | 15/1/2033 | 769,596 | 0.02% |
| Comcast Corp. | 625,000 | 4.65% | 15/2/2033 | 603,346 | 0.02% |
| Comcast Corp. | 554,000 | 7.05% | 15/3/2033 | 616,922 | 0.02% |
| Comcast Corp. | 320,000 | 4.80% | 15/5/2033 | 310,967 | 0.01% |
| Comcast Corp. | 850,000 | 5.30% | 1/6/2034 | 848,686 | 0.02% |
| Comcast Corp. | 888,000 | 4.20% | 15/8/2034 | 812,771 | 0.02% |
| Comcast Corp. | 235,000 | 5.65% | 15/6/2035 | 239,934 | 0.01% |
| Comcast Corp. | 600,000 | 4.40% | 15/8/2035 | 552,338 | 0.01% |
| Comcast Corp. | 305,000 | 6.50% | 15/11/2035 | 331,395 | 0.01% |
| Comcast Corp. | 336,000 | 3.20% | 15/7/2036 | 271,109 | 0.01% |
| Comcast Corp. | 135,000 | 6.45% | 15/3/2037 | 144,755 | 0.00% |
| Comcast Corp. | 417,000 | 3.90% | 1/3/2038 | 350,411 | 0.01% |
| Comcast Corp. | 520,000 | 4.60% | 15/10/2038 | 469,964 | 0.01% |
| Comcast Corp. | 153,000 | 6.55% | 1/7/2039 | 165,429 | 0.00% |
| Comcast Corp. | 510,000 | 3.25% | 1/11/2039 | 386,925 | 0.01% |
| Comcast Corp. | 955,000 | 3.75% | 1/4/2040 | 768,075 | 0.02% |
| Comcast Corp. | 350,000 | 4.65% | 15/7/2042 | 305,396 | 0.01% |
| Comcast Corp. | 255,000 | 4.60% | 15/8/2045 | 218,714 | 0.01% |
| Comcast Corp. | 555,000 | 3.40% | 15/7/2046 | 390,211 | 0.01% |
| Comcast Corp. | 665,000 | 4.00% | 15/8/2047 | 507,646 | 0.01% |
| Comcast Corp. | 655,000 | 3.97% | 1/11/2047 | 497,858 | 0.01% |
| Comcast Corp. | 530,000 | 4.00% | 1/3/2048 | 402,887 | 0.01% |
| Comcast Corp. | 673,000 | 4.70% | 15/10/2048 | 577,652 | 0.02% |
| Comcast Corp. | 705,000 | 4.00% | 1/11/2049 | 533,134 | 0.01% |
| Comcast Corp. | 910,000 | 3.45% | 1/2/2050 | 623,244 | 0.02% |
| Comcast Corp. | 1,085,000 | 2.80% | 15/1/2051 | 645,185 | 0.02% |
| Comcast Corp. | 1,882,000 | 2.89% | 1/11/2051 | 1,134,521 | 0.03% |
| Comcast Corp. | 1,066,000 | 2.45% | 15/8/2052 | 577,646 | 0.02% |
| Comcast Corp. | 865,000 | 4.05% | 1/11/2052 | 649,589 | 0.02% |
| Comcast Corp. | 1,533,000 | 5.35% | 15/5/2053 | 1,417,773 | 0.04% |
| Comcast Corp. | 475,000 | 5.65% | 1/6/2054 | 459,407 | 0.01% |
| Comcast Corp. | 2,265,000 | 2.94% | 1/11/2056 | 1,320,525 | 0.04% |
| Comcast Corp. | 770,000 | 4.95% | 15/10/2058 | 666,793 | 0.02% |
| Comcast Corp. | 395,000 | 2.65% | 15/8/2062 | 206,520 | 0.01% |
| Comcast Corp. | 1,399,000 | 2.99% | 1/11/2063 | 788,825 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Comcast Corp. | 575,000 | 5.50% | 15/5/2064 | 536,949 | 0.01% |
| Comerica Bank | 255,000 | 5.33% | 25/8/2033 | 243,411 | 0.01% |
| Comerica, Inc. | 300,000 | 4.00% | 1/2/2029 | 284,548 | 0.01% |
| Comerica, Inc. | 410,000 | 5.98% | 30/1/2030 | 414,476 | 0.01% |
| CommonSpirit Health | 245,000 | 6.07% | 1/11/2027 | 252,846 | 0.01% |
| CommonSpirit Health | 100,000 | 3.35% | 1/10/2029 | 93,184 | 0.00% |
| CommonSpirit Health | 506,000 | 2.78% | 1/10/2030 | 448,013 | 0.01% |
| CommonSpirit Health | 250,000 | 5.21% | 1/12/2031 | 249,075 | 0.01% |
| CommonSpirit Health | 350,000 | 5.32% | 1/12/2034 | 345,485 | 0.01% |
| CommonSpirit Health | 295,000 | 4.35% | 1/11/2042 | 246,457 | 0.01% |
| CommonSpirit Health | 505,000 | 3.82% | 1/10/2049 | 374,833 | 0.01% |
| CommonSpirit Health | 450,000 | 4.19% | 1/10/2049 | 352,403 | 0.01% |
| CommonSpirit Health | 256,000 | 3.91% | 1/10/2050 | 189,008 | 0.01% |
| CommonSpirit Health | 75,000 | 6.46% | 1/11/2052 | 80,263 | 0.00% |
| CommonSpirit Health | 345,000 | 5.55% | 1/12/2054 | 330,318 | 0.01% |
| Commonwealth Edison Co. | 180,000 | 2.55% | 15/6/2026 | 174,795 | 0.00% |
| Commonwealth Edison Co. | 75,000 | 2.95% | 15/8/2027 | 71,982 | 0.00% |
| Commonwealth Edison Co. | 145,000 | 3.70% | 15/8/2028 | 139,872 | 0.00% |
| Commonwealth Edison Co. | 123,000 | 2.20% | 1/3/2030 | 107,855 | 0.00% |
| Commonwealth Edison Co. | 75,000 | 3.15% | 15/3/2032 | 65,939 | 0.00% |
| Commonwealth Edison Co. | 180,000 | 4.90% | 1/2/2033 | 176,268 | 0.00% |
| Commonwealth Edison Co. | 125,000 | 5.30% | 1/6/2034 | 125,315 | 0.00% |
| Commonwealth Edison Co. | 345,000 | 5.90% | 15/3/2036 | 358,312 | 0.01% |
| Commonwealth Edison Co. | 129,000 | 6.45% | 15/1/2038 | 139,447 | 0.00% |
| Commonwealth Edison Co. | 150,000 | 3.80% | 1/10/2042 | 118,386 | 0.00% |
| Commonwealth Edison Co. | 30,000 | 4.60% | 15/8/2043 | 26,213 | 0.00% |
| Commonwealth Edison Co. | 165,000 | 3.70% | 1/3/2045 | 125,855 | 0.00% |
| Commonwealth Edison Co. | 170,000 | 4.35% | 15/11/2045 | 142,416 | 0.00% |
| Commonwealth Edison Co. | 450,000 | 3.65% | 15/6/2046 | 336,258 | 0.01% |
| Commonwealth Edison Co. | 135,000 | 3.75% | 15/8/2047 | 100,797 | 0.00% |
| Commonwealth Edison Co. | 475,000 | 4.00% | 1/3/2048 | 370,737 | 0.01% |
| Commonwealth Edison Co. | 225,000 | 4.00% | 1/3/2049 | 173,173 | 0.00% |
| Commonwealth Edison Co. | 285,000 | 3.20% | 15/11/2049 | 188,294 | 0.01% |
| Commonwealth Edison Co. | 172,000 | 3.00% | 1/3/2050 | 110,869 | 0.00% |
| Commonwealth Edison Co. | 310,000 | 3.13% | 15/3/2051 | 200,836 | 0.01% |
| Commonwealth Edison Co. | 175,000 | 2.75% | 1/9/2051 | 104,103 | 0.00% |
| Commonwealth Edison Co. | 215,000 | 3.85% | 15/3/2052 | 159,301 | 0.00% |
| Commonwealth Edison Co. | 180,000 | 5.30% | 1/2/2053 | 169,818 | 0.00% |
| Commonwealth Edison Co. | 180,000 | 5.65% | 1/6/2054 | 177,578 | 0.00% |
| Community Health Network, Inc. | 244,000 | 3.10% | 1/5/2050 | 155,539 | 0.00% |
| Conagra Brands, Inc. | 350,000 | 5.30% | 1/10/2026 | 353,473 | 0.01% |
| Conagra Brands, Inc. | 505,000 | 1.38% | 1/11/2027 | 458,637 | 0.01% |
| Conagra Brands, Inc. | 260,000 | 7.00% | 1/10/2028 | 275,598 | 0.01% |
| Conagra Brands, Inc. | 650,000 | 4.85% | 1/11/2028 | 646,429 | 0.02% |
| Conagra Brands, Inc. | 250,000 | 8.25% | 15/9/2030 | 285,812 | 0.01% |
| Conagra Brands, Inc. | 379,000 | 5.30% | 1/11/2038 | 356,711 | 0.01% |
| Conagra Brands, Inc. | 460,000 | 5.40% | 1/11/2048 | 417,339 | 0.01% |
| Concentrix Corp. | 422,000 | 6.65% | 2/8/2026 | 429,482 | 0.01% |
| Concentrix Corp. | 600,000 | 6.60% | 2/8/2028 | 614,748 | 0.02% |
| Concentrix Corp. | 95,000 | 6.85% | 2/8/2033 | 95,717 | 0.00% |
| Connecticut Light & Power Co. | 362,000 | 3.20% | 15/3/2027 | 351,081 | 0.01% |
| Connecticut Light & Power Co. | 100,000 | 4.65% | 1/1/2029 | 99,514 | 0.00% |
| Connecticut Light & Power Co. | 205,000 | 2.05% | 1/7/2031 | 171,427 | 0.00% |
| Connecticut Light & Power Co. | 135,000 | 4.90% | 1/7/2033 | 131,904 | 0.00% |
| Connecticut Light & Power Co. | 140,000 | 4.95% | 15/8/2034 | 136,622 | 0.00% |
| Connecticut Light & Power Co. | 165,000 | 4.30% | 15/4/2044 | 137,993 | 0.00% |
| Connecticut Light & Power Co. | 55,000 | 4.15% | 1/6/2045 | 44,892 | 0.00% |
| Connecticut Light & Power Co. | 360,000 | 4.00% | 1/4/2048 | 282,681 | 0.01% |
| Connecticut Light & Power Co. | 130,000 | 5.25% | 15/1/2053 | 122,895 | 0.00% |
| ConocoPhillips | 25,000 | 2.40% | 15/2/2031 | 21,357 | 0.00% |
| ConocoPhillips | 180,000 | 5.90% | 15/10/2032 | 190,163 | 0.01% |
| ConocoPhillips | 235,000 | 5.90% | 15/5/2038 | 243,156 | 0.01% |
| ConocoPhillips | 550,000 | 6.50% | 1/2/2039 | 600,388 | 0.02% |
| ConocoPhillips | 199,000 | 4.88% | 1/10/2047 | 174,381 | 0.00% |
| ConocoPhillips Co. | 580,000 | 4.70% | 15/1/2030 | 573,723 | 0.02% |
| ConocoPhillips Co. | 280,000 | 4.85% | 15/1/2032 | 274,406 | 0.01% |
| ConocoPhillips Co. | 530,000 | 5.05% | 15/9/2033 | 522,983 | 0.01% |
| ConocoPhillips Co. | 540,000 | 5.00% | 15/1/2035 | 524,750 | 0.01% |
| ConocoPhillips Co. | 518,000 | 3.76% | 15/3/2042 | 407,585 | 0.01% |
| ConocoPhillips Co. | 440,000 | 4.30% | 15/11/2044 | 367,541 | 0.01% |
| ConocoPhillips Co. | 35,000 | 5.95% | 15/3/2046 | 35,820 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| ConocoPhillips Co. | 760,000 | 3.80% | 15/3/2052 | 555,910 | 0.02% |
| ConocoPhillips Co. | 770,000 | 5.30% | 15/5/2053 | 712,482 | 0.02% |
| ConocoPhillips Co. | 425,000 | 5.55% | 15/3/2054 | 408,304 | 0.01% |
| ConocoPhillips Co. | 560,000 | 5.50% | 15/1/2055 | 531,844 | 0.01% |
| ConocoPhillips Co. | 783,000 | 4.03% | 15/3/2062 | 567,128 | 0.02% |
| ConocoPhillips Co. | 325,000 | 5.70% | 15/9/2063 | 311,394 | 0.01% |
| ConocoPhillips Co. | 280,000 | 5.65% | 15/1/2065 | 264,999 | 0.01% |
| Conopco, Inc. | 330,000 | 7.25% | 15/12/2026 | 347,333 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 105,000 | 3.13% | 15/11/2027 | 100,550 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 140,000 | 3.80% | 15/5/2028 | 135,532 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 180,000 | 4.00% | 1/12/2028 | 175,329 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 229,000 | 3.35% | 1/4/2030 | 212,934 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 235,000 | 2.40% | 15/6/2031 | 201,750 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 160,000 | 5.20% | 1/3/2033 | 160,356 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 185,000 | 5.50% | 15/3/2034 | 188,335 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 175,000 | 5.38% | 15/5/2034 | 176,994 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 250,000 | 5.13% | 15/3/2035 | 245,892 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 250,000 | 5.85% | 15/3/2036 | 258,585 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 100,000 | 6.20% | 15/6/2036 | 105,857 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 565,000 | 6.30% | 15/8/2037 | 599,195 | 0.02% |
| Consolidated Edison Co. of New York, Inc. | 145,000 | 6.75% | 1/4/2038 | 160,239 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 185,000 | 5.50% | 1/12/2039 | 182,882 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 90,000 | 5.70% | 15/6/2040 | 89,710 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 280,000 | 4.20% | 15/3/2042 | 233,269 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 210,000 | 3.95% | 1/3/2043 | 168,055 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 560,000 | 4.45% | 15/3/2044 | 478,252 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 235,000 | 4.50% | 1/12/2045 | 198,930 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 380,000 | 3.85% | 15/6/2046 | 289,782 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 240,000 | 3.88% | 15/6/2047 | 182,325 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 295,000 | 4.65% | 1/12/2048 | 251,637 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 235,000 | 4.13% | 15/5/2049 | 184,852 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 250,000 | 3.95% | 1/4/2050 | 195,151 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 270,000 | 3.20% | 1/12/2051 | 176,375 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 340,000 | 6.15% | 15/11/2052 | 357,173 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 505,000 | 5.90% | 15/11/2053 | 513,703 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 375,000 | 5.70% | 15/5/2054 | 373,043 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 260,000 | 4.63% | 1/12/2054 | 218,613 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 300,000 | 5.50% | 15/3/2055 | 289,050 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 420,000 | 4.30% | 1/12/2056 | 327,782 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 245,000 | 4.00% | 15/11/2057 | 180,182 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 345,000 | 4.50% | 15/5/2058 | 277,029 | 0.01% |
| Consolidated Edison Co. of New York, Inc. | 250,000 | 3.70% | 15/11/2059 | 174,311 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 200,000 | 3.00% | 1/12/2060 | 117,773 | 0.00% |
| Consolidated Edison Co. of New York, Inc. | 275,000 | 3.60% | 15/6/2061 | 186,952 | 0.01% |
| Constellation Brands, Inc. | 265,000 | 3.70% | 6/12/2026 | 260,478 | 0.01% |
| Constellation Brands, Inc. | 353,000 | 3.50% | 9/5/2027 | 342,892 | 0.01% |
| Constellation Brands, Inc. | 280,000 | 4.35% | 9/5/2027 | 277,182 | 0.01% |
| Constellation Brands, Inc. | 235,000 | 3.60% | 15/2/2028 | 225,688 | 0.01% |
| Constellation Brands, Inc. | 225,000 | 4.65% | 15/11/2028 | 222,292 | 0.01% |
| Constellation Brands, Inc. | 175,000 | 4.80% | 15/1/2029 | 173,790 | 0.00% |
| Constellation Brands, Inc. | 482,000 | 3.15% | 1/8/2029 | 443,997 | 0.01% |
| Constellation Brands, Inc. | 190,000 | 2.88% | 1/5/2030 | 169,789 | 0.00% |
| Constellation Brands, Inc. | 410,000 | 2.25% | 1/8/2031 | 340,819 | 0.01% |
| Constellation Brands, Inc. | 305,000 | 4.75% | 9/5/2032 | 293,248 | 0.01% |
| Constellation Brands, Inc. | 275,000 | 4.90% | 1/5/2033 | 265,623 | 0.01% |
| Constellation Brands, Inc. | 100,000 | 4.50% | 9/5/2047 | 82,893 | 0.00% |
| Constellation Brands, Inc. | 340,000 | 4.10% | 15/2/2048 | 264,785 | 0.01% |
| Constellation Brands, Inc. | 155,000 | 5.25% | 15/11/2048 | 141,732 | 0.00% |
| Constellation Brands, Inc. | 255,000 | 3.75% | 1/5/2050 | 187,034 | 0.01% |
| Constellation Energy Generation LLC | 230,000 | 5.60% | 1/3/2028 | 234,544 | 0.01% |
| Constellation Energy Generation LLC | 275,000 | 5.80% | 1/3/2033 | 281,195 | 0.01% |
| Constellation Energy Generation LLC | 325,000 | 6.13% | 15/1/2034 | 340,098 | 0.01% |
| Constellation Energy Generation LLC | 450,000 | 6.25% | 1/10/2039 | 468,969 | 0.01% |
| Constellation Energy Generation LLC | 350,000 | 5.75% | 1/10/2041 | 341,462 | 0.01% |
| Constellation Energy Generation LLC | 290,000 | 5.60% | 15/6/2042 | 279,991 | 0.01% |
| Constellation Energy Generation LLC | 370,000 | 6.50% | 1/10/2053 | 393,459 | 0.01% |
| Constellation Energy Generation LLC | 375,000 | 5.75% | 15/3/2054 | 365,027 | 0.01% |
| Consumers Energy Co. | 190,000 | 4.65% | 1/3/2028 | 189,368 | 0.01% |
| Consumers Energy Co. | 50,000 | 3.80% | 15/11/2028 | 48,182 | 0.00% |
| Consumers Energy Co. | 268,000 | 4.90% | 15/2/2029 | 268,778 | 0.01% |
| Consumers Energy Co. | 345,000 | 4.60% | 30/5/2029 | 341,875 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Consumers Energy Co. | 350,000 | 4.70% | 15/1/2030 | 347,359 | 0.01% |
| Consumers Energy Co. | 175,000 | 3.60% | 15/8/2032 | 158,433 | 0.00% |
| Consumers Energy Co. | 115,000 | 4.63% | 15/5/2033 | 110,902 | 0.00% |
| Consumers Energy Co. | 288,000 | 3.95% | 15/5/2043 | 234,710 | 0.01% |
| Consumers Energy Co. | 150,000 | 3.25% | 15/8/2046 | 108,147 | 0.00% |
| Consumers Energy Co. | 150,000 | 3.95% | 15/7/2047 | 117,164 | 0.00% |
| Consumers Energy Co. | 325,000 | 4.05% | 15/5/2048 | 259,137 | 0.01% |
| Consumers Energy Co. | 185,000 | 4.35% | 15/4/2049 | 154,069 | 0.00% |
| Consumers Energy Co. | 335,000 | 3.75% | 15/2/2050 | 253,372 | 0.01% |
| Consumers Energy Co. | 217,000 | 3.50% | 1/8/2051 | 158,128 | 0.00% |
| Consumers Energy Co. | 290,000 | 4.20% | 1/9/2052 | 233,958 | 0.01% |
| Consumers Energy Co. | 695,000 | 2.50% | 1/5/2060 | 382,848 | 0.01% |
| Continental Resources, Inc. | 200,000 | 2.27% | 15/11/2026 | 189,510 | 0.01% |
| Continental Resources, Inc. | 730,000 | 4.38% | 15/1/2028 | 709,731 | 0.02% |
| Continental Resources, Inc. | 749,000 | 5.75% | 15/1/2031 | 740,656 | 0.02% |
| Continental Resources, Inc. | 305,000 | 2.88% | 1/4/2032 | 250,299 | 0.01% |
| Continental Resources, Inc. | 289,000 | 4.90% | 1/6/2044 | 233,738 | 0.01% |
| Continental Wind LLC | 47,249 | 6.00% | 28/2/2033 | 47,782 | 0.00% |
| COPT Defense Properties LP | 355,000 | 2.25% | 15/3/2026 | 343,523 | 0.01% |
| COPT Defense Properties LP | 300,000 | 2.75% | 15/4/2031 | 256,033 | 0.01% |
| COPT Defense Properties LP | 210,000 | 2.90% | 1/12/2033 | 168,797 | 0.00% |
| Corebridge Financial, Inc. | 435,000 | 3.65% | 5/4/2027 | 422,724 | 0.01% |
| Corebridge Financial, Inc. | 925,000 | 3.85% | 5/4/2029 | 883,600 | 0.02% |
| Corebridge Financial, Inc. | 502,000 | 3.90% | 5/4/2032 | 457,057 | 0.01% |
| Corebridge Financial, Inc. | 630,000 | 6.05% | 15/9/2033 | 651,556 | 0.02% |
| Corebridge Financial, Inc. | 465,000 | 5.75% | 15/1/2034 | 473,654 | 0.01% |
| Corebridge Financial, Inc. | 335,000 | 4.35% | 5/4/2042 | 278,668 | 0.01% |
| Corebridge Financial, Inc. | 550,000 | 4.40% | 5/4/2052 | 442,385 | 0.01% |
| Corebridge Financial, Inc. | 250,000 | 6.88% | 15/12/2052 | 256,603 | 0.01% |
| Corebridge Financial, Inc. | 285,000 | 6.38% | 15/9/2054 | 284,231 | 0.01% |
| Corebridge Global Funding | 240,000 | 5.35% | 24/6/2026 | 242,158 | 0.01% |
| Corebridge Global Funding | 315,000 | 4.65% | 20/8/2027 | 313,692 | 0.01% |
| Corebridge Global Funding | 355,000 | 5.90% | 19/9/2028 | 364,725 | 0.01% |
| Corebridge Global Funding | 360,000 | 5.20% | 12/1/2029 | 361,734 | 0.01% |
| Corebridge Global Funding | 195,000 | 5.20% | 24/6/2029 | 195,844 | 0.01% |
| Corebridge Global Funding | 260,000 | 4.90% | 3/12/2029 | 258,236 | 0.01% |
| Corewell Health Obligated Group | 175,000 | 3.49% | 15/7/2049 | 125,199 | 0.00% |
| Corning, Inc. | 140,000 | 4.70% | 15/3/2037 | 128,827 | 0.00% |
| Corning, Inc. | 410,000 | 5.75% | 15/8/2040 | 410,233 | 0.01% |
| Corning, Inc. | 185,000 | 4.75% | 15/3/2042 | 164,080 | 0.00% |
| Corning, Inc. | 335,000 | 5.35% | 15/11/2048 | 312,576 | 0.01% |
| Corning, Inc. | 245,000 | 3.90% | 15/11/2049 | 183,539 | 0.01% |
| Corning, Inc. | 302,000 | 4.38% | 15/11/2057 | 231,698 | 0.01% |
| Corning, Inc. | 213,000 | 5.85% | 15/11/2068 | 203,800 | 0.01% |
| Corning, Inc. | 365,000 | 5.45% | 15/11/2079 | 330,507 | 0.01% |
| CoStar Group, Inc. | 556,000 | 2.80% | 15/7/2030 | 485,565 | 0.01% |
| Costco Wholesale Corp. | 545,000 | 3.00% | 18/5/2027 | 529,279 | 0.01% |
| Costco Wholesale Corp. | 640,000 | 1.38% | 20/6/2027 | 594,814 | 0.02% |
| Costco Wholesale Corp. | 610,000 | 1.60% | 20/4/2030 | 521,942 | 0.01% |
| Costco Wholesale Corp. | 275,000 | 1.75% | 20/4/2032 | 223,705 | 0.01% |
| Coterra Energy, Inc. | 354,000 | 3.90% | 15/5/2027 | 345,952 | 0.01% |
| Coterra Energy, Inc. | 295,000 | 4.38% | 15/3/2029 | 285,537 | 0.01% |
| Coterra Energy, Inc. | 130,000 | 5.60% | 15/3/2034 | 128,802 | 0.00% |
| Coterra Energy, Inc. | 100,000 | 5.40% | 15/2/2035 | 96,995 | 0.00% |
| Coterra Energy, Inc. | 445,000 | 5.90% | 15/2/2055 | 420,112 | 0.01% |
| Cottage Health Obligated Group | 285,000 | 3.30% | 1/11/2049 | 199,372 | 0.01% |
| Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International US LLC | 375,000 | 6.63% | 15/7/2030 | 380,270 | 0.01% |
| Cousins Properties LP | 175,000 | 5.38% | 15/2/2032 | 172,005 | 0.00% |
| Cousins Properties LP | 200,000 | 5.88% | 1/10/2034 | 200,370 | 0.01% |
| Cox Communications, Inc. | 202,000 | 3.35% | 15/9/2026 | 197,340 | 0.01% |
| Cox Communications, Inc. | 295,000 | 3.50% | 15/8/2027 | 285,217 | 0.01% |
| Cox Communications, Inc. | 190,000 | 5.45% | 15/9/2028 | 192,011 | 0.01% |
| Cox Communications, Inc. | 252,000 | 1.80% | 1/10/2030 | 207,538 | 0.01% |
| Cox Communications, Inc. | 472,000 | 2.60% | 15/6/2031 | 397,705 | 0.01% |
| Cox Communications, Inc. | 375,000 | 5.70% | 15/6/2033 | 372,215 | 0.01% |
| Cox Communications, Inc. | 375,000 | 5.45% | 1/9/2034 | 362,238 | 0.01% |
| Cox Communications, Inc. | 557,000 | 4.70% | 15/12/2042 | 447,783 | 0.01% |
| Cox Communications, Inc. | 250,000 | 4.50% | 30/6/2043 | 199,934 | 0.01% |
| Cox Communications, Inc. | 335,000 | 4.60% | 15/8/2047 | 260,187 | 0.01% |
| Cox Communications, Inc. | 380,000 | 2.95% | 1/10/2050 | 220,355 | 0.01% |
| Cox Communications, Inc. | 304,000 | 3.60% | 15/6/2051 | 199,979 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Cox Communications, Inc. | 265,000 | 5.80% | 15/12/2053 | 241,804 | 0.01% |
| Cox Communications, Inc. | 325,000 | 5.95% | 1/9/2054 | 301,451 | 0.01% |
| CRH America Finance, Inc. | 224,000 | 3.40% | 9/5/2027 | 216,836 | 0.01% |
| CRH America Finance, Inc. | 540,000 | 5.40% | 21/5/2034 | 541,201 | 0.01% |
| CRH America, Inc. | 364,000 | 5.13% | 18/5/2045 | 330,660 | 0.01% |
| CRH SMW Finance DAC | 425,000 | 5.20% | 21/5/2029 | 427,989 | 0.01% |
| Crown Castle, Inc. | 375,000 | 3.70% | 15/6/2026 | 368,931 | 0.01% |
| Crown Castle, Inc. | 700,000 | 1.05% | 15/7/2026 | 661,187 | 0.02% |
| Crown Castle, Inc. | 130,000 | 4.00% | 1/3/2027 | 127,685 | 0.00% |
| Crown Castle, Inc. | 350,000 | 2.90% | 15/3/2027 | 336,231 | 0.01% |
| Crown Castle, Inc. | 515,000 | 3.65% | 1/9/2027 | 499,226 | 0.01% |
| Crown Castle, Inc. | 600,000 | 5.00% | 11/1/2028 | 599,283 | 0.02% |
| Crown Castle, Inc. | 333,000 | 3.80% | 15/2/2028 | 320,576 | 0.01% |
| Crown Castle, Inc. | 265,000 | 4.80% | 1/9/2028 | 262,059 | 0.01% |
| Crown Castle, Inc. | 445,000 | 4.30% | 15/2/2029 | 430,733 | 0.01% |
| Crown Castle, Inc. | 450,000 | 5.60% | 1/6/2029 | 458,672 | 0.01% |
| Crown Castle, Inc. | 425,000 | 4.90% | 1/9/2029 | 420,462 | 0.01% |
| Crown Castle, Inc. | 280,000 | 3.10% | 15/11/2029 | 254,859 | 0.01% |
| Crown Castle, Inc. | 185,000 | 3.30% | 1/7/2030 | 168,139 | 0.00% |
| Crown Castle, Inc. | 375,000 | 2.25% | 15/1/2031 | 315,024 | 0.01% |
| Crown Castle, Inc. | 295,000 | 2.10% | 1/4/2031 | 244,174 | 0.01% |
| Crown Castle, Inc. | 454,000 | 2.50% | 15/7/2031 | 382,401 | 0.01% |
| Crown Castle, Inc. | 425,000 | 5.10% | 1/5/2033 | 414,443 | 0.01% |
| Crown Castle, Inc. | 565,000 | 5.80% | 1/3/2034 | 575,883 | 0.02% |
| Crown Castle, Inc. | 475,000 | 5.20% | 1/9/2034 | 463,194 | 0.01% |
| Crown Castle, Inc. | 550,000 | 2.90% | 1/4/2041 | 383,299 | 0.01% |
| Crown Castle, Inc. | 85,000 | 5.20% | 15/2/2049 | 75,648 | 0.00% |
| Crown Castle, Inc. | 290,000 | 4.15% | 1/7/2050 | 222,513 | 0.01% |
| Crown Castle, Inc. | 810,000 | 3.25% | 15/1/2051 | 527,804 | 0.01% |
| CSX Corp. | 305,000 | 2.60% | 1/11/2026 | 294,908 | 0.01% |
| CSX Corp. | 183,000 | 3.25% | 1/6/2027 | 177,312 | 0.00% |
| CSX Corp. | 330,000 | 3.80% | 1/3/2028 | 320,815 | 0.01% |
| CSX Corp. | 395,000 | 4.25% | 15/3/2029 | 386,767 | 0.01% |
| CSX Corp. | 150,000 | 2.40% | 15/2/2030 | 132,969 | 0.00% |
| CSX Corp. | 300,000 | 4.10% | 15/11/2032 | 280,794 | 0.01% |
| CSX Corp. | 175,000 | 5.20% | 15/11/2033 | 175,364 | 0.00% |
| CSX Corp. | 268,000 | 6.00% | 1/10/2036 | 281,380 | 0.01% |
| CSX Corp. | 505,000 | 6.15% | 1/5/2037 | 536,846 | 0.01% |
| CSX Corp. | 140,000 | 6.22% | 30/4/2040 | 149,570 | 0.00% |
| CSX Corp. | 155,000 | 5.50% | 15/4/2041 | 153,685 | 0.00% |
| CSX Corp. | 230,000 | 4.75% | 30/5/2042 | 207,496 | 0.01% |
| CSX Corp. | 290,000 | 4.40% | 1/3/2043 | 251,325 | 0.01% |
| CSX Corp. | 565,000 | 4.10% | 15/3/2044 | 463,527 | 0.01% |
| CSX Corp. | 387,000 | 3.80% | 1/11/2046 | 297,516 | 0.01% |
| CSX Corp. | 280,000 | 4.30% | 1/3/2048 | 230,999 | 0.01% |
| CSX Corp. | 368,000 | 4.75% | 15/11/2048 | 324,056 | 0.01% |
| CSX Corp. | 200,000 | 4.50% | 15/3/2049 | 169,403 | 0.00% |
| CSX Corp. | 530,000 | 3.35% | 15/9/2049 | 368,209 | 0.01% |
| CSX Corp. | 100,000 | 3.80% | 15/4/2050 | 75,301 | 0.00% |
| CSX Corp. | 125,000 | 3.95% | 1/5/2050 | 96,523 | 0.00% |
| CSX Corp. | 375,000 | 4.50% | 15/11/2052 | 316,339 | 0.01% |
| CSX Corp. | 129,000 | 4.50% | 1/8/2054 | 107,952 | 0.00% |
| CSX Corp. | 265,000 | 4.90% | 15/3/2055 | 237,502 | 0.01% |
| CSX Corp. | 215,000 | 4.25% | 1/11/2066 | 162,778 | 0.00% |
| CSX Corp. | 223,000 | 4.65% | 1/3/2068 | 182,263 | 0.00% |
| CubeSmart LP | 310,000 | 3.13% | 1/9/2026 | 301,351 | 0.01% |
| CubeSmart LP | 355,000 | 2.25% | 15/12/2028 | 319,299 | 0.01% |
| CubeSmart LP | 125,000 | 4.38% | 15/2/2029 | 121,395 | 0.00% |
| CubeSmart LP | 90,000 | 3.00% | 15/2/2030 | 81,004 | 0.00% |
| CubeSmart LP | 262,000 | 2.50% | 15/2/2032 | 219,066 | 0.01% |
| Cummins, Inc. | 375,000 | 4.90% | 20/2/2029 | 377,423 | 0.01% |
| Cummins, Inc. | 325,000 | 1.50% | 1/9/2030 | 271,999 | 0.01% |
| Cummins, Inc. | 225,000 | 5.15% | 20/2/2034 | 225,379 | 0.01% |
| Cummins, Inc. | 150,000 | 4.88% | 1/10/2043 | 137,254 | 0.00% |
| Cummins, Inc. | 448,000 | 2.60% | 1/9/2050 | 266,290 | 0.01% |
| Cummins, Inc. | 365,000 | 5.45% | 20/2/2054 | 355,352 | 0.01% |
| CVS Health Corp. | 705,000 | 5.00% | 20/2/2026 | 704,449 | 0.02% |
| CVS Health Corp. | 965,000 | 2.88% | 1/6/2026 | 937,058 | 0.03% |
| CVS Health Corp. | 700,000 | 3.00% | 15/8/2026 | 678,322 | 0.02% |
| CVS Health Corp. | 175,000 | 3.63% | 1/4/2027 | 169,733 | 0.00% |
| CVS Health Corp. | 275,000 | 6.25% | 1/6/2027 | 281,858 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| CVS Health Corp. | 950,000 | 1.30% | 21/8/2027 | 860,789 | 0.02% |
| CVS Health Corp. | 2,021,000 | 4.30% | 25/3/2028 | 1,959,127 | 0.05% |
| CVS Health Corp. | 453,000 | 5.00% | 30/1/2029 | 446,862 | 0.01% |
| CVS Health Corp. | 715,000 | 5.40% | 1/6/2029 | 715,377 | 0.02% |
| CVS Health Corp. | 633,000 | 3.25% | 15/8/2029 | 576,216 | 0.02% |
| CVS Health Corp. | 875,000 | 5.13% | 21/2/2030 | 856,897 | 0.02% |
| CVS Health Corp. | 715,000 | 3.75% | 1/4/2030 | 655,515 | 0.02% |
| CVS Health Corp. | 1,014,000 | 1.75% | 21/8/2030 | 825,886 | 0.02% |
| CVS Health Corp. | 550,000 | 5.25% | 30/1/2031 | 537,376 | 0.01% |
| CVS Health Corp. | 1,140,000 | 1.88% | 28/2/2031 | 919,629 | 0.02% |
| CVS Health Corp. | 575,000 | 5.55% | 1/6/2031 | 571,171 | 0.02% |
| CVS Health Corp. | 925,000 | 2.13% | 15/9/2031 | 740,907 | 0.02% |
| CVS Health Corp. | 650,000 | 5.25% | 21/2/2033 | 622,425 | 0.02% |
| CVS Health Corp. | 1,075,000 | 5.30% | 1/6/2033 | 1,030,594 | 0.03% |
| CVS Health Corp. | 350,000 | 5.70% | 1/6/2034 | 344,015 | 0.01% |
| CVS Health Corp. | 645,000 | 4.88% | 20/7/2035 | 586,014 | 0.02% |
| CVS Health Corp. | 2,008,000 | 4.78% | 25/3/2038 | 1,735,642 | 0.05% |
| CVS Health Corp. | 332,000 | 6.13% | 15/9/2039 | 324,754 | 0.01% |
| CVS Health Corp. | 302,000 | 4.13% | 1/4/2040 | 236,400 | 0.01% |
| CVS Health Corp. | 310,000 | 5.30% | 5/12/2043 | 270,227 | 0.01% |
| CVS Health Corp. | 325,000 | 6.00% | 1/6/2044 | 307,028 | 0.01% |
| CVS Health Corp. | 1,480,000 | 5.13% | 20/7/2045 | 1,244,760 | 0.03% |
| CVS Health Corp. | 2,905,000 | 5.05% | 25/3/2048 | 2,397,854 | 0.06% |
| CVS Health Corp. | 520,000 | 5.63% | 21/2/2053 | 460,027 | 0.01% |
| CVS Health Corp. | 465,000 | 5.88% | 1/6/2053 | 426,560 | 0.01% |
| CVS Health Corp. | 450,000 | 6.05% | 1/6/2054 | 423,247 | 0.01% |
| CVS Health Corp. | 335,000 | 6.00% | 1/6/2063 | 305,829 | 0.01% |
| Daimler Truck Finance North America LLC | 272,000 | 5.15% | 16/1/2026 | 272,867 | 0.01% |
| Daimler Truck Finance North America LLC | 205,000 | 5.13% | 19/1/2028 | 205,721 | 0.01% |
| Daimler Truck Finance North America LLC | 230,000 | 2.50% | 14/12/2031 | 193,221 | 0.01% |
| Daimler Truck Finance North America LLC | 285,000 | 5.38% | 18/1/2034 | 283,352 | 0.01% |
| Danaher Corp. | 75,000 | 4.38% | 15/9/2045 | 64,120 | 0.00% |
| Danaher Corp. | 515,000 | 2.60% | 1/10/2050 | 306,938 | 0.01% |
| Danaher Corp. | 285,000 | 2.80% | 10/12/2051 | 175,694 | 0.00% |
| Darden Restaurants, Inc. | 315,000 | 3.85% | 1/5/2027 | 308,021 | 0.01% |
| Darden Restaurants, Inc. | 325,000 | 4.35% | 15/10/2027 | 320,621 | 0.01% |
| Darden Restaurants, Inc. | 375,000 | 4.55% | 15/10/2029 | 365,680 | 0.01% |
| Darden Restaurants, Inc. | 25,000 | 6.30% | 10/10/2033 | 26,193 | 0.00% |
| Darden Restaurants, Inc. | 135,000 | 4.55% | 15/2/2048 | 108,633 | 0.00% |
| Dartmouth-Hitchcock Health | 225,000 | 4.18% | 1/8/2048 | 170,352 | 0.00% |
| Dayton Power & Light Co. | 160,000 | 3.95% | 15/6/2049 | 117,369 | 0.00% |
| DCP Midstream Operating LP | 223,000 | 5.63% | 15/7/2027 | 226,065 | 0.01% |
| DCP Midstream Operating LP | 172,000 | 5.13% | 15/5/2029 | 172,151 | 0.00% |
| DCP Midstream Operating LP | 250,000 | 8.13% | 16/8/2030 | 282,665 | 0.01% |
| DCP Midstream Operating LP | 300,000 | 3.25% | 15/2/2032 | 258,115 | 0.01% |
| DCP Midstream Operating LP | 350,000 | 6.75% | 15/9/2037 | 372,970 | 0.01% |
| DCP Midstream Operating LP | 225,000 | 5.60% | 1/4/2044 | 209,938 | 0.01% |
| Deere & Co. | 290,000 | 5.38% | 16/10/2029 | 299,267 | 0.01% |
| Deere & Co. | 550,000 | 3.10% | 15/4/2030 | 505,995 | 0.01% |
| Deere & Co. | 225,000 | 7.13% | 3/3/2031 | 253,898 | 0.01% |
| Deere & Co. | 525,000 | 3.90% | 9/6/2042 | 437,616 | 0.01% |
| Deere & Co. | 430,000 | 2.88% | 7/9/2049 | 281,389 | 0.01% |
| Deere & Co. | 455,000 | 3.75% | 15/4/2050 | 350,160 | 0.01% |
| Dell International LLC/EMC Corp. | 926,000 | 6.02% | 15/6/2026 | 939,523 | 0.03% |
| Dell International LLC/EMC Corp. | 705,000 | 4.90% | 1/10/2026 | 706,763 | 0.02% |
| Dell International LLC/EMC Corp. | 245,000 | 6.10% | 15/7/2027 | 252,141 | 0.01% |
| Dell International LLC/EMC Corp. | 540,000 | 5.25% | 1/2/2028 | 546,255 | 0.01% |
| Dell International LLC/EMC Corp. | 375,000 | 5.30% | 1/10/2029 | 378,840 | 0.01% |
| Dell International LLC/EMC Corp. | 250,000 | 4.35% | 1/2/2030 | 241,987 | 0.01% |
| Dell International LLC/EMC Corp. | 209,000 | 6.20% | 15/7/2030 | 219,121 | 0.01% |
| Dell International LLC/EMC Corp. | 371,000 | 5.75% | 1/2/2033 | 381,154 | 0.01% |
| Dell International LLC/EMC Corp. | 265,000 | 5.40% | 15/4/2034 | 264,105 | 0.01% |
| Dell International LLC/EMC Corp. | 335,000 | 4.85% | 1/2/2035 | 318,191 | 0.01% |
| Dell International LLC/EMC Corp. | 325,000 | 8.10% | 15/7/2036 | 385,348 | 0.01% |
| Dell International LLC/EMC Corp. | 455,000 | 3.38% | 15/12/2041 | 334,276 | 0.01% |
| Dell International LLC/EMC Corp. | 235,000 | 8.35% | 15/7/2046 | 298,391 | 0.01% |
| Dell International LLC/EMC Corp. | 795,000 | 3.45% | 15/12/2051 | 538,852 | 0.01% |
| Dell, Inc. | 305,000 | 7.10% | 15/4/2028 | 324,831 | 0.01% |
| Dell, Inc. | 290,000 | 6.50% | 15/4/2038 | 303,752 | 0.01% |
| Delmarva Power & Light Co. | 255,000 | 4.15% | 15/5/2045 | 204,425 | 0.01% |
| Delta Air Lines 2020-1 Class AA Pass Through Trust | 226,587 | 2.00% | 10/6/2028 | 209,080 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Delta Air Lines, Inc. | 225,000 | 7.38% | 15/1/2026 | 230,046 | 0.01% |
| Delta Air Lines, Inc. | 565,000 | 3.75% | 28/10/2029 | 528,148 | 0.01% |
| Delta Air Lines, Inc./SkyMiles IP Ltd. | 1,035,000 | 4.75% | 20/10/2028 | 1,020,724 | 0.03% |
| DENTSPLY SIRONA, Inc. | 400,000 | 3.25% | 1/6/2030 | 353,413 | 0.01% |
| Devon Energy Corp. | 50,000 | 5.25% | 15/10/2027 | 50,043 | 0.00% |
| Devon Energy Corp. | 80,000 | 5.88% | 15/6/2028 | 80,307 | 0.00% |
| Devon Energy Corp. | 50,000 | 4.50% | 15/1/2030 | 48,395 | 0.00% |
| Devon Energy Corp. | 205,000 | 7.88% | 30/9/2031 | 231,014 | 0.01% |
| Devon Energy Corp. | 290,000 | 7.95% | 15/4/2032 | 326,804 | 0.01% |
| Devon Energy Corp. | 200,000 | 5.20% | 15/9/2034 | 190,070 | 0.01% |
| Devon Energy Corp. | 479,000 | 5.60% | 15/7/2041 | 443,046 | 0.01% |
| Devon Energy Corp. | 593,000 | 4.75% | 15/5/2042 | 492,485 | 0.01% |
| Devon Energy Corp. | 305,000 | 5.00% | 15/6/2045 | 255,001 | 0.01% |
| Devon Energy Corp. | 430,000 | 5.75% | 15/9/2054 | 390,246 | 0.01% |
| DH Europe Finance II Sarl | 261,000 | 2.60% | 15/11/2029 | 236,074 | 0.01% |
| DH Europe Finance II Sarl | 440,000 | 3.25% | 15/11/2039 | 342,794 | 0.01% |
| DH Europe Finance II Sarl | 266,000 | 3.40% | 15/11/2049 | 188,324 | 0.01% |
| Diamondback Energy, Inc. | 371,000 | 3.25% | 1/12/2026 | 361,239 | 0.01% |
| Diamondback Energy, Inc. | 505,000 | 5.20% | 18/4/2027 | 509,885 | 0.01% |
| Diamondback Energy, Inc. | 371,000 | 3.50% | 1/12/2029 | 345,268 | 0.01% |
| Diamondback Energy, Inc. | 209,000 | 5.15% | 30/1/2030 | 209,409 | 0.01% |
| Diamondback Energy, Inc. | 452,000 | 3.13% | 24/3/2031 | 400,004 | 0.01% |
| Diamondback Energy, Inc. | 500,000 | 6.25% | 15/3/2033 | 520,011 | 0.01% |
| Diamondback Energy, Inc. | 585,000 | 5.40% | 18/4/2034 | 575,601 | 0.02% |
| Diamondback Energy, Inc. | 375,000 | 4.40% | 24/3/2051 | 291,136 | 0.01% |
| Diamondback Energy, Inc. | 415,000 | 4.25% | 15/3/2052 | 313,322 | 0.01% |
| Diamondback Energy, Inc. | 290,000 | 6.25% | 15/3/2053 | 289,738 | 0.01% |
| Diamondback Energy, Inc. | 570,000 | 5.75% | 18/4/2054 | 535,018 | 0.01% |
| Diamondback Energy, Inc. | 380,000 | 5.90% | 18/4/2064 | 356,936 | 0.01% |
| Dick's Sporting Goods, Inc. | 595,000 | 3.15% | 15/1/2032 | 521,295 | 0.01% |
| Dick's Sporting Goods, Inc. | 240,000 | 4.10% | 15/1/2052 | 175,302 | 0.00% |
| Digital Realty Trust LP | 360,000 | 3.70% | 15/8/2027 | 350,430 | 0.01% |
| Digital Realty Trust LP | 285,000 | 5.55% | 15/1/2028 | 289,369 | 0.01% |
| Digital Realty Trust LP | 325,000 | 4.45% | 15/7/2028 | 319,039 | 0.01% |
| Digital Realty Trust LP | 590,000 | 3.60% | 1/7/2029 | 557,369 | 0.02% |
| Dignity Health | 50,000 | 5.27% | 1/11/2064 | 44,893 | 0.00% |
| Discover Bank | 230,000 | 4.25% | 13/3/2026 | 228,065 | 0.01% |
| Discover Bank | 531,000 | 3.45% | 27/7/2026 | 519,237 | 0.01% |
| Discover Bank | 520,000 | 4.65% | 13/9/2028 | 509,098 | 0.01% |
| Discover Bank | 405,000 | 2.70% | 6/2/2030 | 357,514 | 0.01% |
| Discover Financial Services | 447,000 | 4.50% | 30/1/2026 | 445,093 | 0.01% |
| Discover Financial Services | 105,000 | 4.10% | 9/2/2027 | 103,100 | 0.00% |
| Discover Financial Services | 245,000 | 6.70% | 29/11/2032 | 261,374 | 0.01% |
| Discover Financial Services | 375,000 | 7.96% | 2/11/2034 | 428,384 | 0.01% |
| Discovery Communications LLC | 322,000 | 4.90% | 11/3/2026 | 321,299 | 0.01% |
| Discovery Communications LLC | 910,000 | 3.95% | 20/3/2028 | 861,719 | 0.02% |
| Discovery Communications LLC | 1,135,000 | 4.13% | 15/5/2029 | 1,058,588 | 0.03% |
| Discovery Communications LLC | 735,000 | 3.63% | 15/5/2030 | 653,666 | 0.02% |
| Discovery Communications LLC | 485,000 | 5.00% | 20/9/2037 | 403,299 | 0.01% |
| Discovery Communications LLC | 270,000 | 6.35% | 1/6/2040 | 249,529 | 0.01% |
| DOC DR LLC | 85,000 | 3.95% | 15/1/2028 | 82,484 | 0.00% |
| DOC DR LLC | 248,000 | 2.63% | 1/11/2031 | 209,813 | 0.01% |
| Doctors Co. An Interinsurance Exchange | 115,000 | 4.50% | 18/1/2032 | 96,870 | 0.00% |
| Dollar General Corp. | 351,000 | 3.88% | 15/4/2027 | 343,117 | 0.01% |
| Dollar General Corp. | 330,000 | 4.63% | 1/11/2027 | 327,762 | 0.01% |
| Dollar General Corp. | 95,000 | 4.13% | 1/5/2028 | 92,300 | 0.00% |
| Dollar General Corp. | 406,000 | 5.20% | 5/7/2028 | 407,209 | 0.01% |
| Dollar General Corp. | 320,000 | 3.50% | 3/4/2030 | 293,550 | 0.01% |
| Dollar General Corp. | 505,000 | 5.00% | 1/11/2032 | 484,451 | 0.01% |
| Dollar General Corp. | 480,000 | 5.45% | 5/7/2033 | 471,849 | 0.01% |
| Dollar General Corp. | 75,000 | 4.13% | 3/4/2050 | 55,217 | 0.00% |
| Dollar General Corp. | 235,000 | 5.50% | 1/11/2052 | 212,221 | 0.01% |
| Dollar Tree, Inc. | 547,000 | 4.20% | 15/5/2028 | 531,687 | 0.01% |
| Dollar Tree, Inc. | 525,000 | 2.65% | 1/12/2031 | 443,025 | 0.01% |
| Dollar Tree, Inc. | 310,000 | 3.38% | 1/12/2051 | 196,898 | 0.01% |
| Dominion Energy South Carolina, Inc. | 315,000 | 2.30% | 1/12/2031 | 263,555 | 0.01% |
| Dominion Energy South Carolina, Inc. | 225,000 | 6.63% | 1/2/2032 | 243,925 | 0.01% |
| Dominion Energy South Carolina, Inc. | 150,000 | 5.30% | 15/5/2033 | 149,882 | 0.00% |
| Dominion Energy South Carolina, Inc. | 135,000 | 6.05% | 15/1/2038 | 140,582 | 0.00% |
| Dominion Energy South Carolina, Inc. | 25,000 | 5.45% | 1/2/2041 | 24,398 | 0.00% |
| Dominion Energy South Carolina, Inc. | 75,000 | 4.60% | 15/6/2043 | 65,194 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Dominion Energy South Carolina, Inc. | 150,000 | 6.25% | 15/10/2053 | 161,407 | 0.00% |
| Dominion Energy South Carolina, Inc. | 202,000 | 5.10% | 1/6/2065 | 181,541 | 0.00% |
| Dominion Energy, Inc. | 540,000 | 1.45% | 15/4/2026 | 517,918 | 0.01% |
| Dominion Energy, Inc. | 75,000 | 3.60% | 15/3/2027 | 73,191 | 0.00% |
| Dominion Energy, Inc. | 105,000 | 4.25% | 1/6/2028 | 102,993 | 0.00% |
| Dominion Energy, Inc. | 473,000 | 3.38% | 1/4/2030 | 435,140 | 0.01% |
| Dominion Energy, Inc. | 250,000 | 2.25% | 15/8/2031 | 208,210 | 0.01% |
| Dominion Energy, Inc. | 105,000 | 4.35% | 15/8/2032 | 98,403 | 0.00% |
| Dominion Energy, Inc. | 415,000 | 5.38% | 15/11/2032 | 415,685 | 0.01% |
| Dominion Energy, Inc. | 70,000 | 6.30% | 15/3/2033 | 73,650 | 0.00% |
| Dominion Energy, Inc. | 305,000 | 5.25% | 1/8/2033 | 300,904 | 0.01% |
| Dominion Energy, Inc. | 263,000 | 5.95% | 15/6/2035 | 269,992 | 0.01% |
| Dominion Energy, Inc. | 100,000 | 7.00% | 15/6/2038 | 111,166 | 0.00% |
| Dominion Energy, Inc. | 235,000 | 3.30% | 15/4/2041 | 173,049 | 0.00% |
| Dominion Energy, Inc. | 250,000 | 4.90% | 1/8/2041 | 223,571 | 0.01% |
| Dominion Energy, Inc. | 316,000 | 4.05% | 15/9/2042 | 249,010 | 0.01% |
| Dominion Energy, Inc. | 265,000 | 4.70% | 1/12/2044 | 223,959 | 0.01% |
| Dominion Energy, Inc. | 299,000 | 4.60% | 15/3/2049 | 246,461 | 0.01% |
| Dominion Energy, Inc. | 330,000 | 4.85% | 15/8/2052 | 283,836 | 0.01% |
| Dominion Energy, Inc. | 375,000 | 7.00% | 1/6/2054 | 395,648 | 0.01% |
| Dominion Energy, Inc. | 250,000 | 6.88% | 1/2/2055 | 259,899 | 0.01% |
| Dominion Energy, Inc. | 695,000 | 6.63% | 15/5/2055 | 707,756 | 0.02% |
| Dover Corp. | 150,000 | 2.95% | 4/11/2029 | 136,690 | 0.00% |
| Dover Corp. | 130,000 | 5.38% | 15/10/2035 | 130,430 | 0.00% |
| Dover Corp. | 230,000 | 5.38% | 1/3/2041 | 222,648 | 0.01% |
| Dow Chemical Co. | 300,000 | 4.80% | 30/11/2028 | 298,515 | 0.01% |
| Dow Chemical Co. | 526,000 | 7.38% | 1/11/2029 | 575,820 | 0.02% |
| Dow Chemical Co. | 325,000 | 2.10% | 15/11/2030 | 275,876 | 0.01% |
| Dow Chemical Co. | 330,000 | 6.30% | 15/3/2033 | 349,775 | 0.01% |
| Dow Chemical Co. | 230,000 | 5.15% | 15/2/2034 | 224,950 | 0.01% |
| Dow Chemical Co. | 594,000 | 4.25% | 1/10/2034 | 539,222 | 0.01% |
| Dow Chemical Co. | 139,000 | 9.40% | 15/5/2039 | 183,526 | 0.01% |
| Dow Chemical Co. | 538,000 | 5.25% | 15/11/2041 | 498,119 | 0.01% |
| Dow Chemical Co. | 684,000 | 4.38% | 15/11/2042 | 562,082 | 0.02% |
| Dow Chemical Co. | 327,000 | 4.63% | 1/10/2044 | 274,586 | 0.01% |
| Dow Chemical Co. | 470,000 | 5.55% | 30/11/2048 | 439,555 | 0.01% |
| Dow Chemical Co. | 250,000 | 4.80% | 15/5/2049 | 209,806 | 0.01% |
| Dow Chemical Co. | 510,000 | 3.60% | 15/11/2050 | 350,389 | 0.01% |
| Dow Chemical Co. | 400,000 | 6.90% | 15/5/2053 | 440,997 | 0.01% |
| DR Horton, Inc. | 475,000 | 1.30% | 15/10/2026 | 446,990 | 0.01% |
| DR Horton, Inc. | 125,000 | 1.40% | 15/10/2027 | 114,250 | 0.00% |
| DR Horton, Inc. | 225,000 | 5.00% | 15/10/2034 | 217,402 | 0.01% |
| Drawbridge Special Opportunities Fund LP/Drawbridge Special Opportunities Fin | 273,000 | 3.88% | 15/2/2026 | 266,148 | 0.01% |
| DT Midstream, Inc. | 200,000 | 4.30% | 15/4/2032 | 182,637 | 0.00% |
| DTE Electric Co. | 264,000 | 4.85% | 1/12/2026 | 265,990 | 0.01% |
| DTE Electric Co. | 255,000 | 1.90% | 1/4/2028 | 233,346 | 0.01% |
| DTE Electric Co. | 205,000 | 2.25% | 1/3/2030 | 180,635 | 0.00% |
| DTE Electric Co. | 155,000 | 2.63% | 1/3/2031 | 135,727 | 0.00% |
| DTE Electric Co. | 290,000 | 3.00% | 1/3/2032 | 254,683 | 0.01% |
| DTE Electric Co. | 535,000 | 5.20% | 1/4/2033 | 535,139 | 0.01% |
| DTE Electric Co. | 200,000 | 5.20% | 1/3/2034 | 199,360 | 0.01% |
| DTE Electric Co. | 250,000 | 4.00% | 1/4/2043 | 203,175 | 0.01% |
| DTE Electric Co. | 115,000 | 4.30% | 1/7/2044 | 96,741 | 0.00% |
| DTE Electric Co. | 90,000 | 3.70% | 15/3/2045 | 69,090 | 0.00% |
| DTE Electric Co. | 175,000 | 3.75% | 15/8/2047 | 131,880 | 0.00% |
| DTE Electric Co. | 50,000 | 4.05% | 15/5/2048 | 39,926 | 0.00% |
| DTE Electric Co. | 166,000 | 3.95% | 1/3/2049 | 129,867 | 0.00% |
| DTE Electric Co. | 215,000 | 2.95% | 1/3/2050 | 139,610 | 0.00% |
| DTE Electric Co. | 140,000 | 3.25% | 1/4/2051 | 95,292 | 0.00% |
| DTE Electric Co. | 325,000 | 3.65% | 1/3/2052 | 237,581 | 0.01% |
| DTE Electric Co. | 245,000 | 5.40% | 1/4/2053 | 237,903 | 0.01% |
| DTE Energy Co. | 210,000 | 2.85% | 1/10/2026 | 203,468 | 0.01% |
| DTE Energy Co. | 475,000 | 4.95% | 1/7/2027 | 476,843 | 0.01% |
| DTE Energy Co. | 770,000 | 4.88% | 1/6/2028 | 767,580 | 0.02% |
| DTE Energy Co. | 475,000 | 5.10% | 1/3/2029 | 476,059 | 0.01% |
| DTE Energy Co. | 229,000 | 3.40% | 15/6/2029 | 214,219 | 0.01% |
| DTE Energy Co. | 195,000 | 2.95% | 1/3/2030 | 175,020 | 0.00% |
| DTE Energy Co. | 325,000 | 5.85% | 1/6/2034 | 333,741 | 0.01% |
| Duke Energy Carolinas LLC | 500,000 | 2.95% | 1/12/2026 | 485,499 | 0.01% |
| Duke Energy Carolinas LLC | 405,000 | 3.95% | 15/11/2028 | 393,344 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Duke Energy Carolinas LLC | 107,000 | 6.00% | 1/12/2028 | 111,176 | 0.00% |
| Duke Energy Carolinas LLC | 189,000 | 2.45% | 15/8/2029 | 169,976 | 0.00% |
| Duke Energy Carolinas LLC | 350,000 | 2.45% | 1/2/2030 | 311,445 | 0.01% |
| Duke Energy Carolinas LLC | 210,000 | 2.55% | 15/4/2031 | 181,876 | 0.00% |
| Duke Energy Carolinas LLC | 304,000 | 2.85% | 15/3/2032 | 262,994 | 0.01% |
| Duke Energy Carolinas LLC | 135,000 | 6.45% | 15/10/2032 | 145,158 | 0.00% |
| Duke Energy Carolinas LLC | 610,000 | 4.95% | 15/1/2033 | 600,210 | 0.02% |
| Duke Energy Carolinas LLC | 175,000 | 4.85% | 15/1/2034 | 169,793 | 0.00% |
| Duke Energy Carolinas LLC | 235,000 | 6.10% | 1/6/2037 | 244,823 | 0.01% |
| Duke Energy Carolinas LLC | 145,000 | 6.00% | 15/1/2038 | 150,614 | 0.00% |
| Duke Energy Carolinas LLC | 185,000 | 6.05% | 15/4/2038 | 194,575 | 0.01% |
| Duke Energy Carolinas LLC | 396,000 | 5.30% | 15/2/2040 | 387,318 | 0.01% |
| Duke Energy Carolinas LLC | 300,000 | 4.25% | 15/12/2041 | 253,814 | 0.01% |
| Duke Energy Carolinas LLC | 395,000 | 4.00% | 30/9/2042 | 320,087 | 0.01% |
| Duke Energy Carolinas LLC | 175,000 | 3.75% | 1/6/2045 | 133,877 | 0.00% |
| Duke Energy Carolinas LLC | 467,000 | 3.88% | 15/3/2046 | 361,363 | 0.01% |
| Duke Energy Carolinas LLC | 192,000 | 3.70% | 1/12/2047 | 142,009 | 0.00% |
| Duke Energy Carolinas LLC | 225,000 | 3.95% | 15/3/2048 | 172,576 | 0.00% |
| Duke Energy Carolinas LLC | 445,000 | 3.20% | 15/8/2049 | 296,576 | 0.01% |
| Duke Energy Carolinas LLC | 170,000 | 3.45% | 15/4/2051 | 117,274 | 0.00% |
| Duke Energy Carolinas LLC | 150,000 | 3.55% | 15/3/2052 | 105,418 | 0.00% |
| Duke Energy Carolinas LLC | 240,000 | 5.35% | 15/1/2053 | 228,231 | 0.01% |
| Duke Energy Carolinas LLC | 390,000 | 5.40% | 15/1/2054 | 374,562 | 0.01% |
| Duke Energy Corp. | 475,000 | 2.65% | 1/9/2026 | 459,821 | 0.01% |
| Duke Energy Corp. | 150,000 | 4.85% | 5/1/2027 | 150,397 | 0.00% |
| Duke Energy Corp. | 225,000 | 3.15% | 15/8/2027 | 216,008 | 0.01% |
| Duke Energy Corp. | 318,000 | 5.00% | 8/12/2027 | 320,417 | 0.01% |
| Duke Energy Corp. | 295,000 | 4.30% | 15/3/2028 | 290,443 | 0.01% |
| Duke Energy Corp. | 300,000 | 4.85% | 5/1/2029 | 298,700 | 0.01% |
| Duke Energy Corp. | 210,000 | 3.40% | 15/6/2029 | 196,757 | 0.01% |
| Duke Energy Corp. | 285,000 | 2.45% | 1/6/2030 | 249,608 | 0.01% |
| Duke Energy Corp. | 365,000 | 2.55% | 15/6/2031 | 312,016 | 0.01% |
| Duke Energy Corp. | 575,000 | 4.50% | 15/8/2032 | 547,754 | 0.01% |
| Duke Energy Corp. | 275,000 | 5.75% | 15/9/2033 | 281,933 | 0.01% |
| Duke Energy Corp. | 400,000 | 5.45% | 15/6/2034 | 399,387 | 0.01% |
| Duke Energy Corp. | 440,000 | 3.30% | 15/6/2041 | 322,479 | 0.01% |
| Duke Energy Corp. | 329,000 | 4.80% | 15/12/2045 | 283,725 | 0.01% |
| Duke Energy Corp. | 760,000 | 3.75% | 1/9/2046 | 559,536 | 0.02% |
| Duke Energy Corp. | 335,000 | 3.95% | 15/8/2047 | 249,277 | 0.01% |
| Duke Energy Corp. | 265,000 | 4.20% | 15/6/2049 | 204,158 | 0.01% |
| Duke Energy Corp. | 463,000 | 3.50% | 15/6/2051 | 313,094 | 0.01% |
| Duke Energy Corp. | 381,000 | 5.00% | 15/8/2052 | 332,557 | 0.01% |
| Duke Energy Corp. | 150,000 | 6.10% | 15/9/2053 | 152,369 | 0.00% |
| Duke Energy Corp. | 425,000 | 5.80% | 15/6/2054 | 414,731 | 0.01% |
| Duke Energy Corp. | 375,000 | 6.45% | 1/9/2054 | 380,861 | 0.01% |
| Duke Energy Florida LLC | 235,000 | 3.20% | 15/1/2027 | 228,774 | 0.01% |
| Duke Energy Florida LLC | 459,000 | 3.80% | 15/7/2028 | 444,732 | 0.01% |
| Duke Energy Florida LLC | 255,000 | 2.50% | 1/12/2029 | 229,117 | 0.01% |
| Duke Energy Florida LLC | 240,000 | 1.75% | 15/6/2030 | 203,408 | 0.01% |
| Duke Energy Florida LLC | 450,000 | 2.40% | 15/12/2031 | 379,349 | 0.01% |
| Duke Energy Florida LLC | 218,000 | 5.88% | 15/11/2033 | 226,933 | 0.01% |
| Duke Energy Florida LLC | 179,000 | 6.35% | 15/9/2037 | 190,276 | 0.01% |
| Duke Energy Florida LLC | 355,000 | 6.40% | 15/6/2038 | 381,871 | 0.01% |
| Duke Energy Florida LLC | 90,000 | 5.65% | 1/4/2040 | 90,284 | 0.00% |
| Duke Energy Florida LLC | 65,000 | 3.85% | 15/11/2042 | 51,089 | 0.00% |
| Duke Energy Florida LLC | 175,000 | 3.40% | 1/10/2046 | 123,829 | 0.00% |
| Duke Energy Florida LLC | 190,000 | 4.20% | 15/7/2048 | 151,917 | 0.00% |
| Duke Energy Florida LLC | 220,000 | 3.00% | 15/12/2051 | 136,977 | 0.00% |
| Duke Energy Florida LLC | 235,000 | 5.95% | 15/11/2052 | 239,190 | 0.01% |
| Duke Energy Florida LLC | 255,000 | 6.20% | 15/11/2053 | 268,861 | 0.01% |
| Duke Energy Indiana LLC | 150,000 | 5.25% | 1/3/2034 | 149,943 | 0.00% |
| Duke Energy Indiana LLC | 125,000 | 6.12% | 15/10/2035 | 131,422 | 0.00% |
| Duke Energy Indiana LLC | 210,000 | 6.35% | 15/8/2038 | 225,242 | 0.01% |
| Duke Energy Indiana LLC | 175,000 | 6.45% | 1/4/2039 | 188,653 | 0.01% |
| Duke Energy Indiana LLC | 100,000 | 3.75% | 15/5/2046 | 74,563 | 0.00% |
| Duke Energy Indiana LLC | 482,000 | 3.25% | 1/10/2049 | 323,361 | 0.01% |
| Duke Energy Indiana LLC | 250,000 | 2.75% | 1/4/2050 | 150,737 | 0.00% |
| Duke Energy Indiana LLC | 205,000 | 5.40% | 1/4/2053 | 193,998 | 0.01% |
| Duke Energy Ohio, Inc. | 200,000 | 3.65% | 1/2/2029 | 191,046 | 0.01% |
| Duke Energy Ohio, Inc. | 185,000 | 2.13% | 1/6/2030 | 160,015 | 0.00% |
| Duke Energy Ohio, Inc. | 95,000 | 5.25% | 1/4/2033 | 94,980 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Duke Energy Ohio, Inc. | 75,000 | 3.70% | 15/6/2046 | 55,422 | 0.00% |
| Duke Energy Ohio, Inc. | 130,000 | 4.30% | 1/2/2049 | 104,079 | 0.00% |
| Duke Energy Ohio, Inc. | 275,000 | 5.65% | 1/4/2053 | 268,644 | 0.01% |
| Duke Energy Ohio, Inc. | 189,000 | 5.55% | 15/3/2054 | 182,754 | 0.01% |
| Duke Energy Progress LLC | 202,000 | 3.70% | 1/9/2028 | 194,506 | 0.01% |
| Duke Energy Progress LLC | 190,000 | 3.45% | 15/3/2029 | 180,126 | 0.00% |
| Duke Energy Progress LLC | 560,000 | 2.00% | 15/8/2031 | 463,453 | 0.01% |
| Duke Energy Progress LLC | 150,000 | 3.40% | 1/4/2032 | 134,336 | 0.00% |
| Duke Energy Progress LLC | 155,000 | 5.25% | 15/3/2033 | 155,235 | 0.00% |
| Duke Energy Progress LLC | 250,000 | 5.10% | 15/3/2034 | 247,311 | 0.01% |
| Duke Energy Progress LLC | 75,000 | 6.30% | 1/4/2038 | 79,541 | 0.00% |
| Duke Energy Progress LLC | 160,000 | 4.10% | 15/5/2042 | 131,004 | 0.00% |
| Duke Energy Progress LLC | 126,000 | 4.10% | 15/3/2043 | 102,454 | 0.00% |
| Duke Energy Progress LLC | 240,000 | 4.38% | 30/3/2044 | 201,734 | 0.01% |
| Duke Energy Progress LLC | 240,000 | 4.15% | 1/12/2044 | 194,999 | 0.01% |
| Duke Energy Progress LLC | 355,000 | 4.20% | 15/8/2045 | 287,167 | 0.01% |
| Duke Energy Progress LLC | 238,000 | 3.70% | 15/10/2046 | 176,112 | 0.00% |
| Duke Energy Progress LLC | 225,000 | 3.60% | 15/9/2047 | 163,367 | 0.00% |
| Duke Energy Progress LLC | 365,000 | 2.50% | 15/8/2050 | 210,947 | 0.01% |
| Duke Energy Progress LLC | 420,000 | 2.90% | 15/8/2051 | 258,784 | 0.01% |
| Duke Energy Progress LLC | 271,000 | 4.00% | 1/4/2052 | 206,746 | 0.01% |
| Duke Energy Progress LLC | 185,000 | 5.35% | 15/3/2053 | 175,033 | 0.00% |
| Duke University | 385,000 | 2.68% | 1/10/2044 | 271,473 | 0.01% |
| Duke University | 595,000 | 2.83% | 1/10/2055 | 369,372 | 0.01% |
| Duke University Health System, Inc. | 230,000 | 3.92% | 1/6/2047 | 180,971 | 0.00% |
| DuPont de Nemours, Inc. | 730,000 | 4.73% | 15/11/2028 | 726,735 | 0.02% |
| DuPont de Nemours, Inc. | 332,000 | 5.32% | 15/11/2038 | 333,142 | 0.01% |
| DuPont de Nemours, Inc. | 770,000 | 5.42% | 15/11/2048 | 765,706 | 0.02% |
| Duquesne Light Holdings, Inc. | 180,000 | 3.62% | 1/8/2027 | 173,235 | 0.00% |
| Duquesne Light Holdings, Inc. | 135,000 | 2.53% | 1/10/2030 | 116,617 | 0.00% |
| Duquesne Light Holdings, Inc. | 100,000 | 2.78% | 7/1/2032 | 83,054 | 0.00% |
| DXC Technology Co. | 241,000 | 1.80% | 15/9/2026 | 228,023 | 0.01% |
| DXC Technology Co. | 315,000 | 2.38% | 15/9/2028 | 283,752 | 0.01% |
| Eagle Materials, Inc. | 420,000 | 2.50% | 1/7/2031 | 357,437 | 0.01% |
| East Ohio Gas Co. | 260,000 | 2.00% | 15/6/2030 | 223,051 | 0.01% |
| East Ohio Gas Co. | 570,000 | 3.00% | 15/6/2050 | 348,926 | 0.01% |
| Eastern Energy Gas Holdings LLC | 290,000 | 5.65% | 15/10/2054 | 273,856 | 0.01% |
| Eastern Gas Transmission & Storage, Inc. | 165,000 | 3.00% | 15/11/2029 | 151,114 | 0.00% |
| Eastern Gas Transmission & Storage, Inc. | 75,000 | 4.80% | 1/11/2043 | 65,531 | 0.00% |
| Eastern Gas Transmission & Storage, Inc. | 195,000 | 4.60% | 15/12/2044 | 164,240 | 0.00% |
| Eastman Chemical Co. | 275,000 | 4.50% | 1/12/2028 | 269,887 | 0.01% |
| Eastman Chemical Co. | 220,000 | 5.75% | 8/3/2033 | 223,746 | 0.01% |
| Eastman Chemical Co. | 375,000 | 5.63% | 20/2/2034 | 374,966 | 0.01% |
| Eastman Chemical Co. | 410,000 | 4.80% | 1/9/2042 | 357,052 | 0.01% |
| Eastman Chemical Co. | 298,000 | 4.65% | 15/10/2044 | 251,645 | 0.01% |
| Eaton Corp. | 165,000 | 3.10% | 15/9/2027 | 158,936 | 0.00% |
| Eaton Corp. | 228,000 | 4.35% | 18/5/2028 | 225,993 | 0.01% |
| Eaton Corp. | 225,000 | 4.00% | 2/11/2032 | 210,465 | 0.01% |
| Eaton Corp. | 605,000 | 4.15% | 15/3/2033 | 568,650 | 0.02% |
| Eaton Corp. | 539,000 | 4.15% | 2/11/2042 | 454,634 | 0.01% |
| Eaton Corp. | 275,000 | 3.92% | 15/9/2047 | 214,163 | 0.01% |
| Eaton Corp. | 260,000 | 4.70% | 23/8/2052 | 228,859 | 0.01% |
| Eaton Vance Corp. | 215,000 | 3.50% | 6/4/2027 | 209,457 | 0.01% |
| eBay, Inc. | 260,000 | 1.40% | 10/5/2026 | 248,844 | 0.01% |
| eBay, Inc. | 375,000 | 3.60% | 5/6/2027 | 365,660 | 0.01% |
| eBay, Inc. | 255,000 | 2.70% | 11/3/2030 | 228,766 | 0.01% |
| eBay, Inc. | 352,000 | 2.60% | 10/5/2031 | 303,524 | 0.01% |
| eBay, Inc. | 535,000 | 6.30% | 22/11/2032 | 568,788 | 0.02% |
| eBay, Inc. | 397,000 | 4.00% | 15/7/2042 | 315,811 | 0.01% |
| eBay, Inc. | 200,000 | 3.65% | 10/5/2051 | 142,449 | 0.00% |
| Ecolab, Inc. | 140,000 | 2.70% | 1/11/2026 | 135,566 | 0.00% |
| Ecolab, Inc. | 250,000 | 1.65% | 1/2/2027 | 235,596 | 0.01% |
| Ecolab, Inc. | 285,000 | 3.25% | 1/12/2027 | 274,607 | 0.01% |
| Ecolab, Inc. | 370,000 | 5.25% | 15/1/2028 | 377,108 | 0.01% |
| Ecolab, Inc. | 300,000 | 4.80% | 24/3/2030 | 300,254 | 0.01% |
| Ecolab, Inc. | 300,000 | 1.30% | 30/1/2031 | 242,934 | 0.01% |
| Ecolab, Inc. | 200,000 | 2.13% | 1/2/2032 | 166,287 | 0.00% |
| Ecolab, Inc. | 130,000 | 3.95% | 1/12/2047 | 103,404 | 0.00% |
| Ecolab, Inc. | 230,000 | 2.13% | 15/8/2050 | 123,281 | 0.00% |
| Ecolab, Inc. | 415,000 | 2.70% | 15/12/2051 | 251,606 | 0.01% |
| Edison International | 530,000 | 5.75% | 15/6/2027 | 538,818 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Edison International | 125,000 | 4.13% | 15/3/2028 | 121,204 | 0.00% |
| Edison International | 180,000 | 5.25% | 15/11/2028 | 180,313 | 0.00% |
| Edison International | 265,000 | 5.45% | 15/6/2029 | 267,357 | 0.01% |
| Edison International | 384,000 | 6.95% | 15/11/2029 | 410,336 | 0.01% |
| Edison International | 150,000 | 5.25% | 15/3/2032 | 148,459 | 0.00% |
| Edwards Lifesciences Corp. | 310,000 | 4.30% | 15/6/2028 | 303,464 | 0.01% |
| EIDP, Inc. | 330,000 | 4.50% | 15/5/2026 | 329,624 | 0.01% |
| EIDP, Inc. | 200,000 | 2.30% | 15/7/2030 | 174,747 | 0.00% |
| EIDP, Inc. | 455,000 | 4.80% | 15/5/2033 | 441,832 | 0.01% |
| El Paso Electric Co. | 150,000 | 6.00% | 15/5/2035 | 150,570 | 0.00% |
| El Paso Electric Co. | 51,000 | 5.00% | 1/12/2044 | 43,543 | 0.00% |
| El Paso Natural Gas Co. LLC | 250,000 | 3.50% | 15/2/2032 | 217,274 | 0.01% |
| Electronic Arts, Inc. | 549,000 | 4.80% | 1/3/2026 | 549,183 | 0.01% |
| Electronic Arts, Inc. | 260,000 | 1.85% | 15/2/2031 | 215,900 | 0.01% |
| Electronic Arts, Inc. | 390,000 | 2.95% | 15/2/2051 | 244,495 | 0.01% |
| Elevance Health, Inc. | 405,000 | 1.50% | 15/3/2026 | 390,019 | 0.01% |
| Elevance Health, Inc. | 95,000 | 4.50% | 30/10/2026 | 94,807 | 0.00% |
| Elevance Health, Inc. | 961,000 | 3.65% | 1/12/2027 | 934,861 | 0.03% |
| Elevance Health, Inc. | 335,000 | 4.10% | 1/3/2028 | 327,514 | 0.01% |
| Elevance Health, Inc. | 290,000 | 5.15% | 15/6/2029 | 291,713 | 0.01% |
| Elevance Health, Inc. | 348,000 | 2.88% | 15/9/2029 | 316,491 | 0.01% |
| Elevance Health, Inc. | 415,000 | 4.75% | 15/2/2030 | 409,992 | 0.01% |
| Elevance Health, Inc. | 500,000 | 2.25% | 15/5/2030 | 433,914 | 0.01% |
| Elevance Health, Inc. | 959,000 | 2.55% | 15/3/2031 | 822,984 | 0.02% |
| Elevance Health, Inc. | 155,000 | 4.95% | 1/11/2031 | 152,480 | 0.00% |
| Elevance Health, Inc. | 215,000 | 4.10% | 15/5/2032 | 198,599 | 0.01% |
| Elevance Health, Inc. | 685,000 | 5.50% | 15/10/2032 | 691,313 | 0.02% |
| Elevance Health, Inc. | 395,000 | 4.75% | 15/2/2033 | 378,490 | 0.01% |
| Elevance Health, Inc. | 350,000 | 5.38% | 15/6/2034 | 346,702 | 0.01% |
| Elevance Health, Inc. | 160,000 | 5.95% | 15/12/2034 | 166,069 | 0.00% |
| Elevance Health, Inc. | 495,000 | 5.20% | 15/2/2035 | 483,597 | 0.01% |
| Elevance Health, Inc. | 150,000 | 5.85% | 15/1/2036 | 151,410 | 0.00% |
| Elevance Health, Inc. | 140,000 | 6.38% | 15/6/2037 | 147,539 | 0.00% |
| Elevance Health, Inc. | 520,000 | 4.63% | 15/5/2042 | 449,145 | 0.01% |
| Elevance Health, Inc. | 375,000 | 4.65% | 15/1/2043 | 325,705 | 0.01% |
| Elevance Health, Inc. | 198,000 | 5.10% | 15/1/2044 | 179,816 | 0.00% |
| Elevance Health, Inc. | 411,000 | 4.65% | 15/8/2044 | 352,259 | 0.01% |
| Elevance Health, Inc. | 545,000 | 4.38% | 1/12/2047 | 437,823 | 0.01% |
| Elevance Health, Inc. | 580,000 | 4.55% | 1/3/2048 | 475,755 | 0.01% |
| Elevance Health, Inc. | 405,000 | 3.70% | 15/9/2049 | 287,968 | 0.01% |
| Elevance Health, Inc. | 505,000 | 3.13% | 15/5/2050 | 321,905 | 0.01% |
| Elevance Health, Inc. | 485,000 | 3.60% | 15/3/2051 | 336,144 | 0.01% |
| Elevance Health, Inc. | 150,000 | 4.55% | 15/5/2052 | 120,580 | 0.00% |
| Elevance Health, Inc. | 245,000 | 6.10% | 15/10/2052 | 247,977 | 0.01% |
| Elevance Health, Inc. | 505,000 | 5.13% | 15/2/2053 | 447,578 | 0.01% |
| Elevance Health, Inc. | 475,000 | 5.65% | 15/6/2054 | 455,485 | 0.01% |
| Elevance Health, Inc. | 545,000 | 5.70% | 15/2/2055 | 525,570 | 0.01% |
| Elevance Health, Inc. | 320,000 | 5.85% | 1/11/2064 | 309,042 | 0.01% |
| Eli Lilly & Co. | 125,000 | 4.50% | 9/2/2027 | 125,266 | 0.00% |
| Eli Lilly & Co. | 305,000 | 5.50% | 15/3/2027 | 311,888 | 0.01% |
| Eli Lilly & Co. | 425,000 | 3.10% | 15/5/2027 | 412,362 | 0.01% |
| Eli Lilly & Co. | 275,000 | 4.15% | 14/8/2027 | 273,511 | 0.01% |
| Eli Lilly & Co. | 365,000 | 4.50% | 9/2/2029 | 363,210 | 0.01% |
| Eli Lilly & Co. | 572,000 | 3.38% | 15/3/2029 | 545,056 | 0.01% |
| Eli Lilly & Co. | 525,000 | 4.20% | 14/8/2029 | 513,763 | 0.01% |
| Eli Lilly & Co. | 555,000 | 4.70% | 27/2/2033 | 544,058 | 0.01% |
| Eli Lilly & Co. | 650,000 | 4.70% | 9/2/2034 | 630,417 | 0.02% |
| Eli Lilly & Co. | 515,000 | 4.60% | 14/8/2034 | 494,616 | 0.01% |
| Eli Lilly & Co. | 200,000 | 5.55% | 15/3/2037 | 205,597 | 0.01% |
| Eli Lilly & Co. | 425,000 | 3.70% | 1/3/2045 | 334,902 | 0.01% |
| Eli Lilly & Co. | 395,000 | 3.95% | 15/5/2047 | 315,629 | 0.01% |
| Eli Lilly & Co. | 275,000 | 3.95% | 15/3/2049 | 215,492 | 0.01% |
| Eli Lilly & Co. | 615,000 | 2.25% | 15/5/2050 | 345,871 | 0.01% |
| Eli Lilly & Co. | 460,000 | 4.88% | 27/2/2053 | 415,119 | 0.01% |
| Eli Lilly & Co. | 725,000 | 5.00% | 9/2/2054 | 666,959 | 0.02% |
| Eli Lilly & Co. | 415,000 | 5.05% | 14/8/2054 | 384,423 | 0.01% |
| Eli Lilly & Co. | 260,000 | 4.15% | 15/3/2059 | 203,710 | 0.01% |
| Eli Lilly & Co. | 490,000 | 2.50% | 15/9/2060 | 261,285 | 0.01% |
| Eli Lilly & Co. | 320,000 | 4.95% | 27/2/2063 | 287,592 | 0.01% |
| Eli Lilly & Co. | 550,000 | 5.10% | 9/2/2064 | 503,045 | 0.01% |
| Eli Lilly & Co. | 295,000 | 5.20% | 14/8/2064 | 274,233 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Emerson Electric Co. | 318,000 | 1.80% | 15/10/2027 | 295,597 | 0.01% |
| Emerson Electric Co. | 316,000 | 2.00% | 21/12/2028 | 285,143 | 0.01% |
| Emerson Electric Co. | 224,000 | 1.95% | 15/10/2030 | 192,023 | 0.01% |
| Emerson Electric Co. | 500,000 | 2.20% | 21/12/2031 | 419,976 | 0.01% |
| Emerson Electric Co. | 131,000 | 5.25% | 15/11/2039 | 129,715 | 0.00% |
| Emerson Electric Co. | 25,000 | 2.75% | 15/10/2050 | 15,560 | 0.00% |
| Emerson Electric Co. | 500,000 | 2.80% | 21/12/2051 | 308,514 | 0.01% |
| Emory University | 165,000 | 2.14% | 1/9/2030 | 143,543 | 0.00% |
| Emory University | 121,000 | 2.97% | 1/9/2050 | 80,157 | 0.00% |
| Enact Holdings, Inc. | 385,000 | 6.25% | 28/5/2029 | 391,808 | 0.01% |
| Enbridge Energy Partners LP | 125,000 | 7.50% | 15/4/2038 | 141,874 | 0.00% |
| Enbridge Energy Partners LP | 240,000 | 5.50% | 15/9/2040 | 229,162 | 0.01% |
| Enbridge Energy Partners LP | 145,000 | 7.38% | 15/10/2045 | 163,798 | 0.00% |
| Energy Transfer LP | 551,000 | 4.75% | 15/1/2026 | 550,410 | 0.01% |
| Energy Transfer LP | 247,000 | 3.90% | 15/7/2026 | 243,815 | 0.01% |
| Energy Transfer LP | 775,000 | 6.05% | 1/12/2026 | 791,865 | 0.02% |
| Energy Transfer LP | 399,000 | 4.40% | 15/3/2027 | 395,179 | 0.01% |
| Energy Transfer LP | 123,000 | 4.20% | 15/4/2027 | 121,402 | 0.00% |
| Energy Transfer LP | 150,000 | 5.63% | 1/5/2027 | 150,099 | 0.00% |
| Energy Transfer LP | 375,000 | 5.50% | 1/6/2027 | 379,943 | 0.01% |
| Energy Transfer LP | 365,000 | 4.00% | 1/10/2027 | 356,923 | 0.01% |
| Energy Transfer LP | 340,000 | 5.55% | 15/2/2028 | 345,314 | 0.01% |
| Energy Transfer LP | 517,000 | 4.95% | 15/5/2028 | 516,305 | 0.01% |
| Energy Transfer LP | 352,000 | 4.95% | 15/6/2028 | 351,414 | 0.01% |
| Energy Transfer LP | 375,000 | 6.10% | 1/12/2028 | 389,469 | 0.01% |
| Energy Transfer LP | 675,000 | 5.25% | 15/4/2029 | 677,566 | 0.02% |
| Energy Transfer LP | 249,000 | 5.25% | 1/7/2029 | 250,248 | 0.01% |
| Energy Transfer LP | 455,000 | 4.15% | 15/9/2029 | 436,509 | 0.01% |
| Energy Transfer LP | 600,000 | 3.75% | 15/5/2030 | 559,392 | 0.02% |
| Energy Transfer LP | 380,000 | 6.40% | 1/12/2030 | 401,231 | 0.01% |
| Energy Transfer LP | 720,000 | 5.75% | 15/2/2033 | 728,847 | 0.02% |
| Energy Transfer LP | 840,000 | 6.55% | 1/12/2033 | 892,702 | 0.02% |
| Energy Transfer LP | 401,000 | 5.55% | 15/5/2034 | 397,680 | 0.01% |
| Energy Transfer LP | 653,000 | 5.60% | 1/9/2034 | 650,198 | 0.02% |
| Energy Transfer LP | 375,000 | 4.90% | 15/3/2035 | 352,163 | 0.01% |
| Energy Transfer LP | 185,000 | 6.63% | 15/10/2036 | 196,332 | 0.01% |
| Energy Transfer LP | 250,000 | 5.80% | 15/6/2038 | 246,048 | 0.01% |
| Energy Transfer LP | 300,000 | 7.50% | 1/7/2038 | 339,138 | 0.01% |
| Energy Transfer LP | 277,000 | 6.05% | 1/6/2041 | 275,624 | 0.01% |
| Energy Transfer LP | 445,000 | 6.50% | 1/2/2042 | 460,857 | 0.01% |
| Energy Transfer LP | 35,000 | 6.10% | 15/2/2042 | 34,418 | 0.00% |
| Energy Transfer LP | 210,000 | 4.95% | 15/1/2043 | 180,249 | 0.00% |
| Energy Transfer LP | 275,000 | 5.15% | 1/2/2043 | 242,011 | 0.01% |
| Energy Transfer LP | 234,000 | 5.95% | 1/10/2043 | 226,593 | 0.01% |
| Energy Transfer LP | 340,000 | 5.30% | 1/4/2044 | 303,927 | 0.01% |
| Energy Transfer LP | 255,000 | 5.00% | 15/5/2044 | 218,675 | 0.01% |
| Energy Transfer LP | 455,000 | 5.15% | 15/3/2045 | 398,227 | 0.01% |
| Energy Transfer LP | 440,000 | 5.35% | 15/5/2045 | 395,816 | 0.01% |
| Energy Transfer LP | 415,000 | 6.13% | 15/12/2045 | 409,507 | 0.01% |
| Energy Transfer LP | 484,000 | 5.30% | 15/4/2047 | 427,677 | 0.01% |
| Energy Transfer LP | 580,000 | 5.40% | 1/10/2047 | 520,714 | 0.01% |
| Energy Transfer LP | 486,000 | 6.00% | 15/6/2048 | 470,892 | 0.01% |
| Energy Transfer LP | 635,000 | 6.25% | 15/4/2049 | 637,009 | 0.02% |
| Energy Transfer LP | 620,000 | 5.00% | 15/5/2050 | 527,054 | 0.01% |
| Energy Transfer LP | 1,720,000 | 5.95% | 15/5/2054 | 1,659,086 | 0.04% |
| Energy Transfer LP | 607,000 | 6.05% | 1/9/2054 | 594,274 | 0.02% |
| EnLink Midstream LLC | 285,000 | 5.38% | 1/6/2029 | 284,814 | 0.01% |
| EnLink Midstream LLC | 505,000 | 6.50% | 1/9/2030 | 528,639 | 0.01% |
| EnLink Midstream LLC | 215,000 | 5.65% | 1/9/2034 | 214,286 | 0.01% |
| EnLink Midstream Partners LP | 355,000 | 5.60% | 1/4/2044 | 325,392 | 0.01% |
| EnLink Midstream Partners LP | 465,000 | 5.45% | 1/6/2047 | 418,576 | 0.01% |
| Enstar Finance LLC | 225,000 | 5.50% | 15/1/2042 | 214,501 | 0.01% |
| Enstar Group Ltd. | 190,000 | 4.95% | 1/6/2029 | 186,706 | 0.01% |
| Enstar Group Ltd. | 210,000 | 3.10% | 1/9/2031 | 179,497 | 0.00% |
| Entegris, Inc. | 655,000 | 4.75% | 15/4/2029 | 627,073 | 0.02% |
| Entergy Arkansas LLC | 210,000 | 3.50% | 1/4/2026 | 207,187 | 0.01% |
| Entergy Arkansas LLC | 200,000 | 4.00% | 1/6/2028 | 195,068 | 0.01% |
| Entergy Arkansas LLC | 75,000 | 5.15% | 15/1/2033 | 74,748 | 0.00% |
| Entergy Arkansas LLC | 70,000 | 5.30% | 15/9/2033 | 70,430 | 0.00% |
| Entergy Arkansas LLC | 100,000 | 5.45% | 1/6/2034 | 101,367 | 0.00% |
| Entergy Arkansas LLC | 255,000 | 4.20% | 1/4/2049 | 202,812 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Entergy Arkansas LLC | 434,000 | 2.65% | 15/6/2051 | 256,778 | 0.01% |
| Entergy Arkansas LLC | 225,000 | 3.35% | 15/6/2052 | 150,947 | 0.00% |
| Entergy Arkansas LLC | 269,000 | 5.75% | 1/6/2054 | 266,650 | 0.01% |
| Entergy Corp. | 435,000 | 2.95% | 1/9/2026 | 422,335 | 0.01% |
| Entergy Corp. | 230,000 | 1.90% | 15/6/2028 | 207,742 | 0.01% |
| Entergy Corp. | 160,000 | 2.80% | 15/6/2030 | 142,553 | 0.00% |
| Entergy Corp. | 225,000 | 2.40% | 15/6/2031 | 190,089 | 0.01% |
| Entergy Corp. | 305,000 | 3.75% | 15/6/2050 | 216,424 | 0.01% |
| Entergy Corp. | 250,000 | 7.13% | 1/12/2054 | 254,811 | 0.01% |
| Entergy Louisiana LLC | 152,000 | 3.12% | 1/9/2027 | 146,129 | 0.00% |
| Entergy Louisiana LLC | 321,000 | 3.25% | 1/4/2028 | 305,209 | 0.01% |
| Entergy Louisiana LLC | 149,000 | 1.60% | 15/12/2030 | 122,803 | 0.00% |
| Entergy Louisiana LLC | 243,000 | 3.05% | 1/6/2031 | 216,348 | 0.01% |
| Entergy Louisiana LLC | 113,000 | 2.35% | 15/6/2032 | 94,037 | 0.00% |
| Entergy Louisiana LLC | 390,000 | 4.00% | 15/3/2033 | 357,185 | 0.01% |
| Entergy Louisiana LLC | 257,000 | 5.35% | 15/3/2034 | 256,965 | 0.01% |
| Entergy Louisiana LLC | 250,000 | 5.15% | 15/9/2034 | 245,758 | 0.01% |
| Entergy Louisiana LLC | 320,000 | 3.10% | 15/6/2041 | 229,662 | 0.01% |
| Entergy Louisiana LLC | 360,000 | 4.95% | 15/1/2045 | 318,265 | 0.01% |
| Entergy Louisiana LLC | 430,000 | 4.20% | 1/9/2048 | 342,238 | 0.01% |
| Entergy Louisiana LLC | 281,000 | 4.20% | 1/4/2050 | 221,089 | 0.01% |
| Entergy Louisiana LLC | 430,000 | 2.90% | 15/3/2051 | 264,408 | 0.01% |
| Entergy Louisiana LLC | 225,000 | 4.75% | 15/9/2052 | 193,844 | 0.01% |
| Entergy Louisiana LLC | 200,000 | 5.70% | 15/3/2054 | 197,714 | 0.01% |
| Entergy Mississippi LLC | 175,000 | 2.85% | 1/6/2028 | 164,130 | 0.00% |
| Entergy Mississippi LLC | 195,000 | 5.00% | 1/9/2033 | 190,881 | 0.01% |
| Entergy Mississippi LLC | 200,000 | 3.85% | 1/6/2049 | 148,788 | 0.00% |
| Entergy Mississippi LLC | 125,000 | 3.50% | 1/6/2051 | 86,854 | 0.00% |
| Entergy Mississippi LLC | 200,000 | 5.85% | 1/6/2054 | 201,457 | 0.01% |
| Entergy Texas, Inc. | 200,000 | 4.00% | 30/3/2029 | 193,520 | 0.01% |
| Entergy Texas, Inc. | 250,000 | 1.75% | 15/3/2031 | 206,001 | 0.01% |
| Entergy Texas, Inc. | 94,000 | 4.50% | 30/3/2039 | 83,317 | 0.00% |
| Entergy Texas, Inc. | 320,000 | 3.55% | 30/9/2049 | 224,803 | 0.01% |
| Entergy Texas, Inc. | 188,000 | 5.00% | 15/9/2052 | 167,671 | 0.00% |
| Entergy Texas, Inc. | 140,000 | 5.80% | 1/9/2053 | 140,116 | 0.00% |
| Entergy Texas, Inc. | 100,000 | 5.55% | 15/9/2054 | 97,076 | 0.00% |
| Enterprise Products Operating LLC | 205,000 | 5.05% | 10/1/2026 | 205,981 | 0.01% |
| Enterprise Products Operating LLC | 235,000 | 3.70% | 15/2/2026 | 232,772 | 0.01% |
| Enterprise Products Operating LLC | 350,000 | 4.60% | 11/1/2027 | 350,001 | 0.01% |
| Enterprise Products Operating LLC | 190,000 | 3.95% | 15/2/2027 | 187,299 | 0.01% |
| Enterprise Products Operating LLC | 520,000 | 4.15% | 16/10/2028 | 507,597 | 0.01% |
| Enterprise Products Operating LLC | 505,000 | 3.13% | 31/7/2029 | 469,853 | 0.01% |
| Enterprise Products Operating LLC | 650,000 | 2.80% | 31/1/2030 | 587,342 | 0.02% |
| Enterprise Products Operating LLC | 440,000 | 5.35% | 31/1/2033 | 443,397 | 0.01% |
| Enterprise Products Operating LLC | 510,000 | 4.85% | 31/1/2034 | 493,596 | 0.01% |
| Enterprise Products Operating LLC | 480,000 | 6.65% | 15/10/2034 | 522,680 | 0.01% |
| Enterprise Products Operating LLC | 500,000 | 4.95% | 15/2/2035 | 484,005 | 0.01% |
| Enterprise Products Operating LLC | 180,000 | 7.55% | 15/4/2038 | 210,709 | 0.01% |
| Enterprise Products Operating LLC | 245,000 | 6.13% | 15/10/2039 | 254,493 | 0.01% |
| Enterprise Products Operating LLC | 156,000 | 6.45% | 1/9/2040 | 168,114 | 0.00% |
| Enterprise Products Operating LLC | 350,000 | 5.95% | 1/2/2041 | 358,781 | 0.01% |
| Enterprise Products Operating LLC | 255,000 | 5.70% | 15/2/2042 | 253,835 | 0.01% |
| Enterprise Products Operating LLC | 25,000 | 4.85% | 15/8/2042 | 22,532 | 0.00% |
| Enterprise Products Operating LLC | 672,000 | 4.45% | 15/2/2043 | 573,045 | 0.02% |
| Enterprise Products Operating LLC | 485,000 | 4.85% | 15/3/2044 | 434,182 | 0.01% |
| Enterprise Products Operating LLC | 430,000 | 5.10% | 15/2/2045 | 395,781 | 0.01% |
| Enterprise Products Operating LLC | 425,000 | 4.90% | 15/5/2046 | 378,278 | 0.01% |
| Enterprise Products Operating LLC | 585,000 | 4.25% | 15/2/2048 | 468,588 | 0.01% |
| Enterprise Products Operating LLC | 570,000 | 4.80% | 1/2/2049 | 492,216 | 0.01% |
| Enterprise Products Operating LLC | 425,000 | 4.20% | 31/1/2050 | 335,190 | 0.01% |
| Enterprise Products Operating LLC | 675,000 | 3.70% | 31/1/2051 | 484,675 | 0.01% |
| Enterprise Products Operating LLC | 645,000 | 3.20% | 15/2/2052 | 419,708 | 0.01% |
| Enterprise Products Operating LLC | 170,000 | 4.95% | 15/10/2054 | 148,940 | 0.00% |
| Enterprise Products Operating LLC | 550,000 | 5.55% | 16/2/2055 | 529,265 | 0.01% |
| Enterprise Products Operating LLC | 715,000 | 3.95% | 31/1/2060 | 515,088 | 0.01% |
| Enterprise Products Operating LLC | 655,000 | 5.25% | 16/8/2077 | 638,867 | 0.02% |
| Enterprise Products Operating LLC | 65,000 | 5.38% | 15/2/2078 | 62,097 | 0.00% |
| EOG Resources, Inc. | 275,000 | 4.15% | 15/1/2026 | 273,625 | 0.01% |
| EOG Resources, Inc. | 435,000 | 4.38% | 15/4/2030 | 423,181 | 0.01% |
| EOG Resources, Inc. | 140,000 | 3.90% | 1/4/2035 | 124,603 | 0.00% |
| EOG Resources, Inc. | 286,000 | 4.95% | 15/4/2050 | 254,212 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| EOG Resources, Inc. | 450,000 | 5.65% | 1/12/2054 | 441,162 | 0.01% |
| EPR Properties | 250,000 | 4.75% | 15/12/2026 | 248,032 | 0.01% |
| EPR Properties | 250,000 | 4.50% | 1/6/2027 | 245,808 | 0.01% |
| EPR Properties | 330,000 | 4.95% | 15/4/2028 | 324,377 | 0.01% |
| EPR Properties | 330,000 | 3.60% | 15/11/2031 | 288,725 | 0.01% |
| EQT Corp. | 75,000 | 3.13% | 15/5/2026 | 73,048 | 0.00% |
| EQT Corp. | 518,000 | 3.90% | 1/10/2027 | 503,344 | 0.01% |
| EQT Corp. | 297,000 | 5.70% | 1/4/2028 | 301,371 | 0.01% |
| EQT Corp. | 425,000 | 5.00% | 15/1/2029 | 418,929 | 0.01% |
| EQT Corp. | 275,000 | 7.00% | 1/2/2030 | 292,557 | 0.01% |
| EQT Corp. | 300,000 | 3.63% | 15/5/2031 | 267,156 | 0.01% |
| EQT Corp. | 270,000 | 5.75% | 1/2/2034 | 268,347 | 0.01% |
| Equifax, Inc. | 365,000 | 5.10% | 15/12/2027 | 367,108 | 0.01% |
| Equifax, Inc. | 400,000 | 5.10% | 1/6/2028 | 401,566 | 0.01% |
| Equifax, Inc. | 121,000 | 4.80% | 15/9/2029 | 119,561 | 0.00% |
| Equifax, Inc. | 290,000 | 3.10% | 15/5/2030 | 262,930 | 0.01% |
| Equifax, Inc. | 840,000 | 2.35% | 15/9/2031 | 702,488 | 0.02% |
| Equinix Europe 2 Financing Corp. LLC | 200,000 | 5.50% | 15/6/2034 | 200,834 | 0.01% |
| Equinix, Inc. | 373,000 | 1.45% | 15/5/2026 | 356,892 | 0.01% |
| Equinix, Inc. | 230,000 | 2.90% | 18/11/2026 | 222,176 | 0.01% |
| Equinix, Inc. | 550,000 | 1.80% | 15/7/2027 | 511,250 | 0.01% |
| Equinix, Inc. | 410,000 | 1.55% | 15/3/2028 | 369,069 | 0.01% |
| Equinix, Inc. | 196,000 | 2.00% | 15/5/2028 | 178,177 | 0.00% |
| Equinix, Inc. | 600,000 | 3.20% | 18/11/2029 | 551,607 | 0.01% |
| Equinix, Inc. | 310,000 | 2.15% | 15/7/2030 | 266,660 | 0.01% |
| Equinix, Inc. | 280,000 | 2.50% | 15/5/2031 | 239,186 | 0.01% |
| Equinix, Inc. | 250,000 | 3.90% | 15/4/2032 | 230,312 | 0.01% |
| Equinix, Inc. | 352,000 | 3.00% | 15/7/2050 | 222,385 | 0.01% |
| Equinix, Inc. | 740,000 | 2.95% | 15/9/2051 | 454,679 | 0.01% |
| Equinix, Inc. | 220,000 | 3.40% | 15/2/2052 | 149,676 | 0.00% |
| Equitable Financial Life Global Funding | 184,000 | 1.00% | 9/1/2026 | 177,176 | 0.00% |
| Equitable Financial Life Global Funding | 225,000 | 1.30% | 12/7/2026 | 213,731 | 0.01% |
| Equitable Financial Life Global Funding | 170,000 | 4.88% | 19/11/2027 | 170,209 | 0.00% |
| Equitable Financial Life Global Funding | 491,000 | 1.80% | 8/3/2028 | 443,749 | 0.01% |
| Equitable Financial Life Global Funding | 120,000 | 1.75% | 15/11/2030 | 98,756 | 0.00% |
| Equitable Holdings, Inc. | 820,000 | 4.35% | 20/4/2028 | 803,475 | 0.02% |
| Equitable Holdings, Inc. | 178,000 | 4.57% | 15/2/2029 | 172,694 | 0.00% |
| Equitable Holdings, Inc. | 200,000 | 5.59% | 11/1/2033 | 202,020 | 0.01% |
| Equitable Holdings, Inc. | 372,000 | 5.00% | 20/4/2048 | 331,211 | 0.01% |
| ERAC USA Finance LLC | 326,000 | 3.30% | 1/12/2026 | 317,571 | 0.01% |
| ERAC USA Finance LLC | 535,000 | 4.60% | 1/5/2028 | 531,109 | 0.01% |
| ERAC USA Finance LLC | 189,000 | 5.00% | 15/2/2029 | 189,601 | 0.01% |
| ERAC USA Finance LLC | 245,000 | 4.90% | 1/5/2033 | 237,887 | 0.01% |
| ERAC USA Finance LLC | 260,000 | 6.70% | 1/6/2034 | 285,742 | 0.01% |
| ERAC USA Finance LLC | 450,000 | 5.20% | 30/10/2034 | 444,807 | 0.01% |
| ERAC USA Finance LLC | 370,000 | 7.00% | 15/10/2037 | 416,817 | 0.01% |
| ERAC USA Finance LLC | 402,000 | 5.63% | 15/3/2042 | 398,046 | 0.01% |
| ERAC USA Finance LLC | 255,000 | 4.50% | 15/2/2045 | 218,088 | 0.01% |
| ERAC USA Finance LLC | 100,000 | 4.20% | 1/11/2046 | 81,158 | 0.00% |
| ERAC USA Finance LLC | 430,000 | 5.40% | 1/5/2053 | 411,682 | 0.01% |
| ERP Operating LP | 220,000 | 2.85% | 1/11/2026 | 213,222 | 0.01% |
| ERP Operating LP | 155,000 | 3.50% | 1/3/2028 | 149,307 | 0.00% |
| ERP Operating LP | 270,000 | 4.15% | 1/12/2028 | 263,893 | 0.01% |
| ERP Operating LP | 340,000 | 3.00% | 1/7/2029 | 313,785 | 0.01% |
| ERP Operating LP | 330,000 | 2.50% | 15/2/2030 | 293,412 | 0.01% |
| ERP Operating LP | 230,000 | 1.85% | 1/8/2031 | 189,689 | 0.01% |
| ERP Operating LP | 350,000 | 4.65% | 15/9/2034 | 331,717 | 0.01% |
| ERP Operating LP | 325,000 | 4.50% | 1/7/2044 | 279,715 | 0.01% |
| ERP Operating LP | 128,000 | 4.50% | 1/6/2045 | 108,689 | 0.00% |
| ERP Operating LP | 56,000 | 4.00% | 1/8/2047 | 43,429 | 0.00% |
| Essent Group Ltd. | 170,000 | 6.25% | 1/7/2029 | 173,626 | 0.00% |
| Essential Properties LP | 488,000 | 2.95% | 15/7/2031 | 415,803 | 0.01% |
| Essential Utilities, Inc. | 425,000 | 4.80% | 15/8/2027 | 424,355 | 0.01% |
| Essential Utilities, Inc. | 230,000 | 3.57% | 1/5/2029 | 216,448 | 0.01% |
| Essential Utilities, Inc. | 176,000 | 2.70% | 15/4/2030 | 156,551 | 0.00% |
| Essential Utilities, Inc. | 435,000 | 2.40% | 1/5/2031 | 369,884 | 0.01% |
| Essential Utilities, Inc. | 225,000 | 5.38% | 15/1/2034 | 223,010 | 0.01% |
| Essential Utilities, Inc. | 184,000 | 4.28% | 1/5/2049 | 144,220 | 0.00% |
| Essential Utilities, Inc. | 155,000 | 3.35% | 15/4/2050 | 101,916 | 0.00% |
| Essential Utilities, Inc. | 150,000 | 5.30% | 1/5/2052 | 136,454 | 0.00% |
| Essex Portfolio LP | 145,000 | 3.38% | 15/4/2026 | 142,423 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Essex Portfolio LP | 175,000 | 3.63% | 1/5/2027 | 170,595 | 0.00% |
| Essex Portfolio LP | 150,000 | 1.70% | 1/3/2028 | 135,578 | 0.00% |
| Essex Portfolio LP | 287,000 | 4.00% | 1/3/2029 | 276,062 | 0.01% |
| Essex Portfolio LP | 205,000 | 3.00% | 15/1/2030 | 185,439 | 0.01% |
| Essex Portfolio LP | 210,000 | 1.65% | 15/1/2031 | 170,644 | 0.00% |
| Essex Portfolio LP | 105,000 | 2.55% | 15/6/2031 | 89,184 | 0.00% |
| Essex Portfolio LP | 515,000 | 2.65% | 15/3/2032 | 434,113 | 0.01% |
| Essex Portfolio LP | 275,000 | 5.50% | 1/4/2034 | 275,004 | 0.01% |
| Essex Portfolio LP | 70,000 | 4.50% | 15/3/2048 | 57,839 | 0.00% |
| Essex Portfolio LP | 85,000 | 2.65% | 1/9/2050 | 48,564 | 0.00% |
| Estee Lauder Cos, Inc. | 350,000 | 3.15% | 15/3/2027 | 338,976 | 0.01% |
| Estee Lauder Cos, Inc. | 275,000 | 4.38% | 15/5/2028 | 271,610 | 0.01% |
| Estee Lauder Cos, Inc. | 204,000 | 2.38% | 1/12/2029 | 181,838 | 0.00% |
| Estee Lauder Cos, Inc. | 269,000 | 2.60% | 15/4/2030 | 238,749 | 0.01% |
| Estee Lauder Cos, Inc. | 353,000 | 1.95% | 15/3/2031 | 293,168 | 0.01% |
| Estee Lauder Cos, Inc. | 442,000 | 4.65% | 15/5/2033 | 422,132 | 0.01% |
| Estee Lauder Cos, Inc. | 50,000 | 5.00% | 14/2/2034 | 49,130 | 0.00% |
| Estee Lauder Cos, Inc. | 130,000 | 6.00% | 15/5/2037 | 133,410 | 0.00% |
| Estee Lauder Cos, Inc. | 236,000 | 4.38% | 15/6/2045 | 192,510 | 0.01% |
| Estee Lauder Cos, Inc. | 290,000 | 4.15% | 15/3/2047 | 228,814 | 0.01% |
| Estee Lauder Cos, Inc. | 405,000 | 3.13% | 1/12/2049 | 259,740 | 0.01% |
| Estee Lauder Cos, Inc. | 175,000 | 5.15% | 15/5/2053 | 163,593 | 0.00% |
| Everest Reinsurance Holdings, Inc. | 130,000 | 4.87% | 1/6/2044 | 112,642 | 0.00% |
| Everest Reinsurance Holdings, Inc. | 355,000 | 3.50% | 15/10/2050 | 241,345 | 0.01% |
| Everest Reinsurance Holdings, Inc. | 590,000 | 3.13% | 15/10/2052 | 365,051 | 0.01% |
| Evergy Kansas Central, Inc. | 210,000 | 3.10% | 1/4/2027 | 203,205 | 0.01% |
| Evergy Kansas Central, Inc. | 150,000 | 5.90% | 15/11/2033 | 155,123 | 0.00% |
| Evergy Kansas Central, Inc. | 295,000 | 4.13% | 1/3/2042 | 240,583 | 0.01% |
| Evergy Kansas Central, Inc. | 125,000 | 4.10% | 1/4/2043 | 100,499 | 0.00% |
| Evergy Kansas Central, Inc. | 184,000 | 4.25% | 1/12/2045 | 148,387 | 0.00% |
| Evergy Kansas Central, Inc. | 215,000 | 3.25% | 1/9/2049 | 142,188 | 0.00% |
| Evergy Kansas Central, Inc. | 107,000 | 3.45% | 15/4/2050 | 73,869 | 0.00% |
| Evergy Kansas Central, Inc. | 80,000 | 5.70% | 15/3/2053 | 78,711 | 0.00% |
| Evergy Metro, Inc. | 130,000 | 4.95% | 15/4/2033 | 126,843 | 0.00% |
| Evergy Metro, Inc. | 300,000 | 5.40% | 1/4/2034 | 300,190 | 0.01% |
| Evergy Metro, Inc. | 114,000 | 5.30% | 1/10/2041 | 107,823 | 0.00% |
| Evergy Metro, Inc. | 205,000 | 4.20% | 15/6/2047 | 161,747 | 0.00% |
| Evergy Metro, Inc. | 155,000 | 4.20% | 15/3/2048 | 122,552 | 0.00% |
| Evergy Metro, Inc. | 170,000 | 4.13% | 1/4/2049 | 131,788 | 0.00% |
| Evergy Missouri West, Inc. | 163,000 | 5.15% | 15/12/2027 | 163,909 | 0.00% |
| Evergy Missouri West, Inc. | 200,000 | 5.65% | 1/6/2034 | 201,840 | 0.01% |
| Evergy, Inc. | 225,000 | 2.90% | 15/9/2029 | 204,622 | 0.01% |
| Evergy, Inc. | 200,000 | 6.65% | 1/6/2055 | 200,505 | 0.01% |
| Eversource Energy | 160,000 | 4.75% | 15/5/2026 | 159,801 | 0.00% |
| Eversource Energy | 100,000 | 1.40% | 15/8/2026 | 94,606 | 0.00% |
| Eversource Energy | 250,000 | 5.00% | 1/1/2027 | 250,720 | 0.01% |
| Eversource Energy | 270,000 | 2.90% | 1/3/2027 | 259,051 | 0.01% |
| Eversource Energy | 335,000 | 4.60% | 1/7/2027 | 332,688 | 0.01% |
| Eversource Energy | 119,000 | 3.30% | 15/1/2028 | 113,118 | 0.00% |
| Eversource Energy | 462,000 | 5.45% | 1/3/2028 | 467,897 | 0.01% |
| Eversource Energy | 430,000 | 5.95% | 1/2/2029 | 443,073 | 0.01% |
| Eversource Energy | 235,000 | 4.25% | 1/4/2029 | 227,075 | 0.01% |
| Eversource Energy | 215,000 | 1.65% | 15/8/2030 | 178,763 | 0.00% |
| Eversource Energy | 350,000 | 5.85% | 15/4/2031 | 358,959 | 0.01% |
| Eversource Energy | 317,000 | 3.38% | 1/3/2032 | 277,716 | 0.01% |
| Eversource Energy | 440,000 | 5.13% | 15/5/2033 | 427,577 | 0.01% |
| Eversource Energy | 325,000 | 5.50% | 1/1/2034 | 322,682 | 0.01% |
| Eversource Energy | 250,000 | 5.95% | 15/7/2034 | 256,397 | 0.01% |
| Eversource Energy | 360,000 | 3.45% | 15/1/2050 | 246,583 | 0.01% |
| Exelon Corp. | 286,000 | 3.40% | 15/4/2026 | 281,294 | 0.01% |
| Exelon Corp. | 345,000 | 2.75% | 15/3/2027 | 330,319 | 0.01% |
| Exelon Corp. | 345,000 | 5.15% | 15/3/2028 | 347,145 | 0.01% |
| Exelon Corp. | 150,000 | 5.15% | 15/3/2029 | 150,741 | 0.00% |
| Exelon Corp. | 420,000 | 4.05% | 15/4/2030 | 400,249 | 0.01% |
| Exelon Corp. | 89,000 | 3.35% | 15/3/2032 | 78,847 | 0.00% |
| Exelon Corp. | 275,000 | 5.30% | 15/3/2033 | 274,197 | 0.01% |
| Exelon Corp. | 250,000 | 5.45% | 15/3/2034 | 249,781 | 0.01% |
| Exelon Corp. | 375,000 | 5.63% | 15/6/2035 | 376,383 | 0.01% |
| Exelon Corp. | 305,000 | 4.95% | 15/6/2035 | 288,450 | 0.01% |
| Exelon Corp. | 230,000 | 5.10% | 15/6/2045 | 208,115 | 0.01% |
| Exelon Corp. | 428,000 | 5.60% | 15/3/2053 | 412,663 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Expand Energy Corp. | 250,000 | 5.38% | 15/3/2030 | 244,464 | 0.01% |
| Expand Energy Corp. | 1,085,000 | 4.75% | 1/2/2032 | 1,007,865 | 0.03% |
| Expand Energy Corp. | 125,000 | 5.70% | 15/1/2035 | 122,859 | 0.00% |
| Expedia Group, Inc. | 199,000 | 5.00% | 15/2/2026 | 199,418 | 0.01% |
| Expedia Group, Inc. | 438,000 | 4.63% | 1/8/2027 | 436,235 | 0.01% |
| Expedia Group, Inc. | 593,000 | 3.80% | 15/2/2028 | 572,182 | 0.02% |
| Expedia Group, Inc. | 475,000 | 3.25% | 15/2/2030 | 437,779 | 0.01% |
| Expedia Group, Inc. | 184,000 | 2.95% | 15/3/2031 | 161,992 | 0.00% |
| Extra Space Storage LP | 135,000 | 3.50% | 1/7/2026 | 132,560 | 0.00% |
| Extra Space Storage LP | 125,000 | 3.88% | 15/12/2027 | 122,198 | 0.00% |
| Extra Space Storage LP | 405,000 | 5.70% | 1/4/2028 | 413,473 | 0.01% |
| Extra Space Storage LP | 125,000 | 3.90% | 1/4/2029 | 119,395 | 0.00% |
| Extra Space Storage LP | 89,000 | 4.00% | 15/6/2029 | 85,161 | 0.00% |
| Extra Space Storage LP | 215,000 | 5.50% | 1/7/2030 | 218,555 | 0.01% |
| Extra Space Storage LP | 225,000 | 2.20% | 15/10/2030 | 191,793 | 0.01% |
| Extra Space Storage LP | 330,000 | 5.90% | 15/1/2031 | 340,428 | 0.01% |
| Extra Space Storage LP | 120,000 | 2.55% | 1/6/2031 | 102,015 | 0.00% |
| Extra Space Storage LP | 330,000 | 2.40% | 15/10/2031 | 274,275 | 0.01% |
| Extra Space Storage LP | 320,000 | 2.35% | 15/3/2032 | 261,585 | 0.01% |
| Extra Space Storage LP | 205,000 | 5.40% | 1/2/2034 | 203,333 | 0.01% |
| Extra Space Storage LP | 380,000 | 5.35% | 15/1/2035 | 374,738 | 0.01% |
| Exxon Mobil Corp. | 815,000 | 3.04% | 1/3/2026 | 802,192 | 0.02% |
| Exxon Mobil Corp. | 239,000 | 2.28% | 16/8/2026 | 231,064 | 0.01% |
| Exxon Mobil Corp. | 305,000 | 3.29% | 19/3/2027 | 298,593 | 0.01% |
| Exxon Mobil Corp. | 677,000 | 2.44% | 16/8/2029 | 617,906 | 0.02% |
| Exxon Mobil Corp. | 792,000 | 3.48% | 19/3/2030 | 745,684 | 0.02% |
| Exxon Mobil Corp. | 815,000 | 2.61% | 15/10/2030 | 725,994 | 0.02% |
| Exxon Mobil Corp. | 415,000 | 3.00% | 16/8/2039 | 313,644 | 0.01% |
| Exxon Mobil Corp. | 914,000 | 4.23% | 19/3/2040 | 801,083 | 0.02% |
| Exxon Mobil Corp. | 732,000 | 3.57% | 6/3/2045 | 550,541 | 0.01% |
| Exxon Mobil Corp. | 792,000 | 4.11% | 1/3/2046 | 641,649 | 0.02% |
| Exxon Mobil Corp. | 638,000 | 3.10% | 16/8/2049 | 424,427 | 0.01% |
| Exxon Mobil Corp. ¹ | 1,310,000 | 4.33% | 19/3/2050 | 1,078,815 | 0.03% |
| Exxon Mobil Corp. | 1,075,000 | 3.45% | 15/4/2051 | 755,967 | 0.02% |
| F&G Annuities & Life, Inc. | 305,000 | 7.40% | 13/1/2028 | 317,421 | 0.01% |
| F&G Annuities & Life, Inc. | 200,000 | 6.25% | 4/10/2034 | 194,368 | 0.01% |
| F&G Global Funding | 305,000 | 1.75% | 30/6/2026 | 290,132 | 0.01% |
| F&G Global Funding | 358,000 | 2.30% | 11/4/2027 | 336,571 | 0.01% |
| F&G Global Funding | 243,000 | 2.00% | 20/9/2028 | 213,866 | 0.01% |
| FactSet Research Systems, Inc. | 190,000 | 2.90% | 1/3/2027 | 182,477 | 0.00% |
| FactSet Research Systems, Inc. | 255,000 | 3.45% | 1/3/2032 | 225,230 | 0.01% |
| Farmers Exchange Capital II | 355,000 | 6.15% | 1/11/2053 | 340,769 | 0.01% |
| Farmers Exchange Capital III | 225,000 | 5.45% | 15/10/2054 | 203,120 | 0.01% |
| Farmers Insurance Exchange | 233,000 | 4.75% | 1/11/2057 | 188,488 | 0.01% |
| Federal Realty OP LP | 230,000 | 1.25% | 15/2/2026 | 220,805 | 0.01% |
| Federal Realty OP LP | 175,000 | 3.25% | 15/7/2027 | 168,287 | 0.00% |
| Federal Realty OP LP | 200,000 | 5.38% | 1/5/2028 | 201,913 | 0.01% |
| Federal Realty OP LP | 110,000 | 3.20% | 15/6/2029 | 101,358 | 0.00% |
| Federal Realty OP LP | 75,000 | 3.50% | 1/6/2030 | 68,782 | 0.00% |
| Federal Realty OP LP | 375,000 | 4.50% | 1/12/2044 | 313,779 | 0.01% |
| FedEx Corp. | 275,000 | 3.25% | 1/4/2026 | 270,225 | 0.01% |
| FedEx Corp. | 85,000 | 3.40% | 15/2/2028 | 81,465 | 0.00% |
| FedEx Corp. | 330,000 | 4.20% | 17/10/2028 | 322,627 | 0.01% |
| FedEx Corp. | 214,000 | 3.10% | 5/8/2029 | 198,184 | 0.01% |
| FedEx Corp. | 450,000 | 4.25% | 15/5/2030 | 435,818 | 0.01% |
| FedEx Corp. | 427,000 | 2.40% | 15/5/2031 | 364,371 | 0.01% |
| FedEx Corp. | 200,000 | 4.90% | 15/1/2034 | 194,608 | 0.01% |
| FedEx Corp. | 175,000 | 3.90% | 1/2/2035 | 154,738 | 0.00% |
| FedEx Corp. | 350,000 | 3.25% | 15/5/2041 | 255,481 | 0.01% |
| FedEx Corp. | 242,000 | 3.88% | 1/8/2042 | 188,551 | 0.01% |
| FedEx Corp. | 115,000 | 4.10% | 15/4/2043 | 91,300 | 0.00% |
| FedEx Corp. | 222,000 | 5.10% | 15/1/2044 | 202,407 | 0.01% |
| FedEx Corp. | 200,000 | 4.10% | 1/2/2045 | 156,485 | 0.00% |
| FedEx Corp. | 575,000 | 4.75% | 15/11/2045 | 492,831 | 0.01% |
| FedEx Corp. | 560,000 | 4.55% | 1/4/2046 | 466,180 | 0.01% |
| FedEx Corp. | 430,000 | 4.40% | 15/1/2047 | 348,475 | 0.01% |
| FedEx Corp. | 475,000 | 4.05% | 15/2/2048 | 363,988 | 0.01% |
| FedEx Corp. | 390,000 | 4.95% | 17/10/2048 | 339,947 | 0.01% |
| FedEx Corp. | 400,000 | 5.25% | 15/5/2050 | 365,924 | 0.01% |
| FedEx Corp. 2020-1 Class AA Pass Through Trust | 373,402 | 1.88% | 20/2/2034 | 310,086 | 0.01% |
| Fells Point Funding Trust | 506,000 | 3.05% | 31/1/2027 | 486,452 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ferguson Enterprises, Inc. | 300,000 | 5.00% | 3/10/2034 | 286,842 | 0.01% |
| Ferguson Finance plc | 450,000 | 4.50% | 24/10/2028 | 439,354 | 0.01% |
| Ferguson Finance plc | 280,000 | 3.25% | 2/6/2030 | 254,159 | 0.01% |
| Ferguson Finance plc | 336,000 | 4.65% | 20/4/2032 | 320,383 | 0.01% |
| Fidelity & Guaranty Life Holdings, Inc. | 57,000 | 5.50% | 1/5/2025 | 56,960 | 0.00% |
| Fidelity National Financial, Inc. | 225,000 | 4.50% | 15/8/2028 | 220,745 | 0.01% |
| Fidelity National Financial, Inc. | 445,000 | 3.40% | 15/6/2030 | 403,792 | 0.01% |
| Fidelity National Financial, Inc. | 455,000 | 2.45% | 15/3/2031 | 383,882 | 0.01% |
| Fidelity National Financial, Inc. | 163,000 | 3.20% | 17/9/2051 | 100,436 | 0.00% |
| Fidelity National Information Services, Inc. | 465,000 | 1.15% | 1/3/2026 | 446,023 | 0.01% |
| Fidelity National Information Services, Inc. | 343,000 | 1.65% | 1/3/2028 | 310,252 | 0.01% |
| Fidelity National Information Services, Inc. | 289,000 | 3.75% | 21/5/2029 | 273,796 | 0.01% |
| Fidelity National Information Services, Inc. | 345,000 | 2.25% | 1/3/2031 | 292,494 | 0.01% |
| Fidelity National Information Services, Inc. | 220,000 | 5.10% | 15/7/2032 | 218,901 | 0.01% |
| Fidelity National Information Services, Inc. | 450,000 | 3.10% | 1/3/2041 | 327,010 | 0.01% |
| Fidelity National Information Services, Inc. | 275,000 | 4.50% | 15/8/2046 | 223,829 | 0.01% |
| Fifth Third Bancorp | 390,000 | 2.55% | 5/5/2027 | 370,320 | 0.01% |
| Fifth Third Bancorp | 131,000 | 1.71% | 1/11/2027 | 123,634 | 0.00% |
| Fifth Third Bancorp | 431,000 | 3.95% | 14/3/2028 | 417,361 | 0.01% |
| Fifth Third Bancorp | 150,000 | 4.06% | 25/4/2028 | 146,777 | 0.00% |
| Fifth Third Bancorp | 540,000 | 6.36% | 27/10/2028 | 558,195 | 0.02% |
| Fifth Third Bancorp | 580,000 | 6.34% | 27/7/2029 | 601,502 | 0.02% |
| Fifth Third Bancorp | 560,000 | 4.77% | 28/7/2030 | 548,718 | 0.01% |
| Fifth Third Bancorp | 575,000 | 5.63% | 29/1/2032 | 581,290 | 0.02% |
| Fifth Third Bancorp | 119,000 | 4.34% | 25/4/2033 | 110,443 | 0.00% |
| Fifth Third Bancorp | 480,000 | 8.25% | 1/3/2038 | 575,876 | 0.02% |
| Fifth Third Bank, Inc. | 375,000 | 3.85% | 15/3/2026 | 370,757 | 0.01% |
| Fifth Third Bank, Inc. | 270,000 | 2.25% | 1/2/2027 | 256,404 | 0.01% |
| First American Financial Corp. | 179,000 | 4.00% | 15/5/2030 | 166,856 | 0.00% |
| First American Financial Corp. | 255,000 | 2.40% | 15/8/2031 | 209,829 | 0.01% |
| First American Financial Corp. | 175,000 | 5.45% | 30/9/2034 | 168,920 | 0.00% |
| First Citizens BancShares, Inc. | 25,000 | 3.38% | 15/3/2030 | 24,861 | 0.00% |
| First Horizon Bank | 491,000 | 5.75% | 1/5/2030 | 488,526 | 0.01% |
| First-Citizens Bank & Trust Co. | 425,000 | 6.13% | 9/3/2028 | 436,617 | 0.01% |
| FirstEnergy Corp. | 497,000 | 3.90% | 15/7/2027 | 484,651 | 0.01% |
| FirstEnergy Corp. | 248,000 | 2.65% | 1/3/2030 | 219,990 | 0.01% |
| FirstEnergy Corp. | 375,000 | 2.25% | 1/9/2030 | 321,319 | 0.01% |
| FirstEnergy Corp. | 190,000 | 4.85% | 15/7/2047 | 161,580 | 0.00% |
| FirstEnergy Corp. | 550,000 | 3.40% | 1/3/2050 | 372,694 | 0.01% |
| FirstEnergy Pennsylvania Electric Co. | 155,000 | 5.15% | 30/3/2026 | 155,378 | 0.00% |
| FirstEnergy Pennsylvania Electric Co. | 185,000 | 3.25% | 15/3/2028 | 175,488 | 0.00% |
| FirstEnergy Pennsylvania Electric Co. | 50,000 | 4.30% | 15/1/2029 | 48,673 | 0.00% |
| FirstEnergy Pennsylvania Electric Co. | 60,000 | 3.60% | 1/6/2029 | 56,374 | 0.00% |
| FirstEnergy Transmission LLC | 405,000 | 2.87% | 15/9/2028 | 375,064 | 0.01% |
| FirstEnergy Transmission LLC | 200,000 | 4.55% | 15/1/2030 | 194,662 | 0.01% |
| FirstEnergy Transmission LLC | 150,000 | 5.00% | 15/1/2035 | 145,045 | 0.00% |
| FirstEnergy Transmission LLC | 125,000 | 5.45% | 15/7/2044 | 119,740 | 0.00% |
| FirstEnergy Transmission LLC | 178,000 | 4.55% | 1/4/2049 | 149,114 | 0.00% |
| Fiserv, Inc. | 875,000 | 3.20% | 1/7/2026 | 855,644 | 0.02% |
| Fiserv, Inc. | 370,000 | 2.25% | 1/6/2027 | 349,024 | 0.01% |
| Fiserv, Inc. | 505,000 | 5.45% | 2/3/2028 | 512,900 | 0.01% |
| Fiserv, Inc. | 460,000 | 5.38% | 21/8/2028 | 466,227 | 0.01% |
| Fiserv, Inc. | 591,000 | 4.20% | 1/10/2028 | 574,911 | 0.02% |
| Fiserv, Inc. | 960,000 | 3.50% | 1/7/2029 | 900,876 | 0.02% |
| Fiserv, Inc. | 450,000 | 4.75% | 15/3/2030 | 444,232 | 0.01% |
| Fiserv, Inc. | 380,000 | 2.65% | 1/6/2030 | 335,899 | 0.01% |
| Fiserv, Inc. | 305,000 | 5.60% | 2/3/2033 | 309,239 | 0.01% |
| Fiserv, Inc. | 630,000 | 5.63% | 21/8/2033 | 641,319 | 0.02% |
| Fiserv, Inc. | 425,000 | 5.45% | 15/3/2034 | 425,248 | 0.01% |
| Fiserv, Inc. | 550,000 | 5.15% | 12/8/2034 | 537,633 | 0.01% |
| Fiserv, Inc. | 870,000 | 4.40% | 1/7/2049 | 710,845 | 0.02% |
| Five Corners Funding Trust II | 825,000 | 2.85% | 15/5/2030 | 737,785 | 0.02% |
| Five Corners Funding Trust III | 230,000 | 5.79% | 15/2/2033 | 235,943 | 0.01% |
| Five Corners Funding Trust IV | 300,000 | 6.00% | 15/2/2053 | 302,375 | 0.01% |
| Flex Intermediate Holdco LLC | 315,000 | 3.36% | 30/6/2031 | 269,227 | 0.01% |
| Flex Intermediate Holdco LLC | 365,000 | 4.32% | 30/12/2039 | 280,498 | 0.01% |
| Flex Ltd. | 350,000 | 3.75% | 1/2/2026 | 345,016 | 0.01% |
| Flex Ltd. | 435,000 | 4.88% | 15/6/2029 | 426,419 | 0.01% |
| Flex Ltd. | 260,000 | 4.88% | 12/5/2030 | 253,683 | 0.01% |
| Flex Ltd. | 275,000 | 5.25% | 15/1/2032 | 271,107 | 0.01% |
| FLNG Liquefaction 2 LLC | 536,871 | 4.13% | 31/3/2038 | 479,907 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| FLNG Liquefaction 3 LLC | 105,225 | 5.55% | 31/3/2039 | 97,475 | 0.00% |
| Florida Gas Transmission Co. LLC | 204,000 | 2.30% | 1/10/2031 | 166,828 | 0.00% |
| Florida Power & Light Co. | 170,000 | 4.45% | 15/5/2026 | 170,034 | 0.00% |
| Florida Power & Light Co. | 200,000 | 3.30% | 30/5/2027 | 193,659 | 0.01% |
| Florida Power & Light Co. | 385,000 | 5.05% | 1/4/2028 | 388,802 | 0.01% |
| Florida Power & Light Co. | 260,000 | 4.40% | 15/5/2028 | 257,411 | 0.01% |
| Florida Power & Light Co. | 299,000 | 5.15% | 15/6/2029 | 302,761 | 0.01% |
| Florida Power & Light Co. | 295,000 | 4.63% | 15/5/2030 | 292,040 | 0.01% |
| Florida Power & Light Co. | 623,000 | 2.45% | 3/2/2032 | 525,911 | 0.01% |
| Florida Power & Light Co. | 310,000 | 5.10% | 1/4/2033 | 308,042 | 0.01% |
| Florida Power & Light Co. | 310,000 | 4.80% | 15/5/2033 | 301,926 | 0.01% |
| Florida Power & Light Co. | 185,000 | 5.63% | 1/4/2034 | 190,579 | 0.01% |
| Florida Power & Light Co. | 350,000 | 5.30% | 15/6/2034 | 351,500 | 0.01% |
| Florida Power & Light Co. | 125,000 | 5.00% | 1/8/2034 | 124,293 | 0.00% |
| Florida Power & Light Co. | 50,000 | 4.95% | 1/6/2035 | 48,571 | 0.00% |
| Florida Power & Light Co. | 130,000 | 5.65% | 1/2/2037 | 132,866 | 0.00% |
| Florida Power & Light Co. | 245,000 | 5.95% | 1/2/2038 | 256,529 | 0.01% |
| Florida Power & Light Co. | 475,000 | 5.96% | 1/4/2039 | 496,573 | 0.01% |
| Florida Power & Light Co. | 245,000 | 5.69% | 1/3/2040 | 250,194 | 0.01% |
| Florida Power & Light Co. | 200,000 | 5.25% | 1/2/2041 | 193,593 | 0.01% |
| Florida Power & Light Co. | 355,000 | 4.13% | 1/2/2042 | 295,809 | 0.01% |
| Florida Power & Light Co. | 165,000 | 4.05% | 1/6/2042 | 135,974 | 0.00% |
| Florida Power & Light Co. | 215,000 | 4.05% | 1/10/2044 | 174,828 | 0.00% |
| Florida Power & Light Co. | 208,000 | 3.70% | 1/12/2047 | 155,745 | 0.00% |
| Florida Power & Light Co. | 320,000 | 3.95% | 1/3/2048 | 251,468 | 0.01% |
| Florida Power & Light Co. | 210,000 | 4.13% | 1/6/2048 | 168,118 | 0.00% |
| Florida Power & Light Co. | 405,000 | 3.99% | 1/3/2049 | 317,425 | 0.01% |
| Florida Power & Light Co. | 360,000 | 3.15% | 1/10/2049 | 242,610 | 0.01% |
| Florida Power & Light Co. | 960,000 | 2.88% | 4/12/2051 | 602,095 | 0.02% |
| Florida Power & Light Co. | 340,000 | 5.30% | 1/4/2053 | 324,164 | 0.01% |
| Florida Power & Light Co. | 300,000 | 5.60% | 15/6/2054 | 299,738 | 0.01% |
| Flowers Foods, Inc. | 180,000 | 3.50% | 1/10/2026 | 175,734 | 0.00% |
| Flowers Foods, Inc. | 230,000 | 2.40% | 15/3/2031 | 194,768 | 0.01% |
| Flowserve Corp. | 255,000 | 3.50% | 1/10/2030 | 232,842 | 0.01% |
| Flowserve Corp. | 310,000 | 2.80% | 15/1/2032 | 263,093 | 0.01% |
| FMC Corp. | 284,000 | 5.15% | 18/5/2026 | 284,327 | 0.01% |
| FMC Corp. | 305,000 | 3.20% | 1/10/2026 | 296,158 | 0.01% |
| FMC Corp. | 315,000 | 3.45% | 1/10/2029 | 288,682 | 0.01% |
| FMC Corp. | 305,000 | 5.65% | 18/5/2033 | 301,630 | 0.01% |
| FMC Corp. | 215,000 | 4.50% | 1/10/2049 | 164,502 | 0.00% |
| FMC Corp. | 230,000 | 6.38% | 18/5/2053 | 226,828 | 0.01% |
| FMR LLC | 405,000 | 7.57% | 15/6/2029 | 446,415 | 0.01% |
| FMR LLC | 100,000 | 6.45% | 15/11/2039 | 109,968 | 0.00% |
| FMR LLC | 50,000 | 6.50% | 14/12/2040 | 54,292 | 0.00% |
| FMR LLC | 125,000 | 5.15% | 1/2/2043 | 116,872 | 0.00% |
| FNB Corp. | 150,000 | 5.72% | 11/12/2030 | 148,103 | 0.00% |
| Ford Foundation | 450,000 | 2.82% | 1/6/2070 | 253,307 | 0.01% |
| Ford Motor Co. | 480,000 | 4.35% | 8/12/2026 | 472,634 | 0.01% |
| Ford Motor Co. | 180,000 | 6.63% | 1/10/2028 | 186,945 | 0.01% |
| Ford Motor Co. | 250,000 | 9.63% | 22/4/2030 | 288,800 | 0.01% |
| Ford Motor Co. | 475,000 | 7.45% | 16/7/2031 | 510,479 | 0.01% |
| Ford Motor Co. | 955,000 | 3.25% | 12/2/2032 | 794,759 | 0.02% |
| Ford Motor Co. | 880,000 | 6.10% | 19/8/2032 | 875,934 | 0.02% |
| Ford Motor Co. | 650,000 | 4.75% | 15/1/2043 | 511,953 | 0.01% |
| Ford Motor Co. | 205,000 | 7.40% | 1/11/2046 | 216,187 | 0.01% |
| Ford Motor Co. | 375,000 | 5.29% | 8/12/2046 | 321,209 | 0.01% |
| Ford Motor Credit Co. LLC | 375,000 | 4.39% | 8/1/2026 | 372,038 | 0.01% |
| Ford Motor Credit Co. LLC | 400,000 | 6.95% | 6/3/2026 | 407,058 | 0.01% |
| Ford Motor Credit Co. LLC | 645,000 | 6.95% | 10/6/2026 | 659,259 | 0.02% |
| Ford Motor Credit Co. LLC | 320,000 | 4.54% | 1/8/2026 | 316,410 | 0.01% |
| Ford Motor Credit Co. LLC | 655,000 | 2.70% | 10/8/2026 | 629,087 | 0.02% |
| Ford Motor Credit Co. LLC | 985,000 | 5.13% | 5/11/2026 | 984,224 | 0.03% |
| Ford Motor Credit Co. LLC | 408,000 | 4.27% | 9/1/2027 | 399,652 | 0.01% |
| Ford Motor Credit Co. LLC | 740,000 | 5.80% | 5/3/2027 | 746,557 | 0.02% |
| Ford Motor Credit Co. LLC | 655,000 | 5.85% | 17/5/2027 | 661,794 | 0.02% |
| Ford Motor Credit Co. LLC | 465,000 | 4.95% | 28/5/2027 | 460,907 | 0.01% |
| Ford Motor Credit Co. LLC | 430,000 | 4.13% | 17/8/2027 | 416,127 | 0.01% |
| Ford Motor Credit Co. LLC | 720,000 | 3.82% | 2/11/2027 | 689,710 | 0.02% |
| Ford Motor Credit Co. LLC | 772,000 | 7.35% | 4/11/2027 | 807,777 | 0.02% |
| Ford Motor Credit Co. LLC | 785,000 | 2.90% | 16/2/2028 | 724,330 | 0.02% |
| Ford Motor Credit Co. LLC | 505,000 | 6.80% | 12/5/2028 | 521,949 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ford Motor Credit Co. LLC | 725,000 | 6.80% | 7/11/2028 | 751,405 | 0.02% |
| Ford Motor Credit Co. LLC | 740,000 | 2.90% | 10/2/2029 | 662,384 | 0.02% |
| Ford Motor Credit Co. LLC | 575,000 | 5.80% | 8/3/2029 | 575,043 | 0.02% |
| Ford Motor Credit Co. LLC | 525,000 | 5.11% | 3/5/2029 | 510,997 | 0.01% |
| Ford Motor Credit Co. LLC | 800,000 | 5.30% | 6/9/2029 | 784,198 | 0.02% |
| Ford Motor Credit Co. LLC | 435,000 | 7.35% | 6/3/2030 | 460,685 | 0.01% |
| Ford Motor Credit Co. LLC | 365,000 | 7.20% | 10/6/2030 | 384,152 | 0.01% |
| Ford Motor Credit Co. LLC | 875,000 | 4.00% | 13/11/2030 | 787,721 | 0.02% |
| Ford Motor Credit Co. LLC | 400,000 | 6.05% | 5/3/2031 | 399,097 | 0.01% |
| Ford Motor Credit Co. LLC | 455,000 | 3.63% | 17/6/2031 | 393,332 | 0.01% |
| Ford Motor Credit Co. LLC | 1,500,000 | 6.05% | 5/11/2031 | 1,488,437 | 0.04% |
| Ford Motor Credit Co. LLC | 586,000 | 7.12% | 7/11/2033 | 611,884 | 0.02% |
| Ford Motor Credit Co. LLC | 875,000 | 6.13% | 8/3/2034 | 855,382 | 0.02% |
| Fortinet, Inc. | 623,000 | 1.00% | 15/3/2026 | 595,802 | 0.02% |
| Fortinet, Inc. | 250,000 | 2.20% | 15/3/2031 | 212,521 | 0.01% |
| Fortive Corp. | 435,000 | 3.15% | 15/6/2026 | 425,185 | 0.01% |
| Fortive Corp. | 245,000 | 4.30% | 15/6/2046 | 197,532 | 0.01% |
| Fortune Brands Innovations, Inc. | 285,000 | 3.25% | 15/9/2029 | 263,463 | 0.01% |
| Fortune Brands Innovations, Inc. | 100,000 | 4.00% | 25/3/2032 | 92,193 | 0.00% |
| Fortune Brands Innovations, Inc. | 440,000 | 5.88% | 1/6/2033 | 450,868 | 0.01% |
| Fortune Brands Innovations, Inc. | 315,000 | 4.50% | 25/3/2052 | 247,480 | 0.01% |
| Foundry JV Holdco LLC | 400,000 | 5.90% | 25/1/2030 | 405,260 | 0.01% |
| Foundry JV Holdco LLC | 550,000 | 6.15% | 25/1/2032 | 554,651 | 0.02% |
| Foundry JV Holdco LLC | 755,000 | 5.88% | 25/1/2034 | 738,002 | 0.02% |
| Foundry JV Holdco LLC | 350,000 | 6.25% | 25/1/2035 | 351,951 | 0.01% |
| Foundry JV Holdco LLC | 325,000 | 6.40% | 25/1/2038 | 328,163 | 0.01% |
| Fox Corp. | 1,080,000 | 4.71% | 25/1/2029 | 1,067,220 | 0.03% |
| Fox Corp. | 250,000 | 3.50% | 8/4/2030 | 232,228 | 0.01% |
| Fox Corp. | 725,000 | 6.50% | 13/10/2033 | 763,089 | 0.02% |
| Fox Corp. | 375,000 | 5.48% | 25/1/2039 | 356,514 | 0.01% |
| Fox Corp. | 575,000 | 5.58% | 25/1/2049 | 533,049 | 0.01% |
| Franciscan Missionaries of Our Lady Health System, Inc. | 168,000 | 3.91% | 1/7/2049 | 128,347 | 0.00% |
| Franklin BSP Capital Corp. | 200,000 | 7.20% | 15/6/2029 | 204,120 | 0.01% |
| Franklin Resources, Inc. | 410,000 | 1.60% | 30/10/2030 | 341,040 | 0.01% |
| Franklin Resources, Inc. | 265,000 | 2.95% | 12/8/2051 | 164,006 | 0.00% |
| Fred Hutchinson Cancer Center | 60,000 | 4.97% | 1/1/2052 | 55,224 | 0.00% |
| Freeport-McMoRan, Inc. | 75,000 | 5.00% | 1/9/2027 | 75,019 | 0.00% |
| Freeport-McMoRan, Inc. | 150,000 | 4.13% | 1/3/2028 | 145,778 | 0.00% |
| Freeport-McMoRan, Inc. | 125,000 | 4.38% | 1/8/2028 | 121,548 | 0.00% |
| Freeport-McMoRan, Inc. | 150,000 | 5.25% | 1/9/2029 | 150,038 | 0.00% |
| Freeport-McMoRan, Inc. | 155,000 | 4.25% | 1/3/2030 | 147,606 | 0.00% |
| Freeport-McMoRan, Inc. | 100,000 | 4.63% | 1/8/2030 | 96,902 | 0.00% |
| Freeport-McMoRan, Inc. | 310,000 | 5.40% | 14/11/2034 | 306,467 | 0.01% |
| Freeport-McMoRan, Inc. | 785,000 | 5.45% | 15/3/2043 | 733,110 | 0.02% |
| FS KKR Capital Corp. | 375,000 | 3.40% | 15/1/2026 | 367,737 | 0.01% |
| FS KKR Capital Corp. | 381,000 | 2.63% | 15/1/2027 | 360,474 | 0.01% |
| FS KKR Capital Corp. | 135,000 | 3.25% | 15/7/2027 | 128,020 | 0.00% |
| FS KKR Capital Corp. | 5,000 | 3.13% | 12/10/2028 | 4,528 | 0.00% |
| FS KKR Capital Corp. | 175,000 | 7.88% | 15/1/2029 | 186,050 | 0.01% |
| FS KKR Capital Corp. | 440,000 | 6.88% | 15/8/2029 | 454,218 | 0.01% |
| FS KKR Capital Corp. | 150,000 | 6.13% | 15/1/2030 | 149,955 | 0.00% |
| GA Global Funding Trust | 290,000 | 2.25% | 6/1/2027 | 274,537 | 0.01% |
| GA Global Funding Trust | 300,000 | 4.40% | 23/9/2027 | 295,485 | 0.01% |
| GA Global Funding Trust | 375,000 | 1.95% | 15/9/2028 | 334,645 | 0.01% |
| GA Global Funding Trust | 575,000 | 2.90% | 6/1/2032 | 481,611 | 0.01% |
| Gabon Blue Bond Master Trust Series 2 | 230,000 | 6.10% | 1/8/2038 | 226,743 | 0.01% |
| Gartner, Inc. | 200,000 | 4.50% | 1/7/2028 | 194,817 | 0.01% |
| Gartner, Inc. | 100,000 | 3.63% | 15/6/2029 | 93,039 | 0.00% |
| Gartner, Inc. | 355,000 | 3.75% | 1/10/2030 | 324,811 | 0.01% |
| GATX Corp. | 125,000 | 3.25% | 15/9/2026 | 121,814 | 0.00% |
| GATX Corp. | 125,000 | 5.40% | 15/3/2027 | 126,458 | 0.00% |
| GATX Corp. | 170,000 | 3.85% | 30/3/2027 | 165,955 | 0.00% |
| GATX Corp. | 155,000 | 3.50% | 15/3/2028 | 148,103 | 0.00% |
| GATX Corp. | 75,000 | 4.55% | 7/11/2028 | 73,741 | 0.00% |
| GATX Corp. | 247,000 | 4.70% | 1/4/2029 | 243,260 | 0.01% |
| GATX Corp. | 275,000 | 4.00% | 30/6/2030 | 260,251 | 0.01% |
| GATX Corp. | 430,000 | 1.90% | 1/6/2031 | 350,369 | 0.01% |
| GATX Corp. | 185,000 | 3.50% | 1/6/2032 | 163,529 | 0.00% |
| GATX Corp. | 180,000 | 4.90% | 15/3/2033 | 173,634 | 0.00% |
| GATX Corp. | 285,000 | 5.45% | 15/9/2033 | 285,492 | 0.01% |
| GATX Corp. | 205,000 | 6.05% | 15/3/2034 | 214,283 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| GATX Corp. | 230,000 | 6.90% | 1/5/2034 | 252,369 | 0.01% |
| GATX Corp. | 80,000 | 5.20% | 15/3/2044 | 72,755 | 0.00% |
| GATX Corp. | 270,000 | 3.10% | 1/6/2051 | 171,038 | 0.00% |
| GATX Corp. | 200,000 | 6.05% | 5/6/2054 | 205,384 | 0.01% |
| GE Capital Funding LLC | 225,000 | 4.55% | 15/5/2032 | 216,518 | 0.01% |
| GE Capital International Funding Co. Unlimited Co. | 520,000 | 4.42% | 15/11/2035 | 479,606 | 0.01% |
| GE HealthCare Technologies, Inc. | 850,000 | 5.65% | 15/11/2027 | 871,200 | 0.02% |
| GE HealthCare Technologies, Inc. | 725,000 | 4.80% | 14/8/2029 | 718,175 | 0.02% |
| GE HealthCare Technologies, Inc. | 415,000 | 5.86% | 15/3/2030 | 429,925 | 0.01% |
| GE HealthCare Technologies, Inc. | 769,000 | 5.91% | 22/11/2032 | 799,693 | 0.02% |
| GE HealthCare Technologies, Inc. | 450,000 | 6.38% | 22/11/2052 | 484,094 | 0.01% |
| General Dynamics Corp. | 245,000 | 1.15% | 1/6/2026 | 234,214 | 0.01% |
| General Dynamics Corp. | 410,000 | 2.13% | 15/8/2026 | 395,090 | 0.01% |
| General Dynamics Corp. | 210,000 | 3.50% | 1/4/2027 | 205,475 | 0.01% |
| General Dynamics Corp. | 270,000 | 2.63% | 15/11/2027 | 256,147 | 0.01% |
| General Dynamics Corp. | 745,000 | 3.75% | 15/5/2028 | 722,947 | 0.02% |
| General Dynamics Corp. | 305,000 | 3.63% | 1/4/2030 | 287,959 | 0.01% |
| General Dynamics Corp. | 280,000 | 2.25% | 1/6/2031 | 239,079 | 0.01% |
| General Dynamics Corp. | 95,000 | 4.25% | 1/4/2040 | 82,936 | 0.00% |
| General Dynamics Corp. | 255,000 | 2.85% | 1/6/2041 | 182,132 | 0.00% |
| General Dynamics Corp. | 303,000 | 3.60% | 15/11/2042 | 238,129 | 0.01% |
| General Dynamics Corp. | 280,000 | 4.25% | 1/4/2050 | 231,064 | 0.01% |
| General Electric Co. | 720,000 | 6.75% | 15/3/2032 | 788,158 | 0.02% |
| General Electric Co. | 325,000 | 5.88% | 14/1/2038 | 334,955 | 0.01% |
| General Electric Co. | 250,000 | 6.88% | 10/1/2039 | 284,202 | 0.01% |
| General Electric Co. | 290,000 | 4.50% | 11/3/2044 | 251,031 | 0.01% |
| General Electric Co. | 155,000 | 4.35% | 1/5/2050 | 129,113 | 0.00% |
| General Mills, Inc. | 300,000 | 4.70% | 30/1/2027 | 299,899 | 0.01% |
| General Mills, Inc. | 310,000 | 3.20% | 10/2/2027 | 301,011 | 0.01% |
| General Mills, Inc. | 615,000 | 4.20% | 17/4/2028 | 602,265 | 0.02% |
| General Mills, Inc. | 155,000 | 5.50% | 17/10/2028 | 158,218 | 0.00% |
| General Mills, Inc. | 350,000 | 4.88% | 30/1/2030 | 347,800 | 0.01% |
| General Mills, Inc. | 516,000 | 2.88% | 15/4/2030 | 464,055 | 0.01% |
| General Mills, Inc. | 382,000 | 4.95% | 29/3/2033 | 372,551 | 0.01% |
| General Mills, Inc. | 300,000 | 5.25% | 30/1/2035 | 295,393 | 0.01% |
| General Mills, Inc. | 175,000 | 5.40% | 15/6/2040 | 169,080 | 0.00% |
| General Mills, Inc. | 295,000 | 4.15% | 15/2/2043 | 241,001 | 0.01% |
| General Mills, Inc. | 75,000 | 4.70% | 17/4/2048 | 64,384 | 0.00% |
| General Mills, Inc. | 390,000 | 3.00% | 1/2/2051 | 246,331 | 0.01% |
| General Motors Co. | 483,000 | 6.80% | 1/10/2027 | 504,323 | 0.01% |
| General Motors Co. | 270,000 | 4.20% | 1/10/2027 | 264,833 | 0.01% |
| General Motors Co. | 425,000 | 5.00% | 1/10/2028 | 422,869 | 0.01% |
| General Motors Co. | 480,000 | 5.40% | 15/10/2029 | 483,058 | 0.01% |
| General Motors Co. | 519,000 | 5.60% | 15/10/2032 | 523,592 | 0.01% |
| General Motors Co. | 770,000 | 5.00% | 1/4/2035 | 720,693 | 0.02% |
| General Motors Co. | 410,000 | 6.60% | 1/4/2036 | 430,195 | 0.01% |
| General Motors Co. | 470,000 | 5.15% | 1/4/2038 | 432,503 | 0.01% |
| General Motors Co. | 569,000 | 6.25% | 2/10/2043 | 563,901 | 0.02% |
| General Motors Co. | 440,000 | 5.20% | 1/4/2045 | 381,143 | 0.01% |
| General Motors Co. | 111,000 | 6.75% | 1/4/2046 | 116,086 | 0.00% |
| General Motors Co. | 190,000 | 5.40% | 1/4/2048 | 166,956 | 0.00% |
| General Motors Co. | 340,000 | 5.95% | 1/4/2049 | 321,602 | 0.01% |
| General Motors Financial Co., Inc. | 509,000 | 1.25% | 8/1/2026 | 490,400 | 0.01% |
| General Motors Financial Co., Inc. | 575,000 | 5.25% | 1/3/2026 | 576,685 | 0.02% |
| General Motors Financial Co., Inc. | 575,000 | 5.40% | 6/4/2026 | 578,412 | 0.02% |
| General Motors Financial Co., Inc. | 559,000 | 1.50% | 10/6/2026 | 532,765 | 0.01% |
| General Motors Financial Co., Inc. | 165,000 | 4.00% | 6/10/2026 | 162,659 | 0.00% |
| General Motors Financial Co., Inc. | 450,000 | 4.35% | 17/1/2027 | 444,774 | 0.01% |
| General Motors Financial Co., Inc. | 488,000 | 2.35% | 26/2/2027 | 462,429 | 0.01% |
| General Motors Financial Co., Inc. | 550,000 | 5.00% | 9/4/2027 | 550,368 | 0.01% |
| General Motors Financial Co., Inc. | 740,000 | 5.40% | 8/5/2027 | 747,786 | 0.02% |
| General Motors Financial Co., Inc. | 300,000 | 5.35% | 15/7/2027 | 302,940 | 0.01% |
| General Motors Financial Co., Inc. | 320,000 | 2.70% | 20/8/2027 | 302,332 | 0.01% |
| General Motors Financial Co., Inc. | 100,000 | 3.85% | 5/1/2028 | 96,599 | 0.00% |
| General Motors Financial Co., Inc. | 330,000 | 6.00% | 9/1/2028 | 338,716 | 0.01% |
| General Motors Financial Co., Inc. | 538,000 | 2.40% | 10/4/2028 | 494,300 | 0.01% |
| General Motors Financial Co., Inc. | 467,000 | 5.80% | 23/6/2028 | 476,490 | 0.01% |
| General Motors Financial Co., Inc. | 665,000 | 2.40% | 15/10/2028 | 602,913 | 0.02% |
| General Motors Financial Co., Inc. | 675,000 | 5.80% | 7/1/2029 | 688,604 | 0.02% |
| General Motors Financial Co., Inc. | 200,000 | 5.65% | 17/1/2029 | 202,948 | 0.01% |
| General Motors Financial Co., Inc. | 495,000 | 4.30% | 6/4/2029 | 477,654 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| General Motors Financial Co., Inc. | 600,000 | 5.55% | 15/7/2029 | 606,674 | 0.02% |
| General Motors Financial Co., Inc. | 775,000 | 4.90% | 6/10/2029 | 762,974 | 0.02% |
| General Motors Financial Co., Inc. | 710,000 | 5.85% | 6/4/2030 | 725,799 | 0.02% |
| General Motors Financial Co., Inc. | 380,000 | 3.60% | 21/6/2030 | 348,314 | 0.01% |
| General Motors Financial Co., Inc. | 445,000 | 2.35% | 8/1/2031 | 372,996 | 0.01% |
| General Motors Financial Co., Inc. | 425,000 | 5.75% | 8/2/2031 | 430,241 | 0.01% |
| General Motors Financial Co., Inc. | 690,000 | 2.70% | 10/6/2031 | 584,608 | 0.02% |
| General Motors Financial Co., Inc. | 970,000 | 5.60% | 18/6/2031 | 973,767 | 0.03% |
| General Motors Financial Co., Inc. | 700,000 | 3.10% | 12/1/2032 | 598,832 | 0.02% |
| General Motors Financial Co., Inc. | 445,000 | 6.40% | 9/1/2033 | 461,277 | 0.01% |
| General Motors Financial Co., Inc. | 395,000 | 6.10% | 7/1/2034 | 401,001 | 0.01% |
| General Motors Financial Co., Inc. | 705,000 | 5.95% | 4/4/2034 | 708,562 | 0.02% |
| General Motors Financial Co., Inc. | 275,000 | 5.45% | 6/9/2034 | 266,955 | 0.01% |
| Genpact Luxembourg Sarl/Genpact USA, Inc. | 479,000 | 1.75% | 10/4/2026 | 458,750 | 0.01% |
| Genpact Luxembourg Sarl/Genpact USA, Inc. | 45,000 | 6.00% | 4/6/2029 | 45,982 | 0.00% |
| Genuine Parts Co. | 300,000 | 6.50% | 1/11/2028 | 315,092 | 0.01% |
| Genuine Parts Co. | 550,000 | 4.95% | 15/8/2029 | 548,106 | 0.01% |
| Genuine Parts Co. | 455,000 | 1.88% | 1/11/2030 | 379,562 | 0.01% |
| Genuine Parts Co. | 335,000 | 2.75% | 1/2/2032 | 282,683 | 0.01% |
| George Washington University | 124,000 | 4.30% | 15/9/2044 | 106,497 | 0.00% |
| George Washington University | 247,000 | 4.87% | 15/9/2045 | 227,853 | 0.01% |
| George Washington University | 705,000 | 4.13% | 15/9/2048 | 576,695 | 0.02% |
| Georgetown University | 225,000 | 4.32% | 1/4/2049 | 186,857 | 0.01% |
| Georgetown University | 57,000 | 2.94% | 1/4/2050 | 36,911 | 0.00% |
| Georgetown University | 55,000 | 5.12% | 1/4/2053 | 52,375 | 0.00% |
| Georgetown University | 102,000 | 5.22% | 1/10/2118 | 89,781 | 0.00% |
| Georgia Power Co. | 235,000 | 3.25% | 1/4/2026 | 231,116 | 0.01% |
| Georgia Power Co. | 100,000 | 5.00% | 23/2/2027 | 100,788 | 0.00% |
| Georgia Power Co. | 116,000 | 3.25% | 30/3/2027 | 112,569 | 0.00% |
| Georgia Power Co. | 295,000 | 4.65% | 16/5/2028 | 293,792 | 0.01% |
| Georgia Power Co. | 643,000 | 2.65% | 15/9/2029 | 583,113 | 0.02% |
| Georgia Power Co. | 500,000 | 4.55% | 15/3/2030 | 491,872 | 0.01% |
| Georgia Power Co. | 125,000 | 4.70% | 15/5/2032 | 121,770 | 0.00% |
| Georgia Power Co. | 345,000 | 4.95% | 17/5/2033 | 338,175 | 0.01% |
| Georgia Power Co. | 400,000 | 5.25% | 15/3/2034 | 397,310 | 0.01% |
| Georgia Power Co. | 175,000 | 4.75% | 1/9/2040 | 159,680 | 0.00% |
| Georgia Power Co. | 325,000 | 4.30% | 15/3/2042 | 276,705 | 0.01% |
| Georgia Power Co. | 285,000 | 4.30% | 15/3/2043 | 238,631 | 0.01% |
| Georgia Power Co. | 180,000 | 3.70% | 30/1/2050 | 131,921 | 0.00% |
| Georgia Power Co. | 265,000 | 3.25% | 15/3/2051 | 178,562 | 0.00% |
| Georgia Power Co. | 373,000 | 5.13% | 15/5/2052 | 346,599 | 0.01% |
| Georgia-Pacific LLC | 462,000 | 0.95% | 15/5/2026 | 438,762 | 0.01% |
| Georgia-Pacific LLC | 232,000 | 2.10% | 30/4/2027 | 218,891 | 0.01% |
| Georgia-Pacific LLC | 341,000 | 7.75% | 15/11/2029 | 382,717 | 0.01% |
| Georgia-Pacific LLC | 510,000 | 2.30% | 30/4/2030 | 446,045 | 0.01% |
| Gilead Sciences, Inc. | 979,000 | 3.65% | 1/3/2026 | 968,002 | 0.03% |
| Gilead Sciences, Inc. | 705,000 | 2.95% | 1/3/2027 | 680,900 | 0.02% |
| Gilead Sciences, Inc. | 240,000 | 1.20% | 1/10/2027 | 218,829 | 0.01% |
| Gilead Sciences, Inc. | 350,000 | 4.80% | 15/11/2029 | 349,386 | 0.01% |
| Gilead Sciences, Inc. | 450,000 | 1.65% | 1/10/2030 | 376,198 | 0.01% |
| Gilead Sciences, Inc. | 475,000 | 5.25% | 15/10/2033 | 476,347 | 0.01% |
| Gilead Sciences, Inc. | 195,000 | 5.10% | 15/6/2035 | 191,842 | 0.01% |
| Gilead Sciences, Inc. | 685,000 | 4.60% | 1/9/2035 | 645,545 | 0.02% |
| Gilead Sciences, Inc. | 290,000 | 4.00% | 1/9/2036 | 255,817 | 0.01% |
| Gilead Sciences, Inc. | 380,000 | 2.60% | 1/10/2040 | 262,988 | 0.01% |
| Gilead Sciences, Inc. | 300,000 | 5.65% | 1/12/2041 | 299,295 | 0.01% |
| Gilead Sciences, Inc. | 615,000 | 4.80% | 1/4/2044 | 549,877 | 0.01% |
| Gilead Sciences, Inc. | 1,005,000 | 4.50% | 1/2/2045 | 861,112 | 0.02% |
| Gilead Sciences, Inc. | 885,000 | 4.75% | 1/3/2046 | 780,538 | 0.02% |
| Gilead Sciences, Inc. | 826,000 | 4.15% | 1/3/2047 | 661,430 | 0.02% |
| Gilead Sciences, Inc. | 1,194,000 | 2.80% | 1/10/2050 | 734,260 | 0.02% |
| Gilead Sciences, Inc. | 445,000 | 5.55% | 15/10/2053 | 438,031 | 0.01% |
| Gilead Sciences, Inc. | 190,000 | 5.50% | 15/11/2054 | 185,065 | 0.01% |
| Gilead Sciences, Inc. | 375,000 | 5.60% | 15/11/2064 | 362,688 | 0.01% |
| Glencore Funding LLC | 200,000 | 5.40% | 8/5/2028 | 201,942 | 0.01% |
| Glencore Funding LLC | 400,000 | 2.63% | 23/9/2031 | 337,220 | 0.01% |
| Glencore Funding LLC | 247,000 | 5.70% | 8/5/2033 | 248,928 | 0.01% |
| Glencore Funding LLC | 425,000 | 5.63% | 4/4/2034 | 423,536 | 0.01% |
| Global Atlantic Finance Co. | 325,000 | 4.40% | 15/10/2029 | 307,961 | 0.01% |
| Global Atlantic Finance Co. | 335,000 | 3.13% | 15/6/2031 | 287,534 | 0.01% |
| Global Atlantic Finance Co. | 340,000 | 7.95% | 15/6/2033 | 376,740 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Global Atlantic Finance Co. | 315,000 | 6.75% | 15/3/2054 | 318,454 | 0.01% |
| Global Payments, Inc. | 541,000 | 1.20% | 1/3/2026 | 518,499 | 0.01% |
| Global Payments, Inc. | 239,000 | 4.80% | 1/4/2026 | 238,562 | 0.01% |
| Global Payments, Inc. | 205,000 | 2.15% | 15/1/2027 | 194,326 | 0.01% |
| Global Payments, Inc. | 230,000 | 4.95% | 15/8/2027 | 230,372 | 0.01% |
| Global Payments, Inc. | 215,000 | 4.45% | 1/6/2028 | 210,405 | 0.01% |
| Global Payments, Inc. | 610,000 | 3.20% | 15/8/2029 | 559,210 | 0.02% |
| Global Payments, Inc. | 350,000 | 5.30% | 15/8/2029 | 350,488 | 0.01% |
| Global Payments, Inc. | 405,000 | 2.90% | 15/5/2030 | 360,683 | 0.01% |
| Global Payments, Inc. | 340,000 | 2.90% | 15/11/2031 | 290,760 | 0.01% |
| Global Payments, Inc. | 470,000 | 5.40% | 15/8/2032 | 469,580 | 0.01% |
| Global Payments, Inc. | 415,000 | 4.15% | 15/8/2049 | 310,074 | 0.01% |
| Global Payments, Inc. | 265,000 | 5.95% | 15/8/2052 | 256,420 | 0.01% |
| Globe Life, Inc. | 310,000 | 4.55% | 15/9/2028 | 305,947 | 0.01% |
| Globe Life, Inc. | 525,000 | 2.15% | 15/8/2030 | 444,313 | 0.01% |
| Globe Life, Inc. | 257,000 | 4.80% | 15/6/2032 | 247,833 | 0.01% |
| GLP Capital LP/GLP Financing II, Inc. | 615,000 | 5.38% | 15/4/2026 | 615,590 | 0.02% |
| GLP Capital LP/GLP Financing II, Inc. | 475,000 | 5.75% | 1/6/2028 | 479,046 | 0.01% |
| GLP Capital LP/GLP Financing II, Inc. | 522,000 | 5.30% | 15/1/2029 | 518,134 | 0.01% |
| GLP Capital LP/GLP Financing II, Inc. | 275,000 | 4.00% | 15/1/2030 | 255,396 | 0.01% |
| GLP Capital LP/GLP Financing II, Inc. | 295,000 | 4.00% | 15/1/2031 | 270,276 | 0.01% |
| GLP Capital LP/GLP Financing II, Inc. | 340,000 | 3.25% | 15/1/2032 | 291,917 | 0.01% |
| GLP Capital LP/GLP Financing II, Inc. | 155,000 | 6.75% | 1/12/2033 | 164,480 | 0.00% |
| GLP Capital LP/GLP Financing II, Inc. | 375,000 | 5.63% | 15/9/2034 | 368,190 | 0.01% |
| GLP Capital LP/GLP Financing II, Inc. | 100,000 | 6.25% | 15/9/2054 | 99,274 | 0.00% |
| Goldman Sachs Bank USA | 1,178,000 | 5.28% | 18/3/2027 | 1,184,961 | 0.03% |
| Goldman Sachs Bank USA | 1,235,000 | 5.41% | 21/5/2027 | 1,244,419 | 0.03% |
| Goldman Sachs BDC, Inc. | 105,000 | 2.88% | 15/1/2026 | 102,696 | 0.00% |
| Goldman Sachs Capital I | 679,000 | 6.35% | 15/2/2034 | 708,575 | 0.02% |
| Goldman Sachs Group, Inc. | 1,000,000 | 3.75% | 25/2/2026 | 989,648 | 0.03% |
| Goldman Sachs Group, Inc. | 1,505,000 | 3.50% | 16/11/2026 | 1,471,356 | 0.04% |
| Goldman Sachs Group, Inc. | 716,000 | 5.95% | 15/1/2027 | 733,778 | 0.02% |
| Goldman Sachs Group, Inc. | 1,292,000 | 3.85% | 26/1/2027 | 1,268,357 | 0.03% |
| Goldman Sachs Group, Inc. | 995,000 | 1.43% | 9/3/2027 | 954,864 | 0.03% |
| Goldman Sachs Group, Inc. | 360,000 | 4.39% | 15/6/2027 | 357,750 | 0.01% |
| Goldman Sachs Group, Inc. | 1,005,000 | 1.54% | 10/9/2027 | 950,382 | 0.03% |
| Goldman Sachs Group, Inc. | 1,670,000 | 1.95% | 21/10/2027 | 1,584,334 | 0.04% |
| Goldman Sachs Group, Inc. | 1,595,000 | 2.64% | 24/2/2028 | 1,520,572 | 0.04% |
| Goldman Sachs Group, Inc. | 1,225,000 | 3.62% | 15/3/2028 | 1,190,731 | 0.03% |
| Goldman Sachs Group, Inc. | 885,000 | 3.69% | 5/6/2028 | 859,122 | 0.02% |
| Goldman Sachs Group, Inc. | 790,000 | 4.48% | 23/8/2028 | 780,777 | 0.02% |
| Goldman Sachs Group, Inc. | 940,000 | 3.81% | 23/4/2029 | 903,896 | 0.02% |
| Goldman Sachs Group, Inc. | 1,287,000 | 4.22% | 1/5/2029 | 1,252,907 | 0.03% |
| Goldman Sachs Group, Inc. | 958,000 | 6.48% | 24/10/2029 | 1,003,540 | 0.03% |
| Goldman Sachs Group, Inc. | 821,000 | 2.60% | 7/2/2030 | 726,742 | 0.02% |
| Goldman Sachs Group, Inc. | 1,155,000 | 3.80% | 15/3/2030 | 1,083,405 | 0.03% |
| Goldman Sachs Group, Inc. | 1,045,000 | 5.73% | 25/4/2030 | 1,066,931 | 0.03% |
| Goldman Sachs Group, Inc. | 860,000 | 5.05% | 23/7/2030 | 855,395 | 0.02% |
| Goldman Sachs Group, Inc. | 1,160,000 | 4.69% | 23/10/2030 | 1,136,261 | 0.03% |
| Goldman Sachs Group, Inc. | 1,420,000 | 1.99% | 27/1/2032 | 1,173,165 | 0.03% |
| Goldman Sachs Group, Inc. | 1,323,000 | 2.62% | 22/4/2032 | 1,127,675 | 0.03% |
| Goldman Sachs Group, Inc. | 1,459,000 | 2.38% | 21/7/2032 | 1,218,661 | 0.03% |
| Goldman Sachs Group, Inc. | 995,000 | 2.65% | 21/10/2032 | 840,522 | 0.02% |
| Goldman Sachs Group, Inc. | 777,000 | 6.13% | 15/2/2033 | 827,242 | 0.02% |
| Goldman Sachs Group, Inc. | 1,540,000 | 3.10% | 24/2/2033 | 1,328,271 | 0.04% |
| Goldman Sachs Group, Inc. | 548,000 | 6.56% | 24/10/2034 | 589,894 | 0.02% |
| Goldman Sachs Group, Inc. | 1,275,000 | 5.85% | 25/4/2035 | 1,297,375 | 0.04% |
| Goldman Sachs Group, Inc. | 2,290,000 | 5.33% | 23/7/2035 | 2,248,081 | 0.06% |
| Goldman Sachs Group, Inc. | 1,165,000 | 5.02% | 23/10/2035 | 1,117,454 | 0.03% |
| Goldman Sachs Group, Inc. | 402,000 | 6.45% | 1/5/2036 | 424,000 | 0.01% |
| Goldman Sachs Group, Inc. | 2,377,000 | 6.75% | 1/10/2037 | 2,550,900 | 0.07% |
| Goldman Sachs Group, Inc. | 1,295,000 | 4.02% | 31/10/2038 | 1,096,538 | 0.03% |
| Goldman Sachs Group, Inc. | 535,000 | 4.41% | 23/4/2039 | 470,295 | 0.01% |
| Goldman Sachs Group, Inc. | 1,205,000 | 6.25% | 1/2/2041 | 1,269,133 | 0.03% |
| Goldman Sachs Group, Inc. | 955,000 | 3.21% | 22/4/2042 | 696,163 | 0.02% |
| Goldman Sachs Group, Inc. | 645,000 | 2.91% | 21/7/2042 | 447,823 | 0.01% |
| Goldman Sachs Group, Inc. | 499,000 | 3.44% | 24/2/2043 | 371,349 | 0.01% |
| Goldman Sachs Group, Inc. | 735,000 | 4.80% | 8/7/2044 | 650,291 | 0.02% |
| Goldman Sachs Group, Inc. | 875,000 | 5.15% | 22/5/2045 | 805,540 | 0.02% |
| Goldman Sachs Group, Inc. | 500,000 | 4.75% | 21/10/2045 | 440,935 | 0.01% |
| Goldman Sachs Group, Inc. | 1,240,000 | 5.56% | 19/11/2045 | 1,198,113 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Golub Capital BDC, Inc. | 215,000 | 2.50% | 24/8/2026 | 204,861 | 0.01% |
| Golub Capital BDC, Inc. | 205,000 | 2.05% | 15/2/2027 | 190,325 | 0.01% |
| Golub Capital BDC, Inc. | 215,000 | 7.05% | 5/12/2028 | 222,896 | 0.01% |
| Golub Capital BDC, Inc. | 385,000 | 6.00% | 15/7/2029 | 384,846 | 0.01% |
| Golub Capital Private Credit Fund | 250,000 | 5.80% | 12/9/2029 | 244,797 | 0.01% |
| Graphic Packaging International LLC | 423,000 | 1.51% | 15/4/2026 | 403,183 | 0.01% |
| Gray Oak Pipeline LLC | 75,000 | 3.45% | 15/10/2027 | 71,319 | 0.00% |
| Great River Energy | 144,662 | 6.25% | 1/7/2038 | 146,601 | 0.00% |
| Guardian Life Global Funding | 155,000 | 1.25% | 13/5/2026 | 148,234 | 0.00% |
| Guardian Life Global Funding | 447,000 | 5.55% | 28/10/2027 | 455,918 | 0.01% |
| Guardian Life Global Funding | 315,000 | 1.25% | 19/11/2027 | 286,213 | 0.01% |
| Guardian Life Global Funding | 135,000 | 5.74% | 2/10/2028 | 138,813 | 0.00% |
| Guardian Life Global Funding | 190,000 | 4.18% | 26/9/2029 | 184,541 | 0.01% |
| Guardian Life Insurance Co. of America | 190,000 | 4.88% | 19/6/2064 | 161,487 | 0.00% |
| Guardian Life Insurance Co. of America | 93,000 | 3.70% | 22/1/2070 | 61,592 | 0.00% |
| Guardian Life Insurance Co. of America | 275,000 | 4.85% | 24/1/2077 | 228,108 | 0.01% |
| GXO Logistics, Inc. | 450,000 | 1.65% | 15/7/2026 | 427,802 | 0.01% |
| GXO Logistics, Inc. | 425,000 | 6.25% | 6/5/2029 | 435,379 | 0.01% |
| GXO Logistics, Inc. | 200,000 | 6.50% | 6/5/2034 | 205,057 | 0.01% |
| HA Sustainable Infrastructure Capital, Inc. | 425,000 | 6.38% | 1/7/2034 | 414,758 | 0.01% |
| Hackensack Meridian Health, Inc. | 250,000 | 4.21% | 1/7/2048 | 204,121 | 0.01% |
| Hackensack Meridian Health, Inc. | 295,000 | 2.88% | 1/9/2050 | 185,250 | 0.01% |
| Hackensack Meridian Health, Inc. | 290,000 | 4.50% | 1/7/2057 | 239,788 | 0.01% |
| Haleon US Capital LLC | 745,000 | 3.38% | 24/3/2027 | 723,365 | 0.02% |
| Haleon US Capital LLC | 600,000 | 3.38% | 24/3/2029 | 563,993 | 0.02% |
| Haleon US Capital LLC | 700,000 | 3.63% | 24/3/2032 | 633,810 | 0.02% |
| Haleon US Capital LLC | 705,000 | 4.00% | 24/3/2052 | 544,286 | 0.01% |
| Halliburton Co. | 490,000 | 2.92% | 1/3/2030 | 441,407 | 0.01% |
| Halliburton Co. | 410,000 | 4.85% | 15/11/2035 | 389,793 | 0.01% |
| Halliburton Co. | 380,000 | 6.70% | 15/9/2038 | 414,187 | 0.01% |
| Halliburton Co. | 570,000 | 7.45% | 15/9/2039 | 665,672 | 0.02% |
| Halliburton Co. | 255,000 | 4.50% | 15/11/2041 | 218,828 | 0.01% |
| Halliburton Co. | 350,000 | 4.75% | 1/8/2043 | 304,930 | 0.01% |
| Halliburton Co. | 820,000 | 5.00% | 15/11/2045 | 734,508 | 0.02% |
| Hanover Insurance Group, Inc. | 260,000 | 4.50% | 15/4/2026 | 258,446 | 0.01% |
| Hanover Insurance Group, Inc. | 275,000 | 2.50% | 1/9/2030 | 236,604 | 0.01% |
| Harley-Davidson Financial Services, Inc. | 215,000 | 6.50% | 10/3/2028 | 220,001 | 0.01% |
| Harley-Davidson Financial Services, Inc. | 570,000 | 5.95% | 11/6/2029 | 570,633 | 0.02% |
| Harley-Davidson, Inc. | 175,000 | 4.63% | 28/7/2045 | 141,256 | 0.00% |
| Hartford Financial Services Group, Inc. | 250,000 | 2.80% | 19/8/2029 | 227,770 | 0.01% |
| Hartford Financial Services Group, Inc. | 254,000 | 6.10% | 1/10/2041 | 259,411 | 0.01% |
| Hartford Financial Services Group, Inc. | 175,000 | 4.30% | 15/4/2043 | 147,388 | 0.00% |
| Hartford Financial Services Group, Inc. | 225,000 | 4.40% | 15/3/2048 | 187,862 | 0.01% |
| Hartford Financial Services Group, Inc. | 170,000 | 3.60% | 19/8/2049 | 123,908 | 0.00% |
| Hartford Financial Services Group, Inc. | 375,000 | 2.90% | 15/9/2051 | 233,553 | 0.01% |
| Hartford HealthCare Corp. | 302,000 | 3.45% | 1/7/2054 | 209,626 | 0.01% |
| Hasbro, Inc. | 450,000 | 3.55% | 19/11/2026 | 439,655 | 0.01% |
| Hasbro, Inc. | 245,000 | 3.50% | 15/9/2027 | 236,206 | 0.01% |
| Hasbro, Inc. | 425,000 | 3.90% | 19/11/2029 | 399,462 | 0.01% |
| Hasbro, Inc. | 200,000 | 6.05% | 14/5/2034 | 200,737 | 0.01% |
| Hasbro, Inc. | 130,000 | 6.35% | 15/3/2040 | 131,556 | 0.00% |
| Hasbro, Inc. | 225,000 | 5.10% | 15/5/2044 | 194,972 | 0.01% |
| HAT Holdings I LLC/HAT Holdings II LLC | 610,000 | 3.38% | 15/6/2026 | 590,889 | 0.02% |
| HAT Holdings I LLC/HAT Holdings II LLC | 375,000 | 8.00% | 15/6/2027 | 390,772 | 0.01% |
| HCA, Inc. | 444,000 | 5.88% | 15/2/2026 | 446,241 | 0.01% |
| HCA, Inc. | 761,000 | 5.25% | 15/6/2026 | 762,780 | 0.02% |
| HCA, Inc. | 632,000 | 5.38% | 1/9/2026 | 634,527 | 0.02% |
| HCA, Inc. | 385,000 | 4.50% | 15/2/2027 | 381,327 | 0.01% |
| HCA, Inc. | 436,000 | 3.13% | 15/3/2027 | 419,619 | 0.01% |
| HCA, Inc. | 375,000 | 5.20% | 1/6/2028 | 375,945 | 0.01% |
| HCA, Inc. | 914,000 | 5.63% | 1/9/2028 | 925,748 | 0.03% |
| HCA, Inc. | 580,000 | 5.88% | 1/2/2029 | 591,686 | 0.02% |
| HCA, Inc. | 150,000 | 3.38% | 15/3/2029 | 139,338 | 0.00% |
| HCA, Inc. | 900,000 | 4.13% | 15/6/2029 | 859,128 | 0.02% |
| HCA, Inc. | 823,000 | 3.50% | 1/9/2030 | 747,271 | 0.02% |
| HCA, Inc. | 650,000 | 5.45% | 1/4/2031 | 648,682 | 0.02% |
| HCA, Inc. | 525,000 | 2.38% | 15/7/2031 | 435,766 | 0.01% |
| HCA, Inc. | 730,000 | 3.63% | 15/3/2032 | 642,945 | 0.02% |
| HCA, Inc. | 487,000 | 5.50% | 1/6/2033 | 481,048 | 0.01% |
| HCA, Inc. | 580,000 | 5.60% | 1/4/2034 | 571,381 | 0.02% |
| HCA, Inc. | 740,000 | 5.45% | 15/9/2034 | 721,473 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| HCA, Inc. | 475,000 | 5.13% | 15/6/2039 | 433,084 | 0.01% |
| HCA, Inc. | 260,000 | 4.38% | 15/3/2042 | 212,054 | 0.01% |
| HCA, Inc. | 510,000 | 5.50% | 15/6/2047 | 462,950 | 0.01% |
| HCA, Inc. | 700,000 | 5.25% | 15/6/2049 | 606,422 | 0.02% |
| HCA, Inc. | 630,000 | 3.50% | 15/7/2051 | 407,863 | 0.01% |
| HCA, Inc. | 820,000 | 4.63% | 15/3/2052 | 640,655 | 0.02% |
| HCA, Inc. | 470,000 | 5.90% | 1/6/2053 | 442,514 | 0.01% |
| HCA, Inc. | 700,000 | 6.00% | 1/4/2054 | 667,633 | 0.02% |
| HCA, Inc. | 525,000 | 5.95% | 15/9/2054 | 499,161 | 0.01% |
| HCA, Inc. | 300,000 | 6.10% | 1/4/2064 | 286,726 | 0.01% |
| Health Care Service Corp. A Mutual Legal Reserve Co. | 325,000 | 5.20% | 15/6/2029 | 326,307 | 0.01% |
| Health Care Service Corp. A Mutual Legal Reserve Co. | 605,000 | 2.20% | 1/6/2030 | 522,217 | 0.01% |
| Health Care Service Corp. A Mutual Legal Reserve Co. | 425,000 | 5.45% | 15/6/2034 | 424,629 | 0.01% |
| Health Care Service Corp. A Mutual Legal Reserve Co. | 280,000 | 3.20% | 1/6/2050 | 179,703 | 0.00% |
| Health Care Service Corp. A Mutual Legal Reserve Co. | 415,000 | 5.88% | 15/6/2054 | 401,398 | 0.01% |
| Healthcare Realty Holdings LP | 307,000 | 3.50% | 1/8/2026 | 300,018 | 0.01% |
| Healthcare Realty Holdings LP | 238,000 | 3.75% | 1/7/2027 | 231,082 | 0.01% |
| Healthcare Realty Holdings LP | 177,000 | 3.10% | 15/2/2030 | 158,797 | 0.00% |
| Healthcare Realty Holdings LP | 278,000 | 2.00% | 15/3/2031 | 227,409 | 0.01% |
| Healthpeak OP LLC | 225,000 | 3.25% | 15/7/2026 | 220,006 | 0.01% |
| Healthpeak OP LLC | 205,000 | 1.35% | 1/2/2027 | 191,191 | 0.01% |
| Healthpeak OP LLC | 110,000 | 2.13% | 1/12/2028 | 98,899 | 0.00% |
| Healthpeak OP LLC | 405,000 | 3.50% | 15/7/2029 | 379,321 | 0.01% |
| Healthpeak OP LLC | 655,000 | 3.00% | 15/1/2030 | 593,637 | 0.02% |
| Healthpeak OP LLC | 400,000 | 2.88% | 15/1/2031 | 352,140 | 0.01% |
| Healthpeak OP LLC | 255,000 | 5.25% | 15/12/2032 | 253,061 | 0.01% |
| Healthpeak OP LLC | 145,000 | 6.75% | 1/2/2041 | 157,410 | 0.00% |
| HEICO Corp. | 165,000 | 5.25% | 1/8/2028 | 166,541 | 0.00% |
| HEICO Corp. | 260,000 | 5.35% | 1/8/2033 | 259,405 | 0.01% |
| Helmerich & Payne, Inc. | 625,000 | 4.65% | 1/12/2027 | 617,258 | 0.02% |
| Helmerich & Payne, Inc. | 445,000 | 2.90% | 29/9/2031 | 370,453 | 0.01% |
| Helmerich & Payne, Inc. | 200,000 | 5.50% | 1/12/2034 | 190,074 | 0.01% |
| Hercules Capital, Inc. | 55,000 | 2.63% | 16/9/2026 | 52,308 | 0.00% |
| Hercules Capital, Inc. | 155,000 | 3.38% | 20/1/2027 | 148,445 | 0.00% |
| Hershey Co. | 221,000 | 2.30% | 15/8/2026 | 213,667 | 0.01% |
| Hershey Co. | 330,000 | 4.25% | 4/5/2028 | 326,826 | 0.01% |
| Hershey Co. | 280,000 | 1.70% | 1/6/2030 | 238,356 | 0.01% |
| Hershey Co. | 175,000 | 4.50% | 4/5/2033 | 170,028 | 0.00% |
| Hershey Co. | 108,000 | 3.38% | 15/8/2046 | 77,898 | 0.00% |
| Hershey Co. | 340,000 | 3.13% | 15/11/2049 | 226,407 | 0.01% |
| Hershey Co. | 130,000 | 2.65% | 1/6/2050 | 77,850 | 0.00% |
| Hess Corp. | 520,000 | 4.30% | 1/4/2027 | 514,784 | 0.01% |
| Hess Corp. | 85,000 | 7.88% | 1/10/2029 | 94,547 | 0.00% |
| Hess Corp. | 260,000 | 7.30% | 15/8/2031 | 288,747 | 0.01% |
| Hess Corp. | 315,000 | 7.13% | 15/3/2033 | 348,757 | 0.01% |
| Hess Corp. | 261,000 | 6.00% | 15/1/2040 | 272,019 | 0.01% |
| Hess Corp. | 540,000 | 5.60% | 15/2/2041 | 532,552 | 0.01% |
| Hess Corp. | 325,000 | 5.80% | 1/4/2047 | 325,645 | 0.01% |
| Hewlett Packard Enterprise Co. | 510,000 | 1.75% | 1/4/2026 | 491,227 | 0.01% |
| Hewlett Packard Enterprise Co. | 665,000 | 4.45% | 25/9/2026 | 661,646 | 0.02% |
| Hewlett Packard Enterprise Co. | 350,000 | 4.40% | 25/9/2027 | 346,200 | 0.01% |
| Hewlett Packard Enterprise Co. | 531,000 | 5.25% | 1/7/2028 | 535,992 | 0.01% |
| Hewlett Packard Enterprise Co. | 985,000 | 4.55% | 15/10/2029 | 960,011 | 0.03% |
| Hewlett Packard Enterprise Co. | 325,000 | 4.85% | 15/10/2031 | 317,020 | 0.01% |
| Hewlett Packard Enterprise Co. | 940,000 | 5.00% | 15/10/2034 | 904,133 | 0.02% |
| Hewlett Packard Enterprise Co. | 25,000 | 6.20% | 15/10/2035 | 26,091 | 0.00% |
| Hewlett Packard Enterprise Co. | 665,000 | 6.35% | 15/10/2045 | 689,028 | 0.02% |
| Hewlett Packard Enterprise Co. | 675,000 | 5.60% | 15/10/2054 | 636,235 | 0.02% |
| Hexcel Corp. | 555,000 | 4.20% | 15/2/2027 | 542,464 | 0.01% |
| HF Sinclair Corp. | 647,000 | 5.88% | 1/4/2026 | 651,844 | 0.02% |
| HF Sinclair Corp. | 225,000 | 4.50% | 1/10/2030 | 212,160 | 0.01% |
| High Street Funding Trust I | 327,000 | 4.11% | 15/2/2028 | 314,253 | 0.01% |
| High Street Funding Trust II | 100,000 | 4.68% | 15/2/2048 | 83,284 | 0.00% |
| Highmark, Inc. | 662,000 | 1.45% | 10/5/2026 | 628,215 | 0.02% |
| Highmark, Inc. | 250,000 | 2.55% | 10/5/2031 | 202,328 | 0.01% |
| Highwoods Realty LP | 185,000 | 3.88% | 1/3/2027 | 180,041 | 0.00% |
| Highwoods Realty LP | 197,000 | 4.13% | 15/3/2028 | 188,445 | 0.01% |
| Highwoods Realty LP | 205,000 | 4.20% | 15/4/2029 | 194,601 | 0.01% |
| Highwoods Realty LP | 195,000 | 3.05% | 15/2/2030 | 172,065 | 0.00% |
| Highwoods Realty LP | 150,000 | 2.60% | 1/2/2031 | 124,995 | 0.00% |
| Highwoods Realty LP | 400,000 | 7.65% | 1/2/2034 | 444,201 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hoag Memorial Hospital Presbyterian | 175,000 | 3.80% | 15/7/2052 | 131,596 | 0.00% |
| Home Depot, Inc. | 490,000 | 3.00% | 1/4/2026 | 481,358 | 0.01% |
| Home Depot, Inc. | 900,000 | 5.15% | 25/6/2026 | 909,002 | 0.02% |
| Home Depot, Inc. | 263,000 | 2.13% | 15/9/2026 | 253,063 | 0.01% |
| Home Depot, Inc. | 636,000 | 4.95% | 30/9/2026 | 641,772 | 0.02% |
| Home Depot, Inc. | 504,000 | 2.88% | 15/4/2027 | 487,140 | 0.01% |
| Home Depot, Inc. | 490,000 | 2.50% | 15/4/2027 | 468,896 | 0.01% |
| Home Depot, Inc. | 375,000 | 2.80% | 14/9/2027 | 359,225 | 0.01% |
| Home Depot, Inc. | 165,000 | 0.90% | 15/3/2028 | 147,306 | 0.00% |
| Home Depot, Inc. | 459,000 | 1.50% | 15/9/2028 | 410,278 | 0.01% |
| Home Depot, Inc. | 418,000 | 3.90% | 6/12/2028 | 407,406 | 0.01% |
| Home Depot, Inc. | 450,000 | 4.90% | 15/4/2029 | 454,045 | 0.01% |
| Home Depot, Inc. | 650,000 | 2.95% | 15/6/2029 | 604,247 | 0.02% |
| Home Depot, Inc. | 790,000 | 4.75% | 25/6/2029 | 791,449 | 0.02% |
| Home Depot, Inc. | 475,000 | 2.70% | 15/4/2030 | 427,660 | 0.01% |
| Home Depot, Inc. | 750,000 | 1.38% | 15/3/2031 | 607,265 | 0.02% |
| Home Depot, Inc. | 385,000 | 4.85% | 25/6/2031 | 384,723 | 0.01% |
| Home Depot, Inc. | 480,000 | 1.88% | 15/9/2031 | 396,668 | 0.01% |
| Home Depot, Inc. | 427,000 | 3.25% | 15/4/2032 | 381,002 | 0.01% |
| Home Depot, Inc. | 490,000 | 4.50% | 15/9/2032 | 476,763 | 0.01% |
| Home Depot, Inc. | 1,010,000 | 4.95% | 25/6/2034 | 995,716 | 0.03% |
| Home Depot, Inc. | 1,175,000 | 5.88% | 16/12/2036 | 1,238,413 | 0.03% |
| Home Depot, Inc. | 440,000 | 3.30% | 15/4/2040 | 342,549 | 0.01% |
| Home Depot, Inc. | 346,000 | 5.40% | 15/9/2040 | 345,081 | 0.01% |
| Home Depot, Inc. | 405,000 | 5.95% | 1/4/2041 | 425,041 | 0.01% |
| Home Depot, Inc. | 386,000 | 4.20% | 1/4/2043 | 325,836 | 0.01% |
| Home Depot, Inc. | 540,000 | 4.88% | 15/2/2044 | 493,649 | 0.01% |
| Home Depot, Inc. | 415,000 | 4.40% | 15/3/2045 | 354,573 | 0.01% |
| Home Depot, Inc. | 550,000 | 4.25% | 1/4/2046 | 457,650 | 0.01% |
| Home Depot, Inc. | 375,000 | 3.90% | 15/6/2047 | 293,437 | 0.01% |
| Home Depot, Inc. | 752,000 | 4.50% | 6/12/2048 | 642,006 | 0.02% |
| Home Depot, Inc. | 590,000 | 3.13% | 15/12/2049 | 395,191 | 0.01% |
| Home Depot, Inc. | 540,000 | 3.35% | 15/4/2050 | 377,298 | 0.01% |
| Home Depot, Inc. | 655,000 | 2.38% | 15/3/2051 | 369,559 | 0.01% |
| Home Depot, Inc. | 785,000 | 2.75% | 15/9/2051 | 478,610 | 0.01% |
| Home Depot, Inc. | 695,000 | 3.63% | 15/4/2052 | 503,903 | 0.01% |
| Home Depot, Inc. | 465,000 | 4.95% | 15/9/2052 | 423,479 | 0.01% |
| Home Depot, Inc. | 875,000 | 5.30% | 25/6/2054 | 839,292 | 0.02% |
| Home Depot, Inc. | 545,000 | 3.50% | 15/9/2056 | 378,967 | 0.01% |
| Home Depot, Inc. | 205,000 | 5.40% | 25/6/2064 | 196,356 | 0.01% |
| Honeywell International, Inc. | 530,000 | 2.50% | 1/11/2026 | 511,915 | 0.01% |
| Honeywell International, Inc. | 590,000 | 1.10% | 1/3/2027 | 549,221 | 0.01% |
| Honeywell International, Inc. | 510,000 | 4.65% | 30/7/2027 | 511,819 | 0.01% |
| Honeywell International, Inc. | 345,000 | 4.95% | 15/2/2028 | 348,909 | 0.01% |
| Honeywell International, Inc. | 540,000 | 4.25% | 15/1/2029 | 532,514 | 0.01% |
| Honeywell International, Inc. | 304,000 | 2.70% | 15/8/2029 | 278,680 | 0.01% |
| Honeywell International, Inc. | 180,000 | 4.88% | 1/9/2029 | 181,109 | 0.00% |
| Honeywell International, Inc. | 320,000 | 4.70% | 1/2/2030 | 318,460 | 0.01% |
| Honeywell International, Inc. | 225,000 | 1.95% | 1/6/2030 | 193,904 | 0.01% |
| Honeywell International, Inc. | 935,000 | 1.75% | 1/9/2031 | 765,932 | 0.02% |
| Honeywell International, Inc. | 305,000 | 4.95% | 1/9/2031 | 305,014 | 0.01% |
| Honeywell International, Inc. | 240,000 | 4.75% | 1/2/2032 | 235,943 | 0.01% |
| Honeywell International, Inc. | 300,000 | 5.00% | 15/2/2033 | 298,387 | 0.01% |
| Honeywell International, Inc. | 465,000 | 4.50% | 15/1/2034 | 443,563 | 0.01% |
| Honeywell International, Inc. | 886,000 | 5.00% | 1/3/2035 | 867,776 | 0.02% |
| Honeywell International, Inc. | 422,000 | 5.70% | 15/3/2036 | 437,215 | 0.01% |
| Honeywell International, Inc. | 135,000 | 5.70% | 15/3/2037 | 138,667 | 0.00% |
| Honeywell International, Inc. | 199,000 | 5.38% | 1/3/2041 | 196,836 | 0.01% |
| Honeywell International, Inc. | 215,000 | 3.81% | 21/11/2047 | 164,961 | 0.00% |
| Honeywell International, Inc. | 300,000 | 2.80% | 1/6/2050 | 188,780 | 0.01% |
| Honeywell International, Inc. | 935,000 | 5.25% | 1/3/2054 | 877,467 | 0.02% |
| Honeywell International, Inc. | 275,000 | 5.35% | 1/3/2064 | 257,322 | 0.01% |
| Horace Mann Educators Corp. | 150,000 | 7.25% | 15/9/2028 | 159,754 | 0.00% |
| Horizon Mutual Holdings, Inc. | 280,000 | 6.20% | 15/11/2034 | 273,707 | 0.01% |
| Hormel Foods Corp. | 190,000 | 4.80% | 30/3/2027 | 190,914 | 0.01% |
| Hormel Foods Corp. | 470,000 | 1.70% | 3/6/2028 | 425,811 | 0.01% |
| Hormel Foods Corp. | 535,000 | 1.80% | 11/6/2030 | 456,128 | 0.01% |
| Hormel Foods Corp. | 380,000 | 3.05% | 3/6/2051 | 246,817 | 0.01% |
| Host Hotels & Resorts LP | 260,000 | 4.50% | 1/2/2026 | 258,543 | 0.01% |
| Host Hotels & Resorts LP | 300,000 | 3.38% | 15/12/2029 | 274,516 | 0.01% |
| Host Hotels & Resorts LP | 496,000 | 3.50% | 15/9/2030 | 449,117 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Host Hotels & Resorts LP | 215,000 | 2.90% | 15/12/2031 | 183,075 | 0.01% |
| Host Hotels & Resorts LP | 375,000 | 5.70% | 1/7/2034 | 374,609 | 0.01% |
| Host Hotels & Resorts LP | 330,000 | 5.50% | 15/4/2035 | 323,121 | 0.01% |
| Howard University | 200,000 | 5.21% | 1/10/2052 | 173,492 | 0.00% |
| Howmet Aerospace, Inc. | 375,000 | 5.90% | 1/2/2027 | 382,814 | 0.01% |
| Howmet Aerospace, Inc. | 250,000 | 4.85% | 15/10/2031 | 245,425 | 0.01% |
| Howmet Aerospace, Inc. | 275,000 | 5.95% | 1/2/2037 | 284,844 | 0.01% |
| HP, Inc. | 240,000 | 1.45% | 17/6/2026 | 228,932 | 0.01% |
| HP, Inc. | 460,000 | 3.00% | 17/6/2027 | 440,782 | 0.01% |
| HP, Inc. | 125,000 | 4.75% | 15/1/2028 | 124,808 | 0.00% |
| HP, Inc. | 525,000 | 4.00% | 15/4/2029 | 503,175 | 0.01% |
| HP, Inc. | 250,000 | 3.40% | 17/6/2030 | 229,143 | 0.01% |
| HP, Inc. | 285,000 | 2.65% | 17/6/2031 | 243,942 | 0.01% |
| HP, Inc. | 235,000 | 4.20% | 15/4/2032 | 220,013 | 0.01% |
| HP, Inc. | 200,000 | 5.50% | 15/1/2033 | 201,615 | 0.01% |
| HP, Inc. | 515,000 | 6.00% | 15/9/2041 | 520,508 | 0.01% |
| HPS Corporate Lending Fund | 100,000 | 6.75% | 30/1/2029 | 102,615 | 0.00% |
| HPS Corporate Lending Fund | 190,000 | 6.25% | 30/9/2029 | 192,862 | 0.01% |
| Hubbell, Inc. | 325,000 | 3.35% | 1/3/2026 | 319,675 | 0.01% |
| Hubbell, Inc. | 508,000 | 3.15% | 15/8/2027 | 486,436 | 0.01% |
| Hubbell, Inc. | 155,000 | 3.50% | 15/2/2028 | 148,723 | 0.00% |
| Hubbell, Inc. | 175,000 | 2.30% | 15/3/2031 | 148,619 | 0.00% |
| Humana, Inc. | 415,000 | 1.35% | 3/2/2027 | 385,735 | 0.01% |
| Humana, Inc. | 305,000 | 3.95% | 15/3/2027 | 299,024 | 0.01% |
| Humana, Inc. | 128,000 | 5.75% | 1/3/2028 | 130,367 | 0.00% |
| Humana, Inc. | 530,000 | 5.75% | 1/12/2028 | 539,573 | 0.01% |
| Humana, Inc. | 301,000 | 3.70% | 23/3/2029 | 283,996 | 0.01% |
| Humana, Inc. | 208,000 | 3.13% | 15/8/2029 | 190,023 | 0.01% |
| Humana, Inc. | 519,000 | 4.88% | 1/4/2030 | 508,077 | 0.01% |
| Humana, Inc. | 475,000 | 5.38% | 15/4/2031 | 471,076 | 0.01% |
| Humana, Inc. | 517,000 | 2.15% | 3/2/2032 | 411,922 | 0.01% |
| Humana, Inc. | 470,000 | 5.88% | 1/3/2033 | 471,518 | 0.01% |
| Humana, Inc. | 625,000 | 5.95% | 15/3/2034 | 629,491 | 0.02% |
| Humana, Inc. | 175,000 | 4.63% | 1/12/2042 | 144,200 | 0.00% |
| Humana, Inc. | 285,000 | 4.95% | 1/10/2044 | 241,379 | 0.01% |
| Humana, Inc. | 230,000 | 4.80% | 15/3/2047 | 187,763 | 0.01% |
| Humana, Inc. | 260,000 | 3.95% | 15/8/2049 | 187,234 | 0.01% |
| Humana, Inc. | 245,000 | 5.50% | 15/3/2053 | 218,692 | 0.01% |
| Humana, Inc. | 385,000 | 5.75% | 15/4/2054 | 357,020 | 0.01% |
| Huntington Bancshares, Inc. | 225,000 | 4.44% | 4/8/2028 | 222,523 | 0.01% |
| Huntington Bancshares, Inc. | 557,000 | 6.21% | 21/8/2029 | 574,792 | 0.02% |
| Huntington Bancshares, Inc. | 550,000 | 2.55% | 4/2/2030 | 483,576 | 0.01% |
| Huntington Bancshares, Inc. | 520,000 | 5.27% | 15/1/2031 | 520,035 | 0.01% |
| Huntington Bancshares, Inc. | 320,000 | 5.02% | 17/5/2033 | 307,883 | 0.01% |
| Huntington Bancshares, Inc. | 775,000 | 5.71% | 2/2/2035 | 774,159 | 0.02% |
| Huntington Bancshares, Inc. | 425,000 | 2.49% | 15/8/2036 | 344,180 | 0.01% |
| Huntington Bancshares, Inc. | 210,000 | 6.14% | 18/11/2039 | 210,746 | 0.01% |
| Huntington Ingalls Industries, Inc. | 305,000 | 3.48% | 1/12/2027 | 292,885 | 0.01% |
| Huntington Ingalls Industries, Inc. | 50,000 | 2.04% | 16/8/2028 | 44,915 | 0.00% |
| Huntington Ingalls Industries, Inc. | 150,000 | 5.35% | 15/1/2030 | 150,256 | 0.00% |
| Huntington Ingalls Industries, Inc. | 240,000 | 4.20% | 1/5/2030 | 227,358 | 0.01% |
| Huntington Ingalls Industries, Inc. | 150,000 | 5.75% | 15/1/2035 | 149,472 | 0.00% |
| Huntington National Bank | 265,000 | 4.55% | 17/5/2028 | 262,762 | 0.01% |
| Huntington National Bank | 525,000 | 5.65% | 10/1/2030 | 533,583 | 0.01% |
| Huntsman International LLC | 355,000 | 4.50% | 1/5/2029 | 338,592 | 0.01% |
| Huntsman International LLC | 340,000 | 2.95% | 15/6/2031 | 283,131 | 0.01% |
| Hyatt Hotels Corp. | 293,000 | 4.85% | 15/3/2026 | 292,785 | 0.01% |
| Hyatt Hotels Corp. | 415,000 | 5.75% | 30/1/2027 | 421,399 | 0.01% |
| Hyatt Hotels Corp. | 325,000 | 4.38% | 15/9/2028 | 315,891 | 0.01% |
| Hyatt Hotels Corp. | 375,000 | 5.25% | 30/6/2029 | 375,343 | 0.01% |
| Hyatt Hotels Corp. | 75,000 | 5.75% | 23/4/2030 | 76,706 | 0.00% |
| Hyatt Hotels Corp. | 350,000 | 5.38% | 15/12/2031 | 348,383 | 0.01% |
| Hyatt Hotels Corp. | 100,000 | 5.50% | 30/6/2034 | 99,131 | 0.00% |
| Hyundai Capital America | 557,000 | 5.50% | 30/3/2026 | 560,574 | 0.02% |
| Hyundai Capital America | 610,000 | 1.50% | 15/6/2026 | 580,707 | 0.02% |
| Hyundai Capital America | 635,000 | 5.65% | 26/6/2026 | 641,373 | 0.02% |
| Hyundai Capital America | 446,000 | 2.75% | 27/9/2026 | 429,795 | 0.01% |
| Hyundai Capital America | 547,000 | 3.50% | 2/11/2026 | 533,304 | 0.01% |
| Hyundai Capital America | 200,000 | 5.30% | 19/3/2027 | 201,561 | 0.01% |
| Hyundai Capital America | 50,000 | 4.30% | 24/9/2027 | 49,181 | 0.00% |
| Hyundai Capital America | 250,000 | 4.88% | 1/11/2027 | 249,235 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hyundai Capital America | 280,000 | 2.10% | 15/9/2028 | 250,773 | 0.01% |
| Hyundai Capital America | 325,000 | 6.50% | 16/1/2029 | 339,276 | 0.01% |
| Hyundai Capital America | 350,000 | 5.35% | 19/3/2029 | 351,480 | 0.01% |
| Hyundai Capital America | 50,000 | 5.30% | 24/6/2029 | 50,139 | 0.00% |
| Hyundai Capital America | 300,000 | 6.38% | 8/4/2030 | 313,272 | 0.01% |
| Hyundai Capital America | 190,000 | 6.20% | 21/9/2030 | 197,717 | 0.01% |
| Hyundai Capital America | 400,000 | 5.40% | 24/6/2031 | 400,188 | 0.01% |
| IBM International Capital Pte Ltd. | 307,000 | 4.70% | 5/2/2026 | 307,353 | 0.01% |
| IBM International Capital Pte Ltd. | 175,000 | 4.60% | 5/2/2027 | 175,123 | 0.00% |
| IBM International Capital Pte Ltd. | 150,000 | 4.60% | 5/2/2029 | 148,646 | 0.00% |
| IBM International Capital Pte Ltd. | 405,000 | 4.90% | 5/2/2034 | 393,464 | 0.01% |
| IBM International Capital Pte Ltd. | 405,000 | 5.25% | 5/2/2044 | 382,648 | 0.01% |
| IBM International Capital Pte Ltd. | 530,000 | 5.30% | 5/2/2054 | 488,771 | 0.01% |
| Icon Investments Six DAC | 150,000 | 5.85% | 8/5/2029 | 152,883 | 0.00% |
| Idaho Power Co. | 250,000 | 5.20% | 15/8/2034 | 248,534 | 0.01% |
| Idaho Power Co. | 260,000 | 4.20% | 1/3/2048 | 205,767 | 0.01% |
| Idaho Power Co. | 155,000 | 5.50% | 15/3/2053 | 148,992 | 0.00% |
| Idaho Power Co. | 75,000 | 5.80% | 1/4/2054 | 74,957 | 0.00% |
| IDEX Corp. | 260,000 | 4.95% | 1/9/2029 | 258,901 | 0.01% |
| IDEX Corp. | 249,000 | 3.00% | 1/5/2030 | 225,342 | 0.01% |
| IDEX Corp. | 245,000 | 2.63% | 15/6/2031 | 210,569 | 0.01% |
| Illinois Tool Works, Inc. | 400,000 | 2.65% | 15/11/2026 | 388,429 | 0.01% |
| Illinois Tool Works, Inc. | 150,000 | 4.88% | 15/9/2041 | 140,298 | 0.00% |
| Illinois Tool Works, Inc. | 410,000 | 3.90% | 1/9/2042 | 334,543 | 0.01% |
| Illumina, Inc. | 150,000 | 4.65% | 9/9/2026 | 149,569 | 0.00% |
| Illumina, Inc. | 283,000 | 5.75% | 13/12/2027 | 290,401 | 0.01% |
| Illumina, Inc. | 265,000 | 2.55% | 23/3/2031 | 225,005 | 0.01% |
| Indiana Michigan Power Co. | 255,000 | 3.85% | 15/5/2028 | 246,620 | 0.01% |
| Indiana Michigan Power Co. | 125,000 | 6.05% | 15/3/2037 | 128,795 | 0.00% |
| Indiana Michigan Power Co. | 482,000 | 4.55% | 15/3/2046 | 406,879 | 0.01% |
| Indiana Michigan Power Co. | 105,000 | 3.75% | 1/7/2047 | 77,822 | 0.00% |
| Indiana Michigan Power Co. | 250,000 | 4.25% | 15/8/2048 | 196,624 | 0.01% |
| Indiana Michigan Power Co. | 235,000 | 3.25% | 1/5/2051 | 154,308 | 0.00% |
| Indiana Michigan Power Co. | 350,000 | 5.63% | 1/4/2053 | 341,292 | 0.01% |
| Indiana University Health, Inc. Obligated Group | 205,000 | 3.97% | 1/11/2048 | 162,170 | 0.00% |
| Indiana University Health, Inc. Obligated Group | 295,000 | 2.85% | 1/11/2051 | 184,929 | 0.01% |
| Indianapolis Power & Light Co. | 190,000 | 5.65% | 1/12/2032 | 191,852 | 0.01% |
| Indianapolis Power & Light Co. | 90,000 | 4.05% | 1/5/2046 | 70,000 | 0.00% |
| Indianapolis Power & Light Co. | 325,000 | 5.70% | 1/4/2054 | 318,963 | 0.01% |
| Ingersoll Rand, Inc. | 475,000 | 5.20% | 15/6/2027 | 480,427 | 0.01% |
| Ingersoll Rand, Inc. | 280,000 | 5.40% | 14/8/2028 | 284,578 | 0.01% |
| Ingersoll Rand, Inc. | 240,000 | 5.18% | 15/6/2029 | 242,131 | 0.01% |
| Ingersoll Rand, Inc. | 160,000 | 5.31% | 15/6/2031 | 161,695 | 0.00% |
| Ingersoll Rand, Inc. | 255,000 | 5.70% | 14/8/2033 | 260,785 | 0.01% |
| Ingersoll Rand, Inc. | 240,000 | 5.45% | 15/6/2034 | 241,253 | 0.01% |
| Ingersoll Rand, Inc. | 345,000 | 5.70% | 15/6/2054 | 338,549 | 0.01% |
| Ingredion, Inc. | 155,000 | 3.20% | 1/10/2026 | 150,768 | 0.00% |
| Ingredion, Inc. | 345,000 | 2.90% | 1/6/2030 | 309,731 | 0.01% |
| Ingredion, Inc. | 125,000 | 3.90% | 1/6/2050 | 92,192 | 0.00% |
| Inova Health System Foundation | 225,000 | 4.07% | 15/5/2052 | 178,522 | 0.00% |
| Integris Baptist Medical Center, Inc. | 237,000 | 3.88% | 15/8/2050 | 171,014 | 0.00% |
| Intel Corp. | 610,000 | 4.88% | 10/2/2026 | 610,099 | 0.02% |
| Intel Corp. | 520,000 | 2.60% | 19/5/2026 | 504,299 | 0.01% |
| Intel Corp. | 495,000 | 3.75% | 25/3/2027 | 481,980 | 0.01% |
| Intel Corp. | 395,000 | 3.15% | 11/5/2027 | 378,934 | 0.01% |
| Intel Corp. | 345,000 | 3.75% | 5/8/2027 | 334,618 | 0.01% |
| Intel Corp. | 580,000 | 4.88% | 10/2/2028 | 576,854 | 0.02% |
| Intel Corp. | 295,000 | 1.60% | 12/8/2028 | 260,700 | 0.01% |
| Intel Corp. | 720,000 | 4.00% | 5/8/2029 | 685,756 | 0.02% |
| Intel Corp. | 660,000 | 2.45% | 15/11/2029 | 578,935 | 0.02% |
| Intel Corp. | 409,000 | 5.13% | 10/2/2030 | 405,186 | 0.01% |
| Intel Corp. | 562,000 | 3.90% | 25/3/2030 | 525,847 | 0.01% |
| Intel Corp. | 590,000 | 2.00% | 12/8/2031 | 475,182 | 0.01% |
| Intel Corp. | 395,000 | 4.15% | 5/8/2032 | 359,452 | 0.01% |
| Intel Corp. | 616,000 | 4.00% | 15/12/2032 | 552,514 | 0.01% |
| Intel Corp. | 1,055,000 | 5.20% | 10/2/2033 | 1,019,219 | 0.03% |
| Intel Corp. | 180,000 | 5.15% | 21/2/2034 | 172,704 | 0.00% |
| Intel Corp. | 275,000 | 4.60% | 25/3/2040 | 228,758 | 0.01% |
| Intel Corp. | 520,000 | 2.80% | 12/8/2041 | 331,472 | 0.01% |
| Intel Corp. | 605,000 | 4.80% | 1/10/2041 | 503,493 | 0.01% |
| Intel Corp. | 320,000 | 4.25% | 15/12/2042 | 243,389 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Intel Corp. | 377,000 | 5.63% | 10/2/2043 | 344,593 | 0.01% |
| Intel Corp. | 560,000 | 4.90% | 29/7/2045 | 452,172 | 0.01% |
| Intel Corp. | 630,000 | 4.10% | 19/5/2046 | 449,289 | 0.01% |
| Intel Corp. | 525,000 | 4.10% | 11/5/2047 | 372,693 | 0.01% |
| Intel Corp. | 832,000 | 3.73% | 8/12/2047 | 550,627 | 0.01% |
| Intel Corp. | 843,000 | 3.25% | 15/11/2049 | 504,898 | 0.01% |
| Intel Corp. | 790,000 | 4.75% | 25/3/2050 | 610,907 | 0.02% |
| Intel Corp. | 505,000 | 3.05% | 12/8/2051 | 287,303 | 0.01% |
| Intel Corp. | 680,000 | 4.90% | 5/8/2052 | 536,076 | 0.01% |
| Intel Corp. | 760,000 | 5.70% | 10/2/2053 | 672,976 | 0.02% |
| Intel Corp. | 400,000 | 5.60% | 21/2/2054 | 351,157 | 0.01% |
| Intel Corp. | 800,000 | 3.10% | 15/2/2060 | 426,580 | 0.01% |
| Intel Corp. | 430,000 | 4.95% | 25/3/2060 | 336,118 | 0.01% |
| Intel Corp. | 905,000 | 3.20% | 12/8/2061 | 490,205 | 0.01% |
| Intel Corp. | 575,000 | 5.05% | 5/8/2062 | 448,724 | 0.01% |
| Intel Corp. | 419,000 | 5.90% | 10/2/2063 | 376,469 | 0.01% |
| Intercontinental Exchange, Inc. | 573,000 | 4.00% | 15/9/2027 | 564,548 | 0.02% |
| Intercontinental Exchange, Inc. | 145,000 | 3.10% | 15/9/2027 | 139,317 | 0.00% |
| Intercontinental Exchange, Inc. | 300,000 | 3.63% | 1/9/2028 | 287,776 | 0.01% |
| Intercontinental Exchange, Inc. | 240,000 | 3.75% | 21/9/2028 | 231,070 | 0.01% |
| Intercontinental Exchange, Inc. | 318,000 | 4.35% | 15/6/2029 | 311,287 | 0.01% |
| Intercontinental Exchange, Inc. | 412,000 | 2.10% | 15/6/2030 | 356,045 | 0.01% |
| Intercontinental Exchange, Inc. | 75,000 | 5.25% | 15/6/2031 | 75,736 | 0.00% |
| Intercontinental Exchange, Inc. | 626,000 | 1.85% | 15/9/2032 | 496,432 | 0.01% |
| Intercontinental Exchange, Inc. | 520,000 | 4.60% | 15/3/2033 | 498,999 | 0.01% |
| Intercontinental Exchange, Inc. | 527,000 | 2.65% | 15/9/2040 | 367,951 | 0.01% |
| Intercontinental Exchange, Inc. | 575,000 | 4.25% | 21/9/2048 | 464,384 | 0.01% |
| Intercontinental Exchange, Inc. | 485,000 | 3.00% | 15/6/2050 | 308,657 | 0.01% |
| Intercontinental Exchange, Inc. | 714,000 | 4.95% | 15/6/2052 | 638,374 | 0.02% |
| Intercontinental Exchange, Inc. | 1,090,000 | 3.00% | 15/9/2060 | 636,548 | 0.02% |
| Intercontinental Exchange, Inc. | 468,000 | 5.20% | 15/6/2062 | 425,931 | 0.01% |
| International Business Machines Corp. | 364,000 | 4.50% | 6/2/2026 | 363,604 | 0.01% |
| International Business Machines Corp. | 507,000 | 3.45% | 19/2/2026 | 500,286 | 0.01% |
| International Business Machines Corp. | 900,000 | 3.30% | 15/5/2026 | 884,080 | 0.02% |
| International Business Machines Corp. | 105,000 | 3.30% | 27/1/2027 | 102,246 | 0.00% |
| International Business Machines Corp. | 222,000 | 2.20% | 9/2/2027 | 211,028 | 0.01% |
| International Business Machines Corp. | 355,000 | 1.70% | 15/5/2027 | 331,473 | 0.01% |
| International Business Machines Corp. | 390,000 | 4.15% | 27/7/2027 | 385,328 | 0.01% |
| International Business Machines Corp. | 250,000 | 6.22% | 1/8/2027 | 259,387 | 0.01% |
| International Business Machines Corp. | 155,000 | 6.50% | 15/1/2028 | 162,682 | 0.00% |
| International Business Machines Corp. | 290,000 | 4.50% | 6/2/2028 | 288,173 | 0.01% |
| International Business Machines Corp. | 960,000 | 3.50% | 15/5/2029 | 909,935 | 0.02% |
| International Business Machines Corp. | 765,000 | 1.95% | 15/5/2030 | 656,739 | 0.02% |
| International Business Machines Corp. | 300,000 | 2.72% | 9/2/2032 | 257,671 | 0.01% |
| International Business Machines Corp. | 415,000 | 4.40% | 27/7/2032 | 396,645 | 0.01% |
| International Business Machines Corp. | 335,000 | 5.88% | 29/11/2032 | 352,543 | 0.01% |
| International Business Machines Corp. | 375,000 | 4.75% | 6/2/2033 | 367,513 | 0.01% |
| International Business Machines Corp. | 785,000 | 4.15% | 15/5/2039 | 674,691 | 0.02% |
| International Business Machines Corp. | 170,000 | 5.60% | 30/11/2039 | 170,009 | 0.00% |
| International Business Machines Corp. | 450,000 | 2.85% | 15/5/2040 | 320,825 | 0.01% |
| International Business Machines Corp. | 550,000 | 4.00% | 20/6/2042 | 448,434 | 0.01% |
| International Business Machines Corp. | 335,000 | 4.70% | 19/2/2046 | 291,215 | 0.01% |
| International Business Machines Corp. | 1,090,000 | 4.25% | 15/5/2049 | 876,199 | 0.02% |
| International Business Machines Corp. | 570,000 | 2.95% | 15/5/2050 | 358,867 | 0.01% |
| International Business Machines Corp. | 440,000 | 3.43% | 9/2/2052 | 299,422 | 0.01% |
| International Business Machines Corp. | 490,000 | 4.90% | 27/7/2052 | 435,150 | 0.01% |
| International Business Machines Corp. | 210,000 | 5.10% | 6/2/2053 | 192,526 | 0.01% |
| International Business Machines Corp. | 87,000 | 7.13% | 1/12/2096 | 105,814 | 0.00% |
| International Flavors & Fragrances, Inc. | 349,000 | 1.83% | 15/10/2027 | 320,432 | 0.01% |
| International Flavors & Fragrances, Inc. | 30,000 | 4.45% | 26/9/2028 | 29,364 | 0.00% |
| International Flavors & Fragrances, Inc. | 600,000 | 2.30% | 1/11/2030 | 509,377 | 0.01% |
| International Flavors & Fragrances, Inc. | 395,000 | 3.27% | 15/11/2040 | 281,448 | 0.01% |
| International Flavors & Fragrances, Inc. | 195,000 | 4.38% | 1/6/2047 | 152,430 | 0.00% |
| International Flavors & Fragrances, Inc. | 335,000 | 5.00% | 26/9/2048 | 287,144 | 0.01% |
| International Flavors & Fragrances, Inc. | 605,000 | 3.47% | 1/12/2050 | 397,006 | 0.01% |
| International Paper Co. | 224,000 | 5.00% | 15/9/2035 | 218,862 | 0.01% |
| International Paper Co. | 100,000 | 7.30% | 15/11/2039 | 113,803 | 0.00% |
| International Paper Co. | 265,000 | 6.00% | 15/11/2041 | 270,123 | 0.01% |
| International Paper Co. | 440,000 | 4.80% | 15/6/2044 | 387,134 | 0.01% |
| International Paper Co. | 333,000 | 5.15% | 15/5/2046 | 300,862 | 0.01% |
| International Paper Co. | 91,000 | 4.40% | 15/8/2047 | 74,406 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| International Paper Co. | 400,000 | 4.35% | 15/8/2048 | 322,655 | 0.01% |
| Interpublic Group of Cos, Inc. | 642,000 | 4.65% | 1/10/2028 | 636,127 | 0.02% |
| Interpublic Group of Cos, Inc. | 400,000 | 4.75% | 30/3/2030 | 394,686 | 0.01% |
| Interpublic Group of Cos, Inc. | 130,000 | 2.40% | 1/3/2031 | 110,658 | 0.00% |
| Interpublic Group of Cos, Inc. | 455,000 | 5.38% | 15/6/2033 | 451,234 | 0.01% |
| Interpublic Group of Cos, Inc. | 175,000 | 3.38% | 1/3/2041 | 129,364 | 0.00% |
| Interstate Power & Light Co. | 125,000 | 4.10% | 26/9/2028 | 121,352 | 0.00% |
| Interstate Power & Light Co. | 185,000 | 3.60% | 1/4/2029 | 175,082 | 0.00% |
| Interstate Power & Light Co. | 125,000 | 2.30% | 1/6/2030 | 108,041 | 0.00% |
| Interstate Power & Light Co. | 160,000 | 5.70% | 15/10/2033 | 162,741 | 0.00% |
| Interstate Power & Light Co. | 200,000 | 4.95% | 30/9/2034 | 192,556 | 0.01% |
| Interstate Power & Light Co. | 110,000 | 6.25% | 15/7/2039 | 116,211 | 0.00% |
| Interstate Power & Light Co. | 290,000 | 3.70% | 15/9/2046 | 214,727 | 0.01% |
| Interstate Power & Light Co. | 188,000 | 3.50% | 30/9/2049 | 131,479 | 0.00% |
| Interstate Power & Light Co. | 75,000 | 3.10% | 30/11/2051 | 47,843 | 0.00% |
| Interstate Power & Light Co. | 275,000 | 5.45% | 30/9/2054 | 260,480 | 0.01% |
| Intuit, Inc. | 450,000 | 5.25% | 15/9/2026 | 455,068 | 0.01% |
| Intuit, Inc. | 355,000 | 1.35% | 15/7/2027 | 327,416 | 0.01% |
| Intuit, Inc. | 385,000 | 5.13% | 15/9/2028 | 390,686 | 0.01% |
| Intuit, Inc. | 109,000 | 1.65% | 15/7/2030 | 91,883 | 0.00% |
| Intuit, Inc. | 575,000 | 5.20% | 15/9/2033 | 576,050 | 0.02% |
| Intuit, Inc. | 475,000 | 5.50% | 15/9/2053 | 465,919 | 0.01% |
| Invesco Finance plc | 125,000 | 3.75% | 15/1/2026 | 123,667 | 0.00% |
| Invesco Finance plc | 185,000 | 5.38% | 30/11/2043 | 173,759 | 0.00% |
| Invitation Homes Operating Partnership LP | 410,000 | 2.30% | 15/11/2028 | 369,999 | 0.01% |
| Invitation Homes Operating Partnership LP | 185,000 | 5.45% | 15/8/2030 | 187,399 | 0.01% |
| Invitation Homes Operating Partnership LP | 235,000 | 2.00% | 15/8/2031 | 190,837 | 0.01% |
| Invitation Homes Operating Partnership LP | 455,000 | 4.15% | 15/4/2032 | 419,355 | 0.01% |
| Invitation Homes Operating Partnership LP | 285,000 | 5.50% | 15/8/2033 | 283,441 | 0.01% |
| Invitation Homes Operating Partnership LP | 75,000 | 2.70% | 15/1/2034 | 59,818 | 0.00% |
| Invitation Homes Operating Partnership LP | 125,000 | 4.88% | 1/2/2035 | 118,315 | 0.00% |
| Iowa Health System | 125,000 | 3.67% | 15/2/2050 | 91,566 | 0.00% |
| IPALCO Enterprises, Inc. | 100,000 | 4.25% | 1/5/2030 | 94,188 | 0.00% |
| IPALCO Enterprises, Inc. | 225,000 | 5.75% | 1/4/2034 | 225,066 | 0.01% |
| IQVIA, Inc. | 655,000 | 5.70% | 15/5/2028 | 663,126 | 0.02% |
| IQVIA, Inc. | 555,000 | 6.25% | 1/2/2029 | 573,300 | 0.02% |
| ITC Holdings Corp. | 275,000 | 3.25% | 30/6/2026 | 268,805 | 0.01% |
| ITC Holdings Corp. | 513,000 | 4.95% | 22/9/2027 | 513,571 | 0.01% |
| ITC Holdings Corp. | 135,000 | 3.35% | 15/11/2027 | 130,015 | 0.00% |
| ITC Holdings Corp. | 193,000 | 2.95% | 14/5/2030 | 172,488 | 0.00% |
| ITC Holdings Corp. | 375,000 | 5.40% | 1/6/2033 | 372,179 | 0.01% |
| ITC Holdings Corp. | 175,000 | 5.65% | 9/5/2034 | 176,105 | 0.00% |
| ITC Holdings Corp. | 85,000 | 5.30% | 1/7/2043 | 77,880 | 0.00% |
| ITR Concession Co. LLC | 160,000 | 5.18% | 15/7/2035 | 144,409 | 0.00% |
| Jabil, Inc. | 352,000 | 1.70% | 15/4/2026 | 337,817 | 0.01% |
| Jabil, Inc. | 250,000 | 4.25% | 15/5/2027 | 246,501 | 0.01% |
| Jabil, Inc. | 320,000 | 3.95% | 12/1/2028 | 309,514 | 0.01% |
| Jabil, Inc. | 348,000 | 5.45% | 1/2/2029 | 350,545 | 0.01% |
| Jabil, Inc. | 285,000 | 3.60% | 15/1/2030 | 262,954 | 0.01% |
| Jackson Financial, Inc. | 175,000 | 5.17% | 8/6/2027 | 175,847 | 0.00% |
| Jackson Financial, Inc. | 250,000 | 3.13% | 23/11/2031 | 213,218 | 0.01% |
| Jackson Financial, Inc. | 300,000 | 5.67% | 8/6/2032 | 302,312 | 0.01% |
| Jackson Financial, Inc. | 310,000 | 4.00% | 23/11/2051 | 213,478 | 0.01% |
| Jackson National Life Global Funding | 173,000 | 3.05% | 29/4/2026 | 168,947 | 0.00% |
| Jackson National Life Global Funding | 425,000 | 5.55% | 2/7/2027 | 430,350 | 0.01% |
| Jackson National Life Global Funding | 80,000 | 3.05% | 21/6/2029 | 72,093 | 0.00% |
| Jacobs Engineering Group, Inc. | 275,000 | 6.35% | 18/8/2028 | 286,084 | 0.01% |
| Jacobs Engineering Group, Inc. | 240,000 | 5.90% | 1/3/2033 | 243,141 | 0.01% |
| JB Hunt Transport Services, Inc. | 645,000 | 3.88% | 1/3/2026 | 638,512 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 255,000 | 2.50% | 15/1/2027 | 242,176 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 550,000 | 5.13% | 1/2/2028 | 547,250 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 249,000 | 3.00% | 2/2/2029 | 227,372 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 719,000 | 5.50% | 15/1/2030 | 718,163 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 430,000 | 3.75% | 1/12/2031 | 382,452 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 556,000 | 3.63% | 15/1/2032 | 490,044 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 570,000 | 3.00% | 15/5/2032 | 474,959 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 543,000 | 5.75% | 1/4/2033 | 541,143 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 852,000 | 6.75% | 15/3/2034 | 901,946 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 370,000 | 4.38% | 2/2/2052 | 276,875 | 0.01% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 560,000 | 6.50% | 1/12/2052 | 566,149 | 0.02% |
| JBS USA Holding Lux Sarl/JBS USA Food Co./JBS Lux Co. Sarl | 375,000 | 7.25% | 15/11/2053 | 413,218 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Jefferies Financial Group, Inc. | 150,000 | 4.85% | 15/1/2027 | 150,217 | 0.00% |
| Jefferies Financial Group, Inc. | 486,000 | 6.45% | 8/6/2027 | 502,564 | 0.01% |
| Jefferies Financial Group, Inc. | 296,000 | 5.88% | 21/7/2028 | 302,617 | 0.01% |
| Jefferies Financial Group, Inc. | 315,000 | 4.15% | 23/1/2030 | 300,560 | 0.01% |
| Jefferies Financial Group, Inc. | 370,000 | 2.63% | 15/10/2031 | 311,925 | 0.01% |
| Jefferies Financial Group, Inc. | 420,000 | 2.75% | 15/10/2032 | 344,366 | 0.01% |
| Jefferies Financial Group, Inc. | 600,000 | 6.20% | 14/4/2034 | 618,168 | 0.02% |
| Jefferies Financial Group, Inc. | 200,000 | 6.25% | 15/1/2036 | 205,508 | 0.01% |
| Jefferies Financial Group, Inc. | 110,000 | 6.50% | 20/1/2043 | 116,812 | 0.00% |
| Jersey Central Power & Light Co. | 310,000 | 4.30% | 15/1/2026 | 308,421 | 0.01% |
| Jersey Central Power & Light Co. | 100,000 | 2.75% | 1/3/2032 | 84,947 | 0.00% |
| Jersey Central Power & Light Co. | 300,000 | 5.10% | 15/1/2035 | 292,818 | 0.01% |
| JetBlue 2019-1 Class AA Pass Through Trust | 211,292 | 2.75% | 15/5/2032 | 182,691 | 0.01% |
| JetBlue 2020-1 Class A Pass Through Trust | 243,623 | 4.00% | 15/11/2032 | 228,229 | 0.01% |
| JM Smucker Co. | 100,000 | 3.38% | 15/12/2027 | 96,880 | 0.00% |
| JM Smucker Co. | 225,000 | 5.90% | 15/11/2028 | 233,109 | 0.01% |
| JM Smucker Co. | 125,000 | 2.38% | 15/3/2030 | 110,363 | 0.00% |
| JM Smucker Co. | 61,000 | 2.13% | 15/3/2032 | 49,613 | 0.00% |
| JM Smucker Co. | 500,000 | 6.20% | 15/11/2033 | 527,746 | 0.01% |
| JM Smucker Co. | 250,000 | 4.25% | 15/3/2035 | 226,519 | 0.01% |
| JM Smucker Co. | 285,000 | 6.50% | 15/11/2043 | 303,829 | 0.01% |
| JM Smucker Co. | 210,000 | 4.38% | 15/3/2045 | 172,925 | 0.00% |
| JM Smucker Co. | 400,000 | 6.50% | 15/11/2053 | 429,602 | 0.01% |
| John Deere Capital Corp. | 441,000 | 4.80% | 9/1/2026 | 442,347 | 0.01% |
| John Deere Capital Corp. | 265,000 | 0.70% | 15/1/2026 | 254,805 | 0.01% |
| John Deere Capital Corp. | 150,000 | 5.05% | 3/3/2026 | 151,092 | 0.00% |
| John Deere Capital Corp. | 300,000 | 4.95% | 6/3/2026 | 301,517 | 0.01% |
| John Deere Capital Corp. | 125,000 | 4.75% | 8/6/2026 | 125,530 | 0.00% |
| John Deere Capital Corp. | 162,000 | 2.65% | 10/6/2026 | 157,960 | 0.00% |
| John Deere Capital Corp. | 135,000 | 1.05% | 17/6/2026 | 128,542 | 0.00% |
| John Deere Capital Corp. | 236,000 | 5.15% | 8/9/2026 | 239,010 | 0.01% |
| John Deere Capital Corp. | 115,000 | 2.25% | 14/9/2026 | 110,847 | 0.00% |
| John Deere Capital Corp. | 195,000 | 1.30% | 13/10/2026 | 184,625 | 0.01% |
| John Deere Capital Corp. | 200,000 | 4.50% | 8/1/2027 | 200,245 | 0.01% |
| John Deere Capital Corp. | 210,000 | 1.70% | 11/1/2027 | 198,626 | 0.01% |
| John Deere Capital Corp. | 300,000 | 4.85% | 5/3/2027 | 301,930 | 0.01% |
| John Deere Capital Corp. | 230,000 | 2.35% | 8/3/2027 | 219,523 | 0.01% |
| John Deere Capital Corp. | 267,000 | 1.75% | 9/3/2027 | 251,489 | 0.01% |
| John Deere Capital Corp. | 205,000 | 4.90% | 11/6/2027 | 206,523 | 0.01% |
| John Deere Capital Corp. | 125,000 | 4.20% | 15/7/2027 | 124,083 | 0.00% |
| John Deere Capital Corp. | 275,000 | 2.80% | 8/9/2027 | 263,408 | 0.01% |
| John Deere Capital Corp. | 250,000 | 4.15% | 15/9/2027 | 247,545 | 0.01% |
| John Deere Capital Corp. | 134,000 | 3.05% | 6/1/2028 | 128,666 | 0.00% |
| John Deere Capital Corp. | 510,000 | 4.75% | 20/1/2028 | 512,560 | 0.01% |
| John Deere Capital Corp. | 150,000 | 4.90% | 3/3/2028 | 151,169 | 0.00% |
| John Deere Capital Corp. | 250,000 | 1.50% | 6/3/2028 | 227,038 | 0.01% |
| John Deere Capital Corp. | 1,720,000 | 4.95% | 14/7/2028 | 1,736,318 | 0.05% |
| John Deere Capital Corp. | 475,000 | 4.50% | 16/1/2029 | 470,785 | 0.01% |
| John Deere Capital Corp. | 155,000 | 3.45% | 7/3/2029 | 147,606 | 0.00% |
| John Deere Capital Corp. | 250,000 | 3.35% | 18/4/2029 | 237,126 | 0.01% |
| John Deere Capital Corp. | 208,000 | 4.85% | 11/6/2029 | 208,725 | 0.01% |
| John Deere Capital Corp. | 425,000 | 2.80% | 18/7/2029 | 391,720 | 0.01% |
| John Deere Capital Corp. | 165,000 | 4.85% | 11/10/2029 | 166,122 | 0.00% |
| John Deere Capital Corp. | 475,000 | 2.45% | 9/1/2030 | 426,973 | 0.01% |
| John Deere Capital Corp. | 355,000 | 4.70% | 10/6/2030 | 353,861 | 0.01% |
| John Deere Capital Corp. | 220,000 | 1.45% | 15/1/2031 | 181,418 | 0.00% |
| John Deere Capital Corp. | 325,000 | 4.90% | 7/3/2031 | 324,608 | 0.01% |
| John Deere Capital Corp. | 340,000 | 2.00% | 17/6/2031 | 285,090 | 0.01% |
| John Deere Capital Corp. | 440,000 | 4.40% | 8/9/2031 | 426,278 | 0.01% |
| John Deere Capital Corp. | 300,000 | 3.90% | 7/6/2032 | 278,499 | 0.01% |
| John Deere Capital Corp. | 160,000 | 4.35% | 15/9/2032 | 153,376 | 0.00% |
| John Deere Capital Corp. | 375,000 | 5.15% | 8/9/2033 | 375,919 | 0.01% |
| John Deere Capital Corp. | 430,000 | 5.10% | 11/4/2034 | 429,613 | 0.01% |
| John Deere Capital Corp. | 345,000 | 5.05% | 12/6/2034 | 343,184 | 0.01% |
| John Sevier Combined Cycle Generation LLC | 118,659 | 4.63% | 15/1/2042 | 109,512 | 0.00% |
| Johns Hopkins Health System Corp. | 175,000 | 3.84% | 15/5/2046 | 138,186 | 0.00% |
| Johns Hopkins University | 240,000 | 4.08% | 1/7/2053 | 194,523 | 0.01% |
| Johns Hopkins University | 210,000 | 2.81% | 1/1/2060 | 126,185 | 0.00% |
| Johnson & Johnson | 689,000 | 2.45% | 1/3/2026 | 673,912 | 0.02% |
| Johnson & Johnson | 379,000 | 2.95% | 3/3/2027 | 367,655 | 0.01% |
| Johnson & Johnson | 500,000 | 0.95% | 1/9/2027 | 458,399 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Johnson & Johnson | 925,000 | 2.90% | 15/1/2028 | 884,605 | 0.02% |
| Johnson & Johnson | 350,000 | 4.80% | 1/6/2029 | 352,898 | 0.01% |
| Johnson & Johnson | 560,000 | 1.30% | 1/9/2030 | 469,448 | 0.01% |
| Johnson & Johnson | 1,050,000 | 4.90% | 1/6/2031 | 1,057,001 | 0.03% |
| Johnson & Johnson | 460,000 | 4.95% | 15/5/2033 | 465,184 | 0.01% |
| Johnson & Johnson | 435,000 | 4.38% | 5/12/2033 | 422,161 | 0.01% |
| Johnson & Johnson | 550,000 | 4.95% | 1/6/2034 | 550,242 | 0.01% |
| Johnson & Johnson | 350,000 | 3.55% | 1/3/2036 | 305,660 | 0.01% |
| Johnson & Johnson | 485,000 | 3.63% | 3/3/2037 | 419,868 | 0.01% |
| Johnson & Johnson | 310,000 | 5.95% | 15/8/2037 | 333,437 | 0.01% |
| Johnson & Johnson | 330,000 | 3.40% | 15/1/2038 | 275,358 | 0.01% |
| Johnson & Johnson | 185,000 | 5.85% | 15/7/2038 | 197,152 | 0.01% |
| Johnson & Johnson | 350,000 | 2.10% | 1/9/2040 | 233,149 | 0.01% |
| Johnson & Johnson | 218,000 | 4.50% | 1/9/2040 | 203,421 | 0.01% |
| Johnson & Johnson | 130,000 | 4.85% | 15/5/2041 | 125,347 | 0.00% |
| Johnson & Johnson | 458,000 | 4.50% | 5/12/2043 | 418,457 | 0.01% |
| Johnson & Johnson | 800,000 | 3.70% | 1/3/2046 | 630,550 | 0.02% |
| Johnson & Johnson | 390,000 | 3.75% | 3/3/2047 | 306,758 | 0.01% |
| Johnson & Johnson | 420,000 | 3.50% | 15/1/2048 | 315,650 | 0.01% |
| Johnson & Johnson | 360,000 | 2.25% | 1/9/2050 | 206,103 | 0.01% |
| Johnson & Johnson | 400,000 | 5.25% | 1/6/2054 | 391,424 | 0.01% |
| Johnson & Johnson | 830,000 | 2.45% | 1/9/2060 | 451,503 | 0.01% |
| Johnson Controls International plc | 228,000 | 3.90% | 14/2/2026 | 225,869 | 0.01% |
| Johnson Controls International plc | 219,000 | 6.00% | 15/1/2036 | 227,925 | 0.01% |
| Johnson Controls International plc | 100,000 | 4.63% | 2/7/2044 | 86,058 | 0.00% |
| Johnson Controls International plc | 175,000 | 4.50% | 15/2/2047 | 145,127 | 0.00% |
| Johnson Controls International plc | 168,000 | 4.95% | 2/7/2064 | 142,077 | 0.00% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | 265,000 | 1.75% | 15/9/2030 | 221,954 | 0.01% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | 100,000 | 2.00% | 16/9/2031 | 82,548 | 0.00% |
| Johnson Controls International plc/Tyco Fire & Security Finance SCA | 480,000 | 4.90% | 1/12/2032 | 467,934 | 0.01% |
| Johnsonville Aeroderivative Combustion Turbine Generation LLC | 325,000 | 5.08% | 1/10/2054 | 312,716 | 0.01% |
| Jones Lang LaSalle, Inc. | 300,000 | 6.88% | 1/12/2028 | 317,873 | 0.01% |
| JPMorgan Chase & Co. | 1,091,000 | 3.30% | 1/4/2026 | 1,074,701 | 0.03% |
| JPMorgan Chase & Co. | 1,065,000 | 3.20% | 15/6/2026 | 1,044,795 | 0.03% |
| JPMorgan Chase & Co. | 1,175,000 | 2.95% | 1/10/2026 | 1,144,851 | 0.03% |
| JPMorgan Chase & Co. | 944,000 | 4.13% | 15/12/2026 | 934,297 | 0.03% |
| JPMorgan Chase & Co. | 1,315,000 | 3.96% | 29/1/2027 | 1,303,596 | 0.04% |
| JPMorgan Chase & Co. | 910,000 | 1.04% | 4/2/2027 | 873,841 | 0.02% |
| JPMorgan Chase & Co. | 1,350,000 | 1.58% | 22/4/2027 | 1,296,352 | 0.04% |
| JPMorgan Chase & Co. | 536,000 | 8.00% | 29/4/2027 | 574,492 | 0.02% |
| JPMorgan Chase & Co. | 1,175,000 | 1.47% | 22/9/2027 | 1,111,176 | 0.03% |
| JPMorgan Chase & Co. | 730,000 | 4.25% | 1/10/2027 | 724,552 | 0.02% |
| JPMorgan Chase & Co. | 675,000 | 6.07% | 22/10/2027 | 690,849 | 0.02% |
| JPMorgan Chase & Co. | 487,000 | 3.63% | 1/12/2027 | 473,231 | 0.01% |
| JPMorgan Chase & Co. | 940,000 | 5.04% | 23/1/2028 | 943,073 | 0.03% |
| JPMorgan Chase & Co. | 970,000 | 3.78% | 1/2/2028 | 949,048 | 0.03% |
| JPMorgan Chase & Co. | 910,000 | 2.95% | 24/2/2028 | 874,726 | 0.02% |
| JPMorgan Chase & Co. | 785,000 | 5.57% | 22/4/2028 | 798,581 | 0.02% |
| JPMorgan Chase & Co. | 1,425,000 | 4.32% | 26/4/2028 | 1,407,747 | 0.04% |
| JPMorgan Chase & Co. | 875,000 | 3.54% | 1/5/2028 | 849,697 | 0.02% |
| JPMorgan Chase & Co. | 930,000 | 2.18% | 1/6/2028 | 872,952 | 0.02% |
| JPMorgan Chase & Co. | 805,000 | 4.98% | 22/7/2028 | 807,181 | 0.02% |
| JPMorgan Chase & Co. | 1,255,000 | 4.85% | 25/7/2028 | 1,254,499 | 0.03% |
| JPMorgan Chase & Co. | 530,000 | 4.51% | 22/10/2028 | 525,314 | 0.01% |
| JPMorgan Chase & Co. | 1,125,000 | 3.51% | 23/1/2029 | 1,079,675 | 0.03% |
| JPMorgan Chase & Co. | 655,000 | 4.01% | 23/4/2029 | 634,939 | 0.02% |
| JPMorgan Chase & Co. | 1,195,000 | 2.07% | 1/6/2029 | 1,085,214 | 0.03% |
| JPMorgan Chase & Co. | 1,005,000 | 4.20% | 23/7/2029 | 978,377 | 0.03% |
| JPMorgan Chase & Co. | 940,000 | 5.30% | 24/7/2029 | 948,688 | 0.03% |
| JPMorgan Chase & Co. | 1,030,000 | 6.09% | 23/10/2029 | 1,068,466 | 0.03% |
| JPMorgan Chase & Co. | 1,070,000 | 4.45% | 5/12/2029 | 1,047,696 | 0.03% |
| JPMorgan Chase & Co. | 715,000 | 5.01% | 23/1/2030 | 714,069 | 0.02% |
| JPMorgan Chase & Co. | 835,000 | 5.58% | 22/4/2030 | 850,745 | 0.02% |
| JPMorgan Chase & Co. | 1,392,000 | 3.70% | 6/5/2030 | 1,317,979 | 0.04% |
| JPMorgan Chase & Co. | 775,000 | 4.57% | 14/6/2030 | 759,362 | 0.02% |
| JPMorgan Chase & Co. | 945,000 | 5.00% | 22/7/2030 | 941,381 | 0.03% |
| JPMorgan Chase & Co. | 357,000 | 8.75% | 1/9/2030 | 420,150 | 0.01% |
| JPMorgan Chase & Co. | 1,362,000 | 2.74% | 15/10/2030 | 1,225,925 | 0.03% |
| JPMorgan Chase & Co. | 750,000 | 4.60% | 22/10/2030 | 735,891 | 0.02% |
| JPMorgan Chase & Co. | 1,250,000 | 4.49% | 24/3/2031 | 1,217,293 | 0.03% |
| JPMorgan Chase & Co. | 959,000 | 2.52% | 22/4/2031 | 843,764 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| JPMorgan Chase & Co. | 1,655,000 | 2.96% | 13/5/2031 | 1,478,985 | 0.04% |
| JPMorgan Chase & Co. | 850,000 | 1.76% | 19/11/2031 | 706,349 | 0.02% |
| JPMorgan Chase & Co. | 900,000 | 1.95% | 4/2/2032 | 746,811 | 0.02% |
| JPMorgan Chase & Co. | 1,135,000 | 2.58% | 22/4/2032 | 974,215 | 0.03% |
| JPMorgan Chase & Co. | 1,076,000 | 2.55% | 8/11/2032 | 907,824 | 0.02% |
| JPMorgan Chase & Co. | 1,241,000 | 2.96% | 25/1/2033 | 1,072,885 | 0.03% |
| JPMorgan Chase & Co. | 940,000 | 4.59% | 26/4/2033 | 899,906 | 0.02% |
| JPMorgan Chase & Co. | 1,710,000 | 4.91% | 25/7/2033 | 1,672,814 | 0.05% |
| JPMorgan Chase & Co. | 1,430,000 | 5.72% | 14/9/2033 | 1,456,180 | 0.04% |
| JPMorgan Chase & Co. | 1,865,000 | 5.35% | 1/6/2034 | 1,864,537 | 0.05% |
| JPMorgan Chase & Co. | 1,450,000 | 6.25% | 23/10/2034 | 1,533,738 | 0.04% |
| JPMorgan Chase & Co. | 1,355,000 | 5.34% | 23/1/2035 | 1,347,457 | 0.04% |
| JPMorgan Chase & Co. | 1,035,000 | 5.77% | 22/4/2035 | 1,059,424 | 0.03% |
| JPMorgan Chase & Co. | 2,260,000 | 5.29% | 22/7/2035 | 2,236,753 | 0.06% |
| JPMorgan Chase & Co. | 1,560,000 | 4.95% | 22/10/2035 | 1,504,224 | 0.04% |
| JPMorgan Chase & Co. | 1,062,000 | 6.40% | 15/5/2038 | 1,159,092 | 0.03% |
| JPMorgan Chase & Co. | 1,075,000 | 3.88% | 24/7/2038 | 912,699 | 0.02% |
| JPMorgan Chase & Co. | 570,000 | 5.50% | 15/10/2040 | 566,446 | 0.02% |
| JPMorgan Chase & Co. | 775,000 | 3.11% | 22/4/2041 | 573,500 | 0.02% |
| JPMorgan Chase & Co. | 1,245,000 | 5.60% | 15/7/2041 | 1,256,777 | 0.03% |
| JPMorgan Chase & Co. | 900,000 | 2.53% | 19/11/2041 | 606,483 | 0.02% |
| JPMorgan Chase & Co. | 550,000 | 5.40% | 6/1/2042 | 542,057 | 0.01% |
| JPMorgan Chase & Co. | 1,022,000 | 3.16% | 22/4/2042 | 748,494 | 0.02% |
| JPMorgan Chase & Co. | 395,000 | 5.63% | 16/8/2043 | 392,348 | 0.01% |
| JPMorgan Chase & Co. | 510,000 | 4.85% | 1/2/2044 | 467,506 | 0.01% |
| JPMorgan Chase & Co. | 675,000 | 4.95% | 1/6/2045 | 612,809 | 0.02% |
| JPMorgan Chase & Co. | 1,200,000 | 5.53% | 29/11/2045 | 1,171,791 | 0.03% |
| JPMorgan Chase & Co. | 748,000 | 4.26% | 22/2/2048 | 616,223 | 0.02% |
| JPMorgan Chase & Co. | 885,000 | 4.03% | 24/7/2048 | 696,702 | 0.02% |
| JPMorgan Chase & Co. | 1,685,000 | 3.96% | 15/11/2048 | 1,316,890 | 0.04% |
| JPMorgan Chase & Co. | 915,000 | 3.90% | 23/1/2049 | 704,172 | 0.02% |
| JPMorgan Chase & Co. | 925,000 | 3.11% | 22/4/2051 | 610,032 | 0.02% |
| JPMorgan Chase & Co. | 1,705,000 | 3.33% | 22/4/2052 | 1,169,080 | 0.03% |
| JPMorgan Chase Bank NA | 1,075,000 | 5.11% | 8/12/2026 | 1,086,601 | 0.03% |
| Juniper Networks, Inc. | 135,000 | 3.75% | 15/8/2029 | 128,209 | 0.00% |
| Juniper Networks, Inc. | 205,000 | 2.00% | 10/12/2030 | 171,241 | 0.00% |
| Juniper Networks, Inc. | 275,000 | 5.95% | 15/3/2041 | 270,835 | 0.01% |
| Kaiser Foundation Hospitals | 180,000 | 3.15% | 1/5/2027 | 174,261 | 0.00% |
| Kaiser Foundation Hospitals | 770,000 | 2.81% | 1/6/2041 | 545,096 | 0.01% |
| Kaiser Foundation Hospitals | 245,000 | 4.88% | 1/4/2042 | 226,697 | 0.01% |
| Kaiser Foundation Hospitals | 535,000 | 4.15% | 1/5/2047 | 436,714 | 0.01% |
| Kaiser Foundation Hospitals | 610,000 | 3.27% | 1/11/2049 | 422,648 | 0.01% |
| Kaiser Foundation Hospitals | 609,000 | 3.00% | 1/6/2051 | 396,002 | 0.01% |
| Kellanova | 300,000 | 3.25% | 1/4/2026 | 295,022 | 0.01% |
| Kellanova | 165,000 | 3.40% | 15/11/2027 | 159,188 | 0.00% |
| Kellanova | 173,000 | 4.30% | 15/5/2028 | 170,158 | 0.00% |
| Kellanova | 240,000 | 2.10% | 1/6/2030 | 208,708 | 0.01% |
| Kellanova | 355,000 | 7.45% | 1/4/2031 | 395,908 | 0.01% |
| Kellanova | 75,000 | 5.25% | 1/3/2033 | 74,954 | 0.00% |
| Kellanova | 285,000 | 4.50% | 1/4/2046 | 239,745 | 0.01% |
| Kellanova | 250,000 | 5.75% | 16/5/2054 | 249,450 | 0.01% |
| Kemper Corp. | 235,000 | 2.40% | 30/9/2030 | 199,182 | 0.01% |
| Kemper Corp. | 240,000 | 3.80% | 23/2/2032 | 211,263 | 0.01% |
| Kennametal, Inc. | 235,000 | 4.63% | 15/6/2028 | 231,790 | 0.01% |
| Kennametal, Inc. | 275,000 | 2.80% | 1/3/2031 | 236,232 | 0.01% |
| Kentucky Power Co. | 200,000 | 7.00% | 15/11/2033 | 212,059 | 0.01% |
| Kentucky Utilities Co. | 235,000 | 5.45% | 15/4/2033 | 237,083 | 0.01% |
| Kentucky Utilities Co. | 520,000 | 5.13% | 1/11/2040 | 492,186 | 0.01% |
| Kentucky Utilities Co. | 235,000 | 4.38% | 1/10/2045 | 194,717 | 0.01% |
| Kentucky Utilities Co. | 306,000 | 3.30% | 1/6/2050 | 206,098 | 0.01% |
| Kenvue, Inc. | 612,000 | 5.35% | 22/3/2026 | 617,831 | 0.02% |
| Kenvue, Inc. | 555,000 | 5.05% | 22/3/2028 | 561,584 | 0.02% |
| Kenvue, Inc. | 680,000 | 5.00% | 22/3/2030 | 684,566 | 0.02% |
| Kenvue, Inc. | 600,000 | 4.90% | 22/3/2033 | 589,851 | 0.02% |
| Kenvue, Inc. | 455,000 | 5.10% | 22/3/2043 | 435,377 | 0.01% |
| Kenvue, Inc. | 585,000 | 5.05% | 22/3/2053 | 542,472 | 0.01% |
| Kenvue, Inc. | 360,000 | 5.20% | 22/3/2063 | 331,779 | 0.01% |
| Keurig Dr Pepper, Inc. | 200,000 | 2.55% | 15/9/2026 | 193,241 | 0.01% |
| Keurig Dr Pepper, Inc. | 250,000 | 5.10% | 15/3/2027 | 252,277 | 0.01% |
| Keurig Dr Pepper, Inc. | 125,000 | 3.43% | 15/6/2027 | 121,321 | 0.00% |
| Keurig Dr Pepper, Inc. | 330,000 | 4.60% | 25/5/2028 | 327,196 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Keurig Dr Pepper, Inc. | 200,000 | 5.05% | 15/3/2029 | 200,524 | 0.01% |
| Keurig Dr Pepper, Inc. | 225,000 | 3.95% | 15/4/2029 | 215,835 | 0.01% |
| Keurig Dr Pepper, Inc. | 362,000 | 3.20% | 1/5/2030 | 330,927 | 0.01% |
| Keurig Dr Pepper, Inc. | 200,000 | 5.20% | 15/3/2031 | 201,817 | 0.01% |
| Keurig Dr Pepper, Inc. | 160,000 | 2.25% | 15/3/2031 | 135,367 | 0.00% |
| Keurig Dr Pepper, Inc. | 237,000 | 4.05% | 15/4/2032 | 221,662 | 0.01% |
| Keurig Dr Pepper, Inc. | 425,000 | 5.30% | 15/3/2034 | 424,430 | 0.01% |
| Keurig Dr Pepper, Inc. | 135,000 | 4.50% | 15/11/2045 | 112,743 | 0.00% |
| Keurig Dr Pepper, Inc. | 260,000 | 4.42% | 15/12/2046 | 212,845 | 0.01% |
| Keurig Dr Pepper, Inc. | 60,000 | 5.09% | 25/5/2048 | 53,871 | 0.00% |
| Keurig Dr Pepper, Inc. | 440,000 | 3.80% | 1/5/2050 | 323,309 | 0.01% |
| Keurig Dr Pepper, Inc. | 180,000 | 3.35% | 15/3/2051 | 120,618 | 0.00% |
| Keurig Dr Pepper, Inc. | 460,000 | 4.50% | 15/4/2052 | 378,827 | 0.01% |
| KeyBank NA | 180,000 | 4.70% | 26/1/2026 | 179,574 | 0.00% |
| KeyBank NA | 429,000 | 3.40% | 20/5/2026 | 419,325 | 0.01% |
| KeyBank NA | 305,000 | 5.85% | 15/11/2027 | 312,414 | 0.01% |
| KeyBank NA | 68,000 | 4.39% | 14/12/2027 | 66,871 | 0.00% |
| KeyBank NA | 505,000 | 3.90% | 13/4/2029 | 473,635 | 0.01% |
| KeyBank NA | 310,000 | 4.90% | 8/8/2032 | 293,723 | 0.01% |
| KeyBank NA | 590,000 | 5.00% | 26/1/2033 | 565,340 | 0.02% |
| KeyCorp | 305,000 | 2.25% | 6/4/2027 | 287,756 | 0.01% |
| KeyCorp | 373,000 | 4.10% | 30/4/2028 | 360,794 | 0.01% |
| KeyCorp | 505,000 | 2.55% | 1/10/2029 | 448,470 | 0.01% |
| KeyCorp | 454,000 | 4.79% | 1/6/2033 | 428,731 | 0.01% |
| KeyCorp | 453,000 | 6.40% | 6/3/2035 | 471,737 | 0.01% |
| Keysight Technologies, Inc. | 555,000 | 4.60% | 6/4/2027 | 552,412 | 0.01% |
| Keysight Technologies, Inc. | 325,000 | 3.00% | 30/10/2029 | 296,407 | 0.01% |
| Keysight Technologies, Inc. | 125,000 | 4.95% | 15/10/2034 | 120,266 | 0.00% |
| KeySpan Gas East Corp. | 225,000 | 2.74% | 15/8/2026 | 216,980 | 0.01% |
| KeySpan Gas East Corp. | 210,000 | 5.99% | 6/3/2033 | 212,782 | 0.01% |
| KeySpan Gas East Corp. | 155,000 | 5.82% | 1/4/2041 | 148,874 | 0.00% |
| KeySpan Gas East Corp. | 270,000 | 3.59% | 18/1/2052 | 178,463 | 0.00% |
| Kilroy Realty LP | 265,000 | 4.75% | 15/12/2028 | 258,651 | 0.01% |
| Kilroy Realty LP | 305,000 | 4.25% | 15/8/2029 | 287,286 | 0.01% |
| Kilroy Realty LP | 215,000 | 3.05% | 15/2/2030 | 188,450 | 0.01% |
| Kilroy Realty LP | 200,000 | 2.50% | 15/11/2032 | 155,173 | 0.00% |
| Kilroy Realty LP | 225,000 | 2.65% | 15/11/2033 | 172,078 | 0.00% |
| Kilroy Realty LP | 55,000 | 6.25% | 15/1/2036 | 54,597 | 0.00% |
| Kimberly-Clark Corp. | 255,000 | 2.75% | 15/2/2026 | 250,064 | 0.01% |
| Kimberly-Clark Corp. | 415,000 | 1.05% | 15/9/2027 | 379,280 | 0.01% |
| Kimberly-Clark Corp. | 180,000 | 3.95% | 1/11/2028 | 175,927 | 0.00% |
| Kimberly-Clark Corp. | 125,000 | 3.20% | 25/4/2029 | 117,933 | 0.00% |
| Kimberly-Clark Corp. | 575,000 | 3.10% | 26/3/2030 | 531,658 | 0.01% |
| Kimberly-Clark Corp. | 200,000 | 4.50% | 16/2/2033 | 194,610 | 0.01% |
| Kimberly-Clark Corp. | 175,000 | 6.63% | 1/8/2037 | 197,341 | 0.01% |
| Kimberly-Clark Corp. | 170,000 | 5.30% | 1/3/2041 | 166,299 | 0.00% |
| Kimberly-Clark Corp. | 150,000 | 3.20% | 30/7/2046 | 105,431 | 0.00% |
| Kimberly-Clark Corp. | 210,000 | 3.90% | 4/5/2047 | 164,231 | 0.00% |
| Kimco Realty OP LLC | 118,000 | 2.80% | 1/10/2026 | 114,250 | 0.00% |
| Kimco Realty OP LLC | 180,000 | 3.80% | 1/4/2027 | 176,330 | 0.00% |
| Kimco Realty OP LLC | 250,000 | 1.90% | 1/3/2028 | 228,408 | 0.01% |
| Kimco Realty OP LLC | 135,000 | 2.70% | 1/10/2030 | 119,738 | 0.00% |
| Kimco Realty OP LLC | 250,000 | 2.25% | 1/12/2031 | 207,288 | 0.01% |
| Kimco Realty OP LLC | 275,000 | 3.20% | 1/4/2032 | 241,476 | 0.01% |
| Kimco Realty OP LLC | 190,000 | 4.60% | 1/2/2033 | 180,964 | 0.00% |
| Kimco Realty OP LLC | 275,000 | 6.40% | 1/3/2034 | 292,532 | 0.01% |
| Kimco Realty OP LLC | 270,000 | 4.85% | 1/3/2035 | 256,820 | 0.01% |
| Kimco Realty OP LLC | 50,000 | 4.25% | 1/4/2045 | 40,448 | 0.00% |
| Kimco Realty OP LLC | 30,000 | 4.13% | 1/12/2046 | 23,608 | 0.00% |
| Kimco Realty OP LLC | 200,000 | 4.45% | 1/9/2047 | 164,564 | 0.00% |
| Kimco Realty OP LLC | 25,000 | 3.70% | 1/10/2049 | 18,143 | 0.00% |
| Kinder Morgan Energy Partners LP | 237,000 | 7.30% | 15/8/2033 | 263,573 | 0.01% |
| Kinder Morgan Energy Partners LP | 145,000 | 5.80% | 15/3/2035 | 145,943 | 0.00% |
| Kinder Morgan Energy Partners LP | 620,000 | 6.95% | 15/1/2038 | 672,742 | 0.02% |
| Kinder Morgan Energy Partners LP | 180,000 | 6.50% | 1/9/2039 | 187,863 | 0.01% |
| Kinder Morgan Energy Partners LP | 115,000 | 5.63% | 1/9/2041 | 108,148 | 0.00% |
| Kinder Morgan Energy Partners LP | 290,000 | 5.00% | 15/8/2042 | 252,441 | 0.01% |
| Kinder Morgan Energy Partners LP | 180,000 | 4.70% | 1/11/2042 | 151,460 | 0.00% |
| Kinder Morgan Energy Partners LP | 400,000 | 5.00% | 1/3/2043 | 348,754 | 0.01% |
| Kinder Morgan Energy Partners LP | 370,000 | 5.50% | 1/3/2044 | 342,816 | 0.01% |
| Kinder Morgan Energy Partners LP | 460,000 | 5.40% | 1/9/2044 | 418,675 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Kinder Morgan, Inc. | 275,000 | 1.75% | 15/11/2026 | 260,695 | 0.01% |
| Kinder Morgan, Inc. | 580,000 | 4.30% | 1/3/2028 | 569,430 | 0.02% |
| Kinder Morgan, Inc. | 438,000 | 5.00% | 1/2/2029 | 436,428 | 0.01% |
| Kinder Morgan, Inc. | 115,000 | 5.10% | 1/8/2029 | 115,048 | 0.00% |
| Kinder Morgan, Inc. | 400,000 | 2.00% | 15/2/2031 | 334,755 | 0.01% |
| Kinder Morgan, Inc. | 180,000 | 7.80% | 1/8/2031 | 202,688 | 0.01% |
| Kinder Morgan, Inc. | 275,000 | 7.75% | 15/1/2032 | 312,600 | 0.01% |
| Kinder Morgan, Inc. | 315,000 | 4.80% | 1/2/2033 | 299,711 | 0.01% |
| Kinder Morgan, Inc. | 691,000 | 5.20% | 1/6/2033 | 675,120 | 0.02% |
| Kinder Morgan, Inc. | 425,000 | 5.40% | 1/2/2034 | 419,096 | 0.01% |
| Kinder Morgan, Inc. | 455,000 | 5.30% | 1/12/2034 | 444,231 | 0.01% |
| Kinder Morgan, Inc. | 750,000 | 5.55% | 1/6/2045 | 701,046 | 0.02% |
| Kinder Morgan, Inc. | 390,000 | 5.05% | 15/2/2046 | 338,724 | 0.01% |
| Kinder Morgan, Inc. | 300,000 | 5.20% | 1/3/2048 | 264,871 | 0.01% |
| Kinder Morgan, Inc. | 210,000 | 3.25% | 1/8/2050 | 133,034 | 0.00% |
| Kinder Morgan, Inc. | 485,000 | 3.60% | 15/2/2051 | 328,270 | 0.01% |
| Kinder Morgan, Inc. | 150,000 | 5.45% | 1/8/2052 | 136,528 | 0.00% |
| Kinder Morgan, Inc. | 300,000 | 5.95% | 1/8/2054 | 292,829 | 0.01% |
| Kirby Corp. | 535,000 | 4.20% | 1/3/2028 | 517,842 | 0.01% |
| Kite Realty Group LP | 105,000 | 4.00% | 1/10/2026 | 103,507 | 0.00% |
| Kite Realty Group LP | 225,000 | 4.95% | 15/12/2031 | 218,610 | 0.01% |
| Kite Realty Group LP | 125,000 | 5.50% | 1/3/2034 | 124,171 | 0.00% |
| Kite Realty Group Trust | 100,000 | 4.75% | 15/9/2030 | 97,740 | 0.00% |
| KKR Group Finance Co. II LLC | 220,000 | 5.50% | 1/2/2043 | 210,323 | 0.01% |
| KKR Group Finance Co. III LLC | 475,000 | 5.13% | 1/6/2044 | 433,752 | 0.01% |
| KKR Group Finance Co. VI LLC | 320,000 | 3.75% | 1/7/2029 | 302,646 | 0.01% |
| KKR Group Finance Co. VII LLC | 252,000 | 3.63% | 25/2/2050 | 177,320 | 0.00% |
| KKR Group Finance Co. VIII LLC | 350,000 | 3.50% | 25/8/2050 | 241,370 | 0.01% |
| KKR Group Finance Co. X LLC | 295,000 | 3.25% | 15/12/2051 | 192,887 | 0.01% |
| KKR Group Finance Co. XII LLC | 525,000 | 4.85% | 17/5/2032 | 505,917 | 0.01% |
| KLA Corp. | 440,000 | 4.10% | 15/3/2029 | 428,881 | 0.01% |
| KLA Corp. | 385,000 | 4.65% | 15/7/2032 | 377,023 | 0.01% |
| KLA Corp. | 175,000 | 4.70% | 1/2/2034 | 169,864 | 0.00% |
| KLA Corp. | 200,000 | 5.00% | 15/3/2049 | 184,390 | 0.01% |
| KLA Corp. | 397,000 | 3.30% | 1/3/2050 | 274,574 | 0.01% |
| KLA Corp. | 485,000 | 4.95% | 15/7/2052 | 440,173 | 0.01% |
| KLA Corp. | 295,000 | 5.25% | 15/7/2062 | 275,954 | 0.01% |
| Kraft Heinz Foods Co. | 1,189,000 | 3.00% | 1/6/2026 | 1,160,490 | 0.03% |
| Kraft Heinz Foods Co. | 777,000 | 3.88% | 15/5/2027 | 761,396 | 0.02% |
| Kraft Heinz Foods Co. | 370,000 | 4.63% | 30/1/2029 | 366,437 | 0.01% |
| Kraft Heinz Foods Co. | 220,000 | 3.75% | 1/4/2030 | 207,839 | 0.01% |
| Kraft Heinz Foods Co. | 362,000 | 4.25% | 1/3/2031 | 345,806 | 0.01% |
| Kraft Heinz Foods Co. | 95,000 | 6.75% | 15/3/2032 | 102,744 | 0.00% |
| Kraft Heinz Foods Co. | 482,000 | 5.00% | 15/7/2035 | 466,862 | 0.01% |
| Kraft Heinz Foods Co. | 217,000 | 6.88% | 26/1/2039 | 239,317 | 0.01% |
| Kraft Heinz Foods Co. | 375,000 | 7.13% | 1/8/2039 | 419,759 | 0.01% |
| Kraft Heinz Foods Co. | 350,000 | 4.63% | 1/10/2039 | 312,619 | 0.01% |
| Kraft Heinz Foods Co. | 65,000 | 6.50% | 9/2/2040 | 68,864 | 0.00% |
| Kraft Heinz Foods Co. | 459,000 | 5.00% | 4/6/2042 | 412,903 | 0.01% |
| Kraft Heinz Foods Co. | 570,000 | 5.20% | 15/7/2045 | 516,361 | 0.01% |
| Kraft Heinz Foods Co. | 1,180,000 | 4.38% | 1/6/2046 | 954,046 | 0.03% |
| Kraft Heinz Foods Co. | 575,000 | 4.88% | 1/10/2049 | 492,690 | 0.01% |
| Kraft Heinz Foods Co. | 305,000 | 5.50% | 1/6/2050 | 286,063 | 0.01% |
| Kroger Co. | 182,000 | 3.50% | 1/2/2026 | 179,688 | 0.00% |
| Kroger Co. | 469,000 | 2.65% | 15/10/2026 | 452,495 | 0.01% |
| Kroger Co. | 300,000 | 3.70% | 1/8/2027 | 292,743 | 0.01% |
| Kroger Co. | 623,000 | 4.50% | 15/1/2029 | 614,856 | 0.02% |
| Kroger Co. | 425,000 | 2.20% | 1/5/2030 | 368,584 | 0.01% |
| Kroger Co. | 415,000 | 1.70% | 15/1/2031 | 341,894 | 0.01% |
| Kroger Co. | 145,000 | 7.50% | 1/4/2031 | 162,685 | 0.00% |
| Kroger Co. | 1,300,000 | 5.00% | 15/9/2034 | 1,259,878 | 0.03% |
| Kroger Co. | 150,000 | 6.90% | 15/4/2038 | 165,236 | 0.00% |
| Kroger Co. | 150,000 | 5.40% | 15/7/2040 | 144,359 | 0.00% |
| Kroger Co. | 85,000 | 5.00% | 15/4/2042 | 76,906 | 0.00% |
| Kroger Co. | 255,000 | 5.15% | 1/8/2043 | 233,675 | 0.01% |
| Kroger Co. | 240,000 | 3.88% | 15/10/2046 | 179,723 | 0.00% |
| Kroger Co. | 350,000 | 4.45% | 1/2/2047 | 288,027 | 0.01% |
| Kroger Co. | 480,000 | 4.65% | 15/1/2048 | 402,728 | 0.01% |
| Kroger Co. | 155,000 | 5.40% | 15/1/2049 | 145,458 | 0.00% |
| Kroger Co. | 150,000 | 3.95% | 15/1/2050 | 112,601 | 0.00% |
| Kroger Co. | 900,000 | 5.50% | 15/9/2054 | 846,860 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Kroger Co. | 600,000 | 5.65% | 15/9/2064 | 564,796 | 0.02% |
| Kyndryl Holdings, Inc. | 235,000 | 2.05% | 15/10/2026 | 223,469 | 0.01% |
| Kyndryl Holdings, Inc. | 200,000 | 2.70% | 15/10/2028 | 183,058 | 0.01% |
| Kyndryl Holdings, Inc. | 285,000 | 3.15% | 15/10/2031 | 247,191 | 0.01% |
| Kyndryl Holdings, Inc. | 300,000 | 6.35% | 20/2/2034 | 312,286 | 0.01% |
| Kyndryl Holdings, Inc. | 135,000 | 4.10% | 15/10/2041 | 106,988 | 0.00% |
| L3Harris Technologies, Inc. | 334,000 | 3.85% | 15/12/2026 | 328,714 | 0.01% |
| L3Harris Technologies, Inc. | 650,000 | 5.40% | 15/1/2027 | 657,802 | 0.02% |
| L3Harris Technologies, Inc. | 909,000 | 4.40% | 15/6/2028 | 893,275 | 0.02% |
| L3Harris Technologies, Inc. | 225,000 | 2.90% | 15/12/2029 | 203,591 | 0.01% |
| L3Harris Technologies, Inc. | 200,000 | 1.80% | 15/1/2031 | 164,908 | 0.00% |
| L3Harris Technologies, Inc. | 275,000 | 5.25% | 1/6/2031 | 275,364 | 0.01% |
| L3Harris Technologies, Inc. | 570,000 | 5.40% | 31/7/2033 | 568,589 | 0.02% |
| L3Harris Technologies, Inc. | 255,000 | 5.35% | 1/6/2034 | 254,486 | 0.01% |
| L3Harris Technologies, Inc. | 295,000 | 4.85% | 27/4/2035 | 280,989 | 0.01% |
| L3Harris Technologies, Inc. | 175,000 | 6.15% | 15/12/2040 | 181,618 | 0.00% |
| L3Harris Technologies, Inc. | 285,000 | 5.05% | 27/4/2045 | 260,950 | 0.01% |
| L3Harris Technologies, Inc. | 310,000 | 5.60% | 31/7/2053 | 300,694 | 0.01% |
| L3Harris Technologies, Inc. | 170,000 | 5.50% | 15/8/2054 | 163,269 | 0.00% |
| Laboratory Corp. of America Holdings | 130,000 | 1.55% | 1/6/2026 | 124,300 | 0.00% |
| Laboratory Corp. of America Holdings | 175,000 | 3.60% | 1/9/2027 | 170,229 | 0.00% |
| Laboratory Corp. of America Holdings | 375,000 | 2.95% | 1/12/2029 | 340,140 | 0.01% |
| Laboratory Corp. of America Holdings | 325,000 | 4.35% | 1/4/2030 | 313,395 | 0.01% |
| Laboratory Corp. of America Holdings | 495,000 | 2.70% | 1/6/2031 | 425,284 | 0.01% |
| Laboratory Corp. of America Holdings | 235,000 | 4.55% | 1/4/2032 | 224,759 | 0.01% |
| Laboratory Corp. of America Holdings | 310,000 | 4.80% | 1/10/2034 | 293,698 | 0.01% |
| Laboratory Corp. of America Holdings | 430,000 | 4.70% | 1/2/2045 | 369,386 | 0.01% |
| Lam Research Corp. | 573,000 | 3.75% | 15/3/2026 | 567,249 | 0.02% |
| Lam Research Corp. | 614,000 | 4.00% | 15/3/2029 | 596,975 | 0.02% |
| Lam Research Corp. | 540,000 | 1.90% | 15/6/2030 | 462,480 | 0.01% |
| Lam Research Corp. | 300,000 | 4.88% | 15/3/2049 | 269,466 | 0.01% |
| Lam Research Corp. | 500,000 | 2.88% | 15/6/2050 | 315,914 | 0.01% |
| Lam Research Corp. | 190,000 | 3.13% | 15/6/2060 | 116,273 | 0.00% |
| Las Vegas Sands Corp. | 525,000 | 3.50% | 18/8/2026 | 511,380 | 0.01% |
| Las Vegas Sands Corp. | 553,000 | 5.90% | 1/6/2027 | 561,016 | 0.02% |
| Las Vegas Sands Corp. | 400,000 | 3.90% | 8/8/2029 | 371,736 | 0.01% |
| Las Vegas Sands Corp. | 280,000 | 6.00% | 15/8/2029 | 283,432 | 0.01% |
| Las Vegas Sands Corp. | 225,000 | 6.20% | 15/8/2034 | 226,284 | 0.01% |
| Lazard Group LLC | 194,000 | 3.63% | 1/3/2027 | 188,805 | 0.01% |
| Lazard Group LLC | 335,000 | 4.50% | 19/9/2028 | 327,899 | 0.01% |
| Lazard Group LLC | 215,000 | 4.38% | 11/3/2029 | 209,295 | 0.01% |
| Lazard Group LLC | 380,000 | 6.00% | 15/3/2031 | 390,197 | 0.01% |
| LBJ Infrastructure Group LLC | 235,000 | 3.80% | 31/12/2057 | 159,259 | 0.00% |
| Lear Corp. | 155,000 | 3.80% | 15/9/2027 | 150,491 | 0.00% |
| Lear Corp. | 270,000 | 4.25% | 15/5/2029 | 259,856 | 0.01% |
| Lear Corp. | 255,000 | 3.50% | 30/5/2030 | 232,831 | 0.01% |
| Lear Corp. | 165,000 | 2.60% | 15/1/2032 | 137,362 | 0.00% |
| Lear Corp. | 223,000 | 5.25% | 15/5/2049 | 191,667 | 0.01% |
| Lear Corp. | 160,000 | 3.55% | 15/1/2052 | 105,370 | 0.00% |
| Legg Mason, Inc. | 172,000 | 4.75% | 15/3/2026 | 172,046 | 0.00% |
| Legg Mason, Inc. | 220,000 | 5.63% | 15/1/2044 | 214,944 | 0.01% |
| Leggett & Platt, Inc. | 300,000 | 3.50% | 15/11/2027 | 283,374 | 0.01% |
| Leggett & Platt, Inc. | 450,000 | 4.40% | 15/3/2029 | 421,305 | 0.01% |
| Leggett & Platt, Inc. | 95,000 | 3.50% | 15/11/2051 | 57,663 | 0.00% |
| Leidos, Inc. | 255,000 | 4.38% | 15/5/2030 | 243,856 | 0.01% |
| Leidos, Inc. | 550,000 | 2.30% | 15/2/2031 | 461,683 | 0.01% |
| Leidos, Inc. | 570,000 | 5.75% | 15/3/2033 | 578,418 | 0.02% |
| Leland Stanford Junior University | 150,000 | 1.29% | 1/6/2027 | 138,287 | 0.00% |
| Leland Stanford Junior University | 385,000 | 3.65% | 1/5/2048 | 298,148 | 0.01% |
| Leland Stanford Junior University | 375,000 | 2.41% | 1/6/2050 | 222,770 | 0.01% |
| Lennar Corp. | 270,000 | 5.25% | 1/6/2026 | 271,323 | 0.01% |
| Lennar Corp. | 352,000 | 4.75% | 29/11/2027 | 350,968 | 0.01% |
| Lennox International, Inc. | 388,000 | 1.70% | 1/8/2027 | 357,947 | 0.01% |
| Lennox International, Inc. | 300,000 | 5.50% | 15/9/2028 | 304,859 | 0.01% |
| Liberty Mutual Group, Inc. | 607,000 | 4.57% | 1/2/2029 | 594,828 | 0.02% |
| Liberty Mutual Group, Inc. | 150,000 | 4.85% | 1/8/2044 | 128,874 | 0.00% |
| Liberty Mutual Group, Inc. | 715,000 | 3.95% | 15/10/2050 | 520,507 | 0.01% |
| Liberty Mutual Group, Inc. | 295,000 | 5.50% | 15/6/2052 | 272,126 | 0.01% |
| Liberty Mutual Group, Inc. | 274,000 | 3.95% | 15/5/2060 | 183,733 | 0.01% |
| Liberty Utilities Co. | 175,000 | 5.58% | 31/1/2029 | 176,359 | 0.00% |
| Liberty Utilities Co. | 250,000 | 5.87% | 31/1/2034 | 250,415 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Lincoln National Corp. | 265,000 | 3.63% | 12/12/2026 | 259,666 | 0.01% |
| Lincoln National Corp. | 275,000 | 3.80% | 1/3/2028 | 265,116 | 0.01% |
| Lincoln National Corp. | 375,000 | 3.05% | 15/1/2030 | 337,716 | 0.01% |
| Lincoln National Corp. | 50,000 | 6.30% | 9/10/2037 | 52,032 | 0.00% |
| Lincoln National Corp. | 360,000 | 7.00% | 15/6/2040 | 393,486 | 0.01% |
| Lincoln National Corp. | 320,000 | 4.35% | 1/3/2048 | 248,066 | 0.01% |
| Linde, Inc. | 280,000 | 3.20% | 30/1/2026 | 276,232 | 0.01% |
| Linde, Inc. | 435,000 | 1.10% | 10/8/2030 | 359,453 | 0.01% |
| Linde, Inc. | 185,000 | 3.55% | 7/11/2042 | 145,907 | 0.00% |
| Linde, Inc. | 288,000 | 2.00% | 10/8/2050 | 150,146 | 0.00% |
| LKQ Corp. | 600,000 | 5.75% | 15/6/2028 | 610,106 | 0.02% |
| LKQ Corp. | 275,000 | 6.25% | 15/6/2033 | 283,618 | 0.01% |
| Lockheed Martin Corp. | 450,000 | 3.55% | 15/1/2026 | 445,524 | 0.01% |
| Lockheed Martin Corp. | 515,000 | 5.10% | 15/11/2027 | 523,196 | 0.01% |
| Lockheed Martin Corp. | 200,000 | 4.45% | 15/5/2028 | 198,556 | 0.01% |
| Lockheed Martin Corp. | 200,000 | 4.50% | 15/2/2029 | 197,802 | 0.01% |
| Lockheed Martin Corp. | 412,000 | 1.85% | 15/6/2030 | 352,684 | 0.01% |
| Lockheed Martin Corp. | 250,000 | 4.70% | 15/12/2031 | 246,188 | 0.01% |
| Lockheed Martin Corp. | 430,000 | 3.90% | 15/6/2032 | 399,577 | 0.01% |
| Lockheed Martin Corp. | 240,000 | 5.25% | 15/1/2033 | 242,648 | 0.01% |
| Lockheed Martin Corp. | 370,000 | 4.75% | 15/2/2034 | 358,930 | 0.01% |
| Lockheed Martin Corp. | 450,000 | 4.80% | 15/8/2034 | 436,759 | 0.01% |
| Lockheed Martin Corp. | 240,000 | 3.60% | 1/3/2035 | 210,663 | 0.01% |
| Lockheed Martin Corp. | 360,000 | 4.50% | 15/5/2036 | 337,939 | 0.01% |
| Lockheed Martin Corp. | 268,000 | 6.15% | 1/9/2036 | 289,300 | 0.01% |
| Lockheed Martin Corp. | 230,000 | 5.72% | 1/6/2040 | 236,402 | 0.01% |
| Lockheed Martin Corp. | 545,000 | 4.07% | 15/12/2042 | 453,763 | 0.01% |
| Lockheed Martin Corp. | 465,000 | 3.80% | 1/3/2045 | 366,918 | 0.01% |
| Lockheed Martin Corp. | 475,000 | 4.70% | 15/5/2046 | 423,956 | 0.01% |
| Lockheed Martin Corp. | 285,000 | 2.80% | 15/6/2050 | 178,315 | 0.00% |
| Lockheed Martin Corp. | 700,000 | 4.09% | 15/9/2052 | 554,851 | 0.02% |
| Lockheed Martin Corp. | 395,000 | 4.15% | 15/6/2053 | 315,782 | 0.01% |
| Lockheed Martin Corp. | 560,000 | 5.70% | 15/11/2054 | 570,696 | 0.02% |
| Lockheed Martin Corp. | 555,000 | 5.20% | 15/2/2055 | 523,827 | 0.01% |
| Lockheed Martin Corp. | 250,000 | 4.30% | 15/6/2062 | 198,298 | 0.01% |
| Lockheed Martin Corp. | 245,000 | 5.90% | 15/11/2063 | 254,899 | 0.01% |
| Lockheed Martin Corp. | 250,000 | 5.20% | 15/2/2064 | 231,616 | 0.01% |
| Loews Corp. | 319,000 | 3.75% | 1/4/2026 | 315,685 | 0.01% |
| Loews Corp. | 290,000 | 3.20% | 15/5/2030 | 266,924 | 0.01% |
| Loews Corp. | 50,000 | 6.00% | 1/2/2035 | 52,960 | 0.00% |
| Loews Corp. | 440,000 | 4.13% | 15/5/2043 | 364,561 | 0.01% |
| Louisville Gas & Electric Co. | 80,000 | 5.45% | 15/4/2033 | 80,867 | 0.00% |
| Louisville Gas & Electric Co. | 175,000 | 4.25% | 1/4/2049 | 139,066 | 0.00% |
| Lowe's Cos, Inc. | 330,000 | 4.80% | 1/4/2026 | 330,579 | 0.01% |
| Lowe's Cos, Inc. | 423,000 | 2.50% | 15/4/2026 | 412,523 | 0.01% |
| Lowe's Cos, Inc. | 225,000 | 3.35% | 1/4/2027 | 218,661 | 0.01% |
| Lowe's Cos, Inc. | 400,000 | 3.10% | 3/5/2027 | 386,858 | 0.01% |
| Lowe's Cos, Inc. | 355,000 | 1.30% | 15/4/2028 | 317,407 | 0.01% |
| Lowe's Cos, Inc. | 367,000 | 1.70% | 15/9/2028 | 328,267 | 0.01% |
| Lowe's Cos, Inc. | 250,000 | 6.50% | 15/3/2029 | 266,359 | 0.01% |
| Lowe's Cos, Inc. | 534,000 | 3.65% | 5/4/2029 | 508,476 | 0.01% |
| Lowe's Cos, Inc. | 455,000 | 4.50% | 15/4/2030 | 446,388 | 0.01% |
| Lowe's Cos, Inc. | 440,000 | 1.70% | 15/10/2030 | 367,523 | 0.01% |
| Lowe's Cos, Inc. | 685,000 | 2.63% | 1/4/2031 | 594,918 | 0.02% |
| Lowe's Cos, Inc. | 460,000 | 3.75% | 1/4/2032 | 421,010 | 0.01% |
| Lowe's Cos, Inc. | 402,000 | 5.00% | 15/4/2033 | 395,870 | 0.01% |
| Lowe's Cos, Inc. | 392,000 | 5.15% | 1/7/2033 | 389,721 | 0.01% |
| Lowe's Cos, Inc. | 75,000 | 5.50% | 15/10/2035 | 75,878 | 0.00% |
| Lowe's Cos, Inc. | 80,000 | 5.00% | 15/4/2040 | 74,752 | 0.00% |
| Lowe's Cos, Inc. | 470,000 | 2.80% | 15/9/2041 | 321,969 | 0.01% |
| Lowe's Cos, Inc. | 250,000 | 4.65% | 15/4/2042 | 218,755 | 0.01% |
| Lowe's Cos, Inc. | 210,000 | 4.38% | 15/9/2045 | 173,290 | 0.00% |
| Lowe's Cos, Inc. | 565,000 | 3.70% | 15/4/2046 | 417,264 | 0.01% |
| Lowe's Cos, Inc. | 500,000 | 4.05% | 3/5/2047 | 387,530 | 0.01% |
| Lowe's Cos, Inc. | 300,000 | 4.55% | 5/4/2049 | 247,560 | 0.01% |
| Lowe's Cos, Inc. | 228,000 | 5.13% | 15/4/2050 | 204,206 | 0.01% |
| Lowe's Cos, Inc. | 825,000 | 3.00% | 15/10/2050 | 513,622 | 0.01% |
| Lowe's Cos, Inc. | 262,000 | 3.50% | 1/4/2051 | 178,717 | 0.00% |
| Lowe's Cos, Inc. | 675,000 | 4.25% | 1/4/2052 | 526,460 | 0.01% |
| Lowe's Cos, Inc. | 825,000 | 5.63% | 15/4/2053 | 794,084 | 0.02% |
| Lowe's Cos, Inc. | 205,000 | 5.75% | 1/7/2053 | 200,811 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Lowe's Cos, Inc. | 385,000 | 4.45% | 1/4/2062 | 297,695 | 0.01% |
| Lowe's Cos, Inc. | 390,000 | 5.80% | 15/9/2062 | 377,553 | 0.01% |
| Lowe's Cos, Inc. | 130,000 | 5.85% | 1/4/2063 | 126,919 | 0.00% |
| LPL Holdings, Inc. | 440,000 | 5.70% | 20/5/2027 | 445,363 | 0.01% |
| LPL Holdings, Inc. | 100,000 | 4.63% | 15/11/2027 | 98,227 | 0.00% |
| LPL Holdings, Inc. | 250,000 | 6.75% | 17/11/2028 | 262,678 | 0.01% |
| LPL Holdings, Inc. | 250,000 | 4.00% | 15/3/2029 | 236,091 | 0.01% |
| LPL Holdings, Inc. | 250,000 | 4.38% | 15/5/2031 | 230,416 | 0.01% |
| LPL Holdings, Inc. | 410,000 | 6.00% | 20/5/2034 | 417,595 | 0.01% |
| LXP Industrial Trust | 302,000 | 6.75% | 15/11/2028 | 315,775 | 0.01% |
| LXP Industrial Trust | 170,000 | 2.70% | 15/9/2030 | 146,972 | 0.00% |
| LXP Industrial Trust | 150,000 | 2.38% | 1/10/2031 | 121,867 | 0.00% |
| LYB International Finance BV | 250,000 | 5.25% | 15/7/2043 | 226,700 | 0.01% |
| LYB International Finance BV | 375,000 | 4.88% | 15/3/2044 | 321,374 | 0.01% |
| LYB International Finance II BV | 266,000 | 3.50% | 2/3/2027 | 258,380 | 0.01% |
| LYB International Finance III LLC | 275,000 | 2.25% | 1/10/2030 | 234,532 | 0.01% |
| LYB International Finance III LLC | 325,000 | 5.63% | 15/5/2033 | 328,191 | 0.01% |
| LYB International Finance III LLC | 315,000 | 5.50% | 1/3/2034 | 309,307 | 0.01% |
| LYB International Finance III LLC | 335,000 | 3.38% | 1/10/2040 | 244,840 | 0.01% |
| LYB International Finance III LLC | 375,000 | 4.20% | 15/10/2049 | 282,586 | 0.01% |
| LYB International Finance III LLC | 350,000 | 4.20% | 1/5/2050 | 261,181 | 0.01% |
| LYB International Finance III LLC | 935,000 | 3.63% | 1/4/2051 | 627,472 | 0.02% |
| LYB International Finance III LLC | 110,000 | 3.80% | 1/10/2060 | 72,738 | 0.00% |
| LyondellBasell Industries NV | 385,000 | 4.63% | 26/2/2055 | 303,003 | 0.01% |
| M&T Bank Corp. | 160,000 | 4.55% | 16/8/2028 | 158,103 | 0.00% |
| M&T Bank Corp. | 50,000 | 4.83% | 16/1/2029 | 49,790 | 0.00% |
| M&T Bank Corp. | 337,000 | 7.41% | 30/10/2029 | 360,997 | 0.01% |
| M&T Bank Corp. | 385,000 | 6.08% | 13/3/2032 | 394,154 | 0.01% |
| M&T Bank Corp. | 435,000 | 5.05% | 27/1/2034 | 416,258 | 0.01% |
| M&T Bank Corp. | 160,000 | 5.39% | 16/1/2036 | 155,142 | 0.00% |
| Macquarie Group Ltd. | 270,000 | 4.44% | 21/6/2033 | 253,187 | 0.01% |
| Main Street Capital Corp. | 200,000 | 3.00% | 14/7/2026 | 192,804 | 0.01% |
| Main Street Capital Corp. | 300,000 | 6.50% | 4/6/2027 | 305,468 | 0.01% |
| Main Street Capital Corp. | 90,000 | 6.95% | 1/3/2029 | 93,650 | 0.00% |
| Manufacturers & Traders Trust Co. | 923,000 | 4.65% | 27/1/2026 | 920,738 | 0.02% |
| Manufacturers & Traders Trust Co. | 377,000 | 3.40% | 17/8/2027 | 362,607 | 0.01% |
| Manufacturers & Traders Trust Co. | 490,000 | 4.70% | 27/1/2028 | 484,793 | 0.01% |
| Marathon Petroleum Corp. | 447,000 | 5.13% | 15/12/2026 | 450,103 | 0.01% |
| Marathon Petroleum Corp. | 421,000 | 3.80% | 1/4/2028 | 406,556 | 0.01% |
| Marathon Petroleum Corp. | 370,000 | 6.50% | 1/3/2041 | 383,651 | 0.01% |
| Marathon Petroleum Corp. | 300,000 | 4.75% | 15/9/2044 | 248,929 | 0.01% |
| Marathon Petroleum Corp. | 175,000 | 4.50% | 1/4/2048 | 136,711 | 0.00% |
| Marathon Petroleum Corp. | 125,000 | 5.00% | 15/9/2054 | 103,155 | 0.00% |
| Markel Group, Inc. | 348,000 | 3.50% | 1/11/2027 | 335,906 | 0.01% |
| Markel Group, Inc. | 200,000 | 3.35% | 17/9/2029 | 185,974 | 0.01% |
| Markel Group, Inc. | 165,000 | 5.00% | 5/4/2046 | 144,616 | 0.00% |
| Markel Group, Inc. | 251,000 | 4.30% | 1/11/2047 | 195,969 | 0.01% |
| Markel Group, Inc. | 310,000 | 5.00% | 20/5/2049 | 269,399 | 0.01% |
| Markel Group, Inc. | 120,000 | 4.15% | 17/9/2050 | 90,952 | 0.00% |
| Markel Group, Inc. | 205,000 | 3.45% | 7/5/2052 | 135,890 | 0.00% |
| Markel Group, Inc. | 250,000 | 6.00% | 16/5/2054 | 248,323 | 0.01% |
| Marriott International, Inc. | 342,000 | 3.13% | 15/6/2026 | 334,328 | 0.01% |
| Marriott International, Inc. | 200,000 | 5.45% | 15/9/2026 | 202,545 | 0.01% |
| Marriott International, Inc. | 285,000 | 5.00% | 15/10/2027 | 287,069 | 0.01% |
| Marriott International, Inc. | 205,000 | 4.00% | 15/4/2028 | 199,484 | 0.01% |
| Marriott International, Inc. | 305,000 | 5.55% | 15/10/2028 | 311,562 | 0.01% |
| Marriott International, Inc. | 60,000 | 4.65% | 1/12/2028 | 59,574 | 0.00% |
| Marriott International, Inc. | 241,000 | 4.90% | 15/4/2029 | 240,639 | 0.01% |
| Marriott International, Inc. | 175,000 | 4.88% | 15/5/2029 | 174,316 | 0.00% |
| Marriott International, Inc. | 200,000 | 4.80% | 15/3/2030 | 198,504 | 0.01% |
| Marriott International, Inc. | 385,000 | 4.63% | 15/6/2030 | 377,950 | 0.01% |
| Marriott International, Inc. | 350,000 | 2.85% | 15/4/2031 | 305,769 | 0.01% |
| Marriott International, Inc. | 400,000 | 3.50% | 15/10/2032 | 352,857 | 0.01% |
| Marriott International, Inc. | 365,000 | 2.75% | 15/10/2033 | 300,030 | 0.01% |
| Marriott International, Inc. | 700,000 | 5.30% | 15/5/2034 | 694,671 | 0.02% |
| Marriott International, Inc. | 475,000 | 5.35% | 15/3/2035 | 468,508 | 0.01% |
| Mars, Inc. | 319,000 | 0.88% | 16/7/2026 | 301,086 | 0.01% |
| Mars, Inc. | 530,000 | 4.55% | 20/4/2028 | 524,658 | 0.01% |
| Mars, Inc. | 365,000 | 3.20% | 1/4/2030 | 336,451 | 0.01% |
| Mars, Inc. | 415,000 | 4.65% | 20/4/2031 | 404,560 | 0.01% |
| Mars, Inc. | 380,000 | 1.63% | 16/7/2032 | 300,567 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mars, Inc. | 470,000 | 4.75% | 20/4/2033 | 453,218 | 0.01% |
| Mars, Inc. | 375,000 | 3.60% | 1/4/2034 | 328,710 | 0.01% |
| Mars, Inc. | 225,000 | 3.88% | 1/4/2039 | 188,462 | 0.01% |
| Mars, Inc. | 320,000 | 2.38% | 16/7/2040 | 210,651 | 0.01% |
| Mars, Inc. | 137,000 | 3.95% | 1/4/2044 | 108,071 | 0.00% |
| Mars, Inc. | 636,000 | 3.95% | 1/4/2049 | 488,298 | 0.01% |
| Mars, Inc. | 166,000 | 2.45% | 16/7/2050 | 92,460 | 0.00% |
| Mars, Inc. | 250,000 | 4.13% | 1/4/2054 | 192,315 | 0.01% |
| Mars, Inc. | 185,000 | 4.20% | 1/4/2059 | 141,348 | 0.00% |
| Marsh & McLennan Cos, Inc. | 342,000 | 3.75% | 14/3/2026 | 338,805 | 0.01% |
| Marsh & McLennan Cos, Inc. | 315,000 | 4.55% | 8/11/2027 | 314,730 | 0.01% |
| Marsh & McLennan Cos, Inc. | 785,000 | 4.38% | 15/3/2029 | 771,115 | 0.02% |
| Marsh & McLennan Cos, Inc. | 330,000 | 4.65% | 15/3/2030 | 325,998 | 0.01% |
| Marsh & McLennan Cos, Inc. | 330,000 | 2.25% | 15/11/2030 | 284,515 | 0.01% |
| Marsh & McLennan Cos, Inc. | 400,000 | 4.85% | 15/11/2031 | 394,606 | 0.01% |
| Marsh & McLennan Cos, Inc. | 105,000 | 2.38% | 15/12/2031 | 88,065 | 0.00% |
| Marsh & McLennan Cos, Inc. | 165,000 | 5.75% | 1/11/2032 | 170,629 | 0.00% |
| Marsh & McLennan Cos, Inc. | 375,000 | 5.88% | 1/8/2033 | 391,981 | 0.01% |
| Marsh & McLennan Cos, Inc. | 150,000 | 5.40% | 15/9/2033 | 151,950 | 0.00% |
| Marsh & McLennan Cos, Inc. | 75,000 | 5.15% | 15/3/2034 | 74,684 | 0.00% |
| Marsh & McLennan Cos, Inc. | 810,000 | 5.00% | 15/3/2035 | 790,057 | 0.02% |
| Marsh & McLennan Cos, Inc. | 195,000 | 4.75% | 15/3/2039 | 180,752 | 0.00% |
| Marsh & McLennan Cos, Inc. | 140,000 | 4.35% | 30/1/2047 | 117,116 | 0.00% |
| Marsh & McLennan Cos, Inc. | 360,000 | 4.20% | 1/3/2048 | 292,107 | 0.01% |
| Marsh & McLennan Cos, Inc. | 655,000 | 4.90% | 15/3/2049 | 586,985 | 0.02% |
| Marsh & McLennan Cos, Inc. | 254,000 | 2.90% | 15/12/2051 | 157,725 | 0.00% |
| Marsh & McLennan Cos, Inc. | 250,000 | 6.25% | 1/11/2052 | 267,197 | 0.01% |
| Marsh & McLennan Cos, Inc. | 207,000 | 5.45% | 15/3/2053 | 199,618 | 0.01% |
| Marsh & McLennan Cos, Inc. | 545,000 | 5.70% | 15/9/2053 | 545,341 | 0.01% |
| Marsh & McLennan Cos, Inc. | 620,000 | 5.40% | 15/3/2055 | 595,396 | 0.02% |
| Martin Marietta Materials, Inc. | 50,000 | 3.45% | 1/6/2027 | 48,409 | 0.00% |
| Martin Marietta Materials, Inc. | 200,000 | 3.50% | 15/12/2027 | 193,160 | 0.01% |
| Martin Marietta Materials, Inc. | 225,000 | 2.50% | 15/3/2030 | 199,199 | 0.01% |
| Martin Marietta Materials, Inc. | 409,000 | 2.40% | 15/7/2031 | 347,921 | 0.01% |
| Martin Marietta Materials, Inc. | 100,000 | 5.15% | 1/12/2034 | 98,312 | 0.00% |
| Martin Marietta Materials, Inc. | 195,000 | 4.25% | 15/12/2047 | 156,819 | 0.00% |
| Martin Marietta Materials, Inc. | 485,000 | 3.20% | 15/7/2051 | 314,666 | 0.01% |
| Martin Marietta Materials, Inc. | 425,000 | 5.50% | 1/12/2054 | 401,406 | 0.01% |
| Marvell Technology, Inc. | 275,000 | 2.45% | 15/4/2028 | 253,724 | 0.01% |
| Marvell Technology, Inc. | 455,000 | 4.88% | 22/6/2028 | 452,297 | 0.01% |
| Marvell Technology, Inc. | 310,000 | 5.75% | 15/2/2029 | 317,817 | 0.01% |
| Marvell Technology, Inc. | 146,000 | 2.95% | 15/4/2031 | 128,145 | 0.00% |
| Marvell Technology, Inc. | 480,000 | 5.95% | 15/9/2033 | 498,595 | 0.01% |
| Masco Corp. | 267,000 | 3.50% | 15/11/2027 | 257,371 | 0.01% |
| Masco Corp. | 175,000 | 1.50% | 15/2/2028 | 157,696 | 0.00% |
| Masco Corp. | 185,000 | 4.50% | 15/5/2047 | 151,541 | 0.00% |
| Masco Corp. | 272,000 | 3.13% | 15/2/2051 | 171,374 | 0.00% |
| Mass General Brigham, Inc. | 185,000 | 3.19% | 1/7/2049 | 126,883 | 0.00% |
| Mass General Brigham, Inc. | 136,000 | 4.12% | 1/7/2055 | 106,648 | 0.00% |
| Mass General Brigham, Inc. | 310,000 | 3.34% | 1/7/2060 | 202,746 | 0.01% |
| Massachusetts Electric Co. | 180,000 | 1.73% | 24/11/2030 | 146,498 | 0.00% |
| Massachusetts Electric Co. | 250,000 | 5.90% | 15/11/2039 | 248,048 | 0.01% |
| Massachusetts Electric Co. | 125,000 | 4.00% | 15/8/2046 | 95,684 | 0.00% |
| Massachusetts Electric Co. | 215,000 | 5.87% | 26/2/2054 | 214,122 | 0.01% |
| Massachusetts Institute of Technology | 140,000 | 2.99% | 1/7/2050 | 94,476 | 0.00% |
| Massachusetts Institute of Technology | 235,000 | 2.29% | 1/7/2051 | 134,800 | 0.00% |
| Massachusetts Institute of Technology | 275,000 | 3.07% | 1/4/2052 | 186,570 | 0.01% |
| Massachusetts Institute of Technology | 305,000 | 5.60% | 1/7/2111 | 306,876 | 0.01% |
| Massachusetts Institute of Technology | 190,000 | 4.68% | 1/7/2114 | 160,757 | 0.00% |
| Massachusetts Institute of Technology | 100,000 | 3.89% | 1/7/2116 | 70,243 | 0.00% |
| Massachusetts Mutual Life Insurance Co. | 310,000 | 3.38% | 15/4/2050 | 207,333 | 0.01% |
| Massachusetts Mutual Life Insurance Co. | 175,000 | 5.67% | 1/12/2052 | 168,120 | 0.00% |
| Massachusetts Mutual Life Insurance Co. | 347,000 | 3.20% | 1/12/2061 | 205,509 | 0.01% |
| Massachusetts Mutual Life Insurance Co. | 471,000 | 5.08% | 15/2/2069 | 408,781 | 0.01% |
| Massachusetts Mutual Life Insurance Co. | 310,000 | 3.73% | 15/10/2070 | 200,434 | 0.01% |
| Massachusetts Mutual Life Insurance Co. | 245,000 | 4.90% | 1/4/2077 | 197,836 | 0.01% |
| MassMutual Global Funding II | 435,000 | 3.40% | 8/3/2026 | 429,286 | 0.01% |
| MassMutual Global Funding II | 400,000 | 4.50% | 10/4/2026 | 399,666 | 0.01% |
| MassMutual Global Funding II | 305,000 | 1.20% | 16/7/2026 | 289,738 | 0.01% |
| MassMutual Global Funding II | 310,000 | 2.35% | 14/1/2027 | 296,757 | 0.01% |
| MassMutual Global Funding II | 320,000 | 5.10% | 9/4/2027 | 323,639 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| MassMutual Global Funding II | 400,000 | 5.05% | 7/12/2027 | 404,448 | 0.01% |
| MassMutual Global Funding II | 225,000 | 5.05% | 14/6/2028 | 226,756 | 0.01% |
| MassMutual Global Funding II | 385,000 | 4.85% | 17/1/2029 | 384,966 | 0.01% |
| MassMutual Global Funding II | 230,000 | 5.15% | 30/5/2029 | 232,831 | 0.01% |
| MassMutual Global Funding II | 200,000 | 1.55% | 9/10/2030 | 165,589 | 0.00% |
| MassMutual Global Funding II | 175,000 | 2.15% | 9/3/2031 | 148,015 | 0.00% |
| MassMutual Global Funding II | 200,000 | 4.35% | 17/9/2031 | 191,968 | 0.01% |
| MasTec, Inc. | 150,000 | 4.50% | 15/8/2028 | 145,286 | 0.00% |
| MasTec, Inc. | 425,000 | 5.90% | 15/6/2029 | 432,216 | 0.01% |
| Mastercard, Inc. | 265,000 | 2.95% | 21/11/2026 | 257,907 | 0.01% |
| Mastercard, Inc. | 290,000 | 3.30% | 26/3/2027 | 282,802 | 0.01% |
| Mastercard, Inc. | 350,000 | 4.10% | 15/1/2028 | 346,261 | 0.01% |
| Mastercard, Inc. | 386,000 | 3.50% | 26/2/2028 | 374,048 | 0.01% |
| Mastercard, Inc. | 340,000 | 4.88% | 9/3/2028 | 344,009 | 0.01% |
| Mastercard, Inc. | 320,000 | 2.95% | 1/6/2029 | 298,441 | 0.01% |
| Mastercard, Inc. | 375,000 | 3.35% | 26/3/2030 | 350,405 | 0.01% |
| Mastercard, Inc. | 185,000 | 1.90% | 15/3/2031 | 156,454 | 0.00% |
| Mastercard, Inc. | 205,000 | 2.00% | 18/11/2031 | 170,250 | 0.00% |
| Mastercard, Inc. | 577,000 | 4.35% | 15/1/2032 | 557,776 | 0.02% |
| Mastercard, Inc. | 410,000 | 4.85% | 9/3/2033 | 406,892 | 0.01% |
| Mastercard, Inc. | 345,000 | 4.88% | 9/5/2034 | 339,752 | 0.01% |
| Mastercard, Inc. | 301,000 | 4.55% | 15/1/2035 | 288,538 | 0.01% |
| Mastercard, Inc. | 385,000 | 3.80% | 21/11/2046 | 301,208 | 0.01% |
| Mastercard, Inc. | 139,000 | 3.95% | 26/2/2048 | 111,390 | 0.00% |
| Mastercard, Inc. | 532,000 | 3.65% | 1/6/2049 | 402,214 | 0.01% |
| Mastercard, Inc. | 380,000 | 3.85% | 26/3/2050 | 294,608 | 0.01% |
| Mastercard, Inc. | 350,000 | 2.95% | 15/3/2051 | 225,406 | 0.01% |
| Mattel, Inc. | 100,000 | 3.38% | 1/4/2026 | 97,939 | 0.00% |
| Mattel, Inc. | 100,000 | 5.88% | 15/12/2027 | 100,277 | 0.00% |
| Mattel, Inc. | 125,000 | 3.75% | 1/4/2029 | 117,069 | 0.00% |
| Mattel, Inc. | 165,000 | 5.45% | 1/11/2041 | 147,858 | 0.00% |
| Mayo Clinic | 80,000 | 3.77% | 15/11/2043 | 63,334 | 0.00% |
| Mayo Clinic | 100,000 | 4.00% | 15/11/2047 | 80,291 | 0.00% |
| Mayo Clinic | 165,000 | 4.13% | 15/11/2052 | 133,525 | 0.00% |
| Mayo Clinic | 455,000 | 3.20% | 15/11/2061 | 294,426 | 0.01% |
| McCormick & Co., Inc. | 310,000 | 0.90% | 15/2/2026 | 297,059 | 0.01% |
| McCormick & Co., Inc. | 436,000 | 3.40% | 15/8/2027 | 422,299 | 0.01% |
| McCormick & Co., Inc. | 175,000 | 2.50% | 15/4/2030 | 154,610 | 0.00% |
| McCormick & Co., Inc. | 375,000 | 1.85% | 15/2/2031 | 310,422 | 0.01% |
| McCormick & Co., Inc. | 275,000 | 4.95% | 15/4/2033 | 268,346 | 0.01% |
| McCormick & Co., Inc. | 250,000 | 4.70% | 15/10/2034 | 235,354 | 0.01% |
| McCormick & Co., Inc. | 175,000 | 4.20% | 15/8/2047 | 141,903 | 0.00% |
| McDonald's Corp. | 460,000 | 3.70% | 30/1/2026 | 456,453 | 0.01% |
| McDonald's Corp. | 269,000 | 3.50% | 1/3/2027 | 262,871 | 0.01% |
| McDonald's Corp. | 270,000 | 3.50% | 1/7/2027 | 263,087 | 0.01% |
| McDonald's Corp. | 525,000 | 3.80% | 1/4/2028 | 510,993 | 0.01% |
| McDonald's Corp. | 180,000 | 4.80% | 14/8/2028 | 180,261 | 0.00% |
| McDonald's Corp. | 160,000 | 5.00% | 17/5/2029 | 161,034 | 0.00% |
| McDonald's Corp. | 385,000 | 2.63% | 1/9/2029 | 350,644 | 0.01% |
| McDonald's Corp. | 175,000 | 2.13% | 1/3/2030 | 152,839 | 0.00% |
| McDonald's Corp. | 440,000 | 3.60% | 1/7/2030 | 412,457 | 0.01% |
| McDonald's Corp. | 400,000 | 4.60% | 9/9/2032 | 389,340 | 0.01% |
| McDonald's Corp. | 175,000 | 4.95% | 14/8/2033 | 173,594 | 0.00% |
| McDonald's Corp. | 160,000 | 5.20% | 17/5/2034 | 161,600 | 0.00% |
| McDonald's Corp. | 450,000 | 4.70% | 9/12/2035 | 429,437 | 0.01% |
| McDonald's Corp. | 445,000 | 6.30% | 15/10/2037 | 478,577 | 0.01% |
| McDonald's Corp. | 345,000 | 6.30% | 1/3/2038 | 370,563 | 0.01% |
| McDonald's Corp. | 230,000 | 5.70% | 1/2/2039 | 233,746 | 0.01% |
| McDonald's Corp. | 75,000 | 4.88% | 15/7/2040 | 69,575 | 0.00% |
| McDonald's Corp. | 269,000 | 3.70% | 15/2/2042 | 210,708 | 0.01% |
| McDonald's Corp. | 271,000 | 3.63% | 1/5/2043 | 207,558 | 0.01% |
| McDonald's Corp. | 300,000 | 4.60% | 26/5/2045 | 260,019 | 0.01% |
| McDonald's Corp. | 776,000 | 4.88% | 9/12/2045 | 696,026 | 0.02% |
| McDonald's Corp. | 446,000 | 4.45% | 1/3/2047 | 375,117 | 0.01% |
| McDonald's Corp. | 420,000 | 4.45% | 1/9/2048 | 350,554 | 0.01% |
| McDonald's Corp. | 685,000 | 3.63% | 1/9/2049 | 493,691 | 0.01% |
| McDonald's Corp. | 530,000 | 4.20% | 1/4/2050 | 419,836 | 0.01% |
| McDonald's Corp. | 302,000 | 5.15% | 9/9/2052 | 276,235 | 0.01% |
| McDonald's Corp. | 425,000 | 5.45% | 14/8/2053 | 406,903 | 0.01% |
| McKesson Corp. | 445,000 | 1.30% | 15/8/2026 | 422,213 | 0.01% |
| McKesson Corp. | 355,000 | 3.95% | 16/2/2028 | 345,966 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| McKesson Corp. | 130,000 | 4.90% | 15/7/2028 | 130,439 | 0.00% |
| McKesson Corp. | 100,000 | 4.25% | 15/9/2029 | 97,762 | 0.00% |
| McKesson Corp. | 250,000 | 5.10% | 15/7/2033 | 248,752 | 0.01% |
| McLaren Health Care Corp. | 155,000 | 4.39% | 15/5/2048 | 130,295 | 0.00% |
| MDC Holdings, Inc. | 200,000 | 3.85% | 15/1/2030 | 187,663 | 0.01% |
| MDC Holdings, Inc. | 390,000 | 6.00% | 15/1/2043 | 388,912 | 0.01% |
| MedStar Health, Inc. | 250,000 | 3.63% | 15/8/2049 | 180,159 | 0.00% |
| Medtronic Global Holdings SCA | 305,000 | 4.25% | 30/3/2028 | 301,232 | 0.01% |
| Medtronic Global Holdings SCA | 345,000 | 4.50% | 30/3/2033 | 329,757 | 0.01% |
| Medtronic, Inc. | 591,000 | 4.38% | 15/3/2035 | 554,199 | 0.02% |
| Medtronic, Inc. | 799,000 | 4.63% | 15/3/2045 | 710,606 | 0.02% |
| Memorial Health Services | 322,000 | 3.45% | 1/11/2049 | 229,072 | 0.01% |
| Memorial Sloan-Kettering Cancer Center | 280,000 | 5.00% | 1/7/2042 | 265,111 | 0.01% |
| Memorial Sloan-Kettering Cancer Center | 85,000 | 2.96% | 1/1/2050 | 55,578 | 0.00% |
| Memorial Sloan-Kettering Cancer Center | 175,000 | 4.13% | 1/7/2052 | 141,612 | 0.00% |
| Memorial Sloan-Kettering Cancer Center | 135,000 | 4.20% | 1/7/2055 | 108,639 | 0.00% |
| Mercedes-Benz Finance North America LLC | 207,000 | 4.90% | 9/1/2026 | 207,334 | 0.01% |
| Merck & Co., Inc. | 655,000 | 0.75% | 24/2/2026 | 628,019 | 0.02% |
| Merck & Co., Inc. | 490,000 | 1.70% | 10/6/2027 | 459,418 | 0.01% |
| Merck & Co., Inc. | 90,000 | 4.05% | 17/5/2028 | 88,667 | 0.00% |
| Merck & Co., Inc. | 475,000 | 1.90% | 10/12/2028 | 428,478 | 0.01% |
| Merck & Co., Inc. | 799,000 | 3.40% | 7/3/2029 | 759,652 | 0.02% |
| Merck & Co., Inc. | 256,000 | 4.30% | 17/5/2030 | 250,999 | 0.01% |
| Merck & Co., Inc. | 545,000 | 1.45% | 24/6/2030 | 457,068 | 0.01% |
| Merck & Co., Inc. | 885,000 | 2.15% | 10/12/2031 | 739,458 | 0.02% |
| Merck & Co., Inc. | 455,000 | 4.50% | 17/5/2033 | 438,474 | 0.01% |
| Merck & Co., Inc. | 330,000 | 6.50% | 1/12/2033 | 363,253 | 0.01% |
| Merck & Co., Inc. | 690,000 | 3.90% | 7/3/2039 | 583,875 | 0.02% |
| Merck & Co., Inc. | 560,000 | 2.35% | 24/6/2040 | 378,032 | 0.01% |
| Merck & Co., Inc. | 625,000 | 3.60% | 15/9/2042 | 485,591 | 0.01% |
| Merck & Co., Inc. | 610,000 | 4.15% | 18/5/2043 | 510,397 | 0.01% |
| Merck & Co., Inc. | 325,000 | 4.90% | 17/5/2044 | 299,836 | 0.01% |
| Merck & Co., Inc. | 830,000 | 3.70% | 10/2/2045 | 641,596 | 0.02% |
| Merck & Co., Inc. | 668,000 | 4.00% | 7/3/2049 | 524,972 | 0.01% |
| Merck & Co., Inc. | 505,000 | 2.45% | 24/6/2050 | 291,039 | 0.01% |
| Merck & Co., Inc. | 815,000 | 2.75% | 10/12/2051 | 492,465 | 0.01% |
| Merck & Co., Inc. | 830,000 | 5.00% | 17/5/2053 | 756,307 | 0.02% |
| Merck & Co., Inc. | 575,000 | 2.90% | 10/12/2061 | 329,639 | 0.01% |
| Merck & Co., Inc. | 350,000 | 5.15% | 17/5/2063 | 319,612 | 0.01% |
| Merck Sharp & Dohme Corp. | 125,000 | 5.95% | 1/12/2028 | 130,491 | 0.00% |
| Merck Sharp & Dohme Corp. | 75,000 | 5.75% | 15/11/2036 | 77,860 | 0.00% |
| Mercury General Corp. | 350,000 | 4.40% | 15/3/2027 | 343,169 | 0.01% |
| Meritage Homes Corp. | 100,000 | 3.88% | 15/4/2029 | 93,558 | 0.00% |
| Met Tower Global Funding | 258,000 | 5.40% | 20/6/2026 | 260,899 | 0.01% |
| Met Tower Global Funding | 275,000 | 1.25% | 14/9/2026 | 260,037 | 0.01% |
| Met Tower Global Funding | 200,000 | 4.85% | 16/1/2027 | 200,736 | 0.01% |
| Met Tower Global Funding | 265,000 | 4.00% | 1/10/2027 | 260,539 | 0.01% |
| Met Tower Global Funding | 280,000 | 5.25% | 12/4/2029 | 283,536 | 0.01% |
| Meta Platforms, Inc. | 985,000 | 3.50% | 15/8/2027 | 962,374 | 0.03% |
| Meta Platforms, Inc. | 515,000 | 4.60% | 15/5/2028 | 515,498 | 0.01% |
| Meta Platforms, Inc. | 246,000 | 4.30% | 15/8/2029 | 242,775 | 0.01% |
| Meta Platforms, Inc. | 375,000 | 4.80% | 15/5/2030 | 377,798 | 0.01% |
| Meta Platforms, Inc. | 389,000 | 4.55% | 15/8/2031 | 382,489 | 0.01% |
| Meta Platforms, Inc. | 1,200,000 | 3.85% | 15/8/2032 | 1,115,456 | 0.03% |
| Meta Platforms, Inc. | 775,000 | 4.95% | 15/5/2033 | 775,824 | 0.02% |
| Meta Platforms, Inc. | 764,000 | 4.75% | 15/8/2034 | 743,974 | 0.02% |
| Meta Platforms, Inc. | 1,020,000 | 4.45% | 15/8/2052 | 858,799 | 0.02% |
| Meta Platforms, Inc. | 1,105,000 | 5.60% | 15/5/2053 | 1,104,543 | 0.03% |
| Meta Platforms, Inc. | 1,400,000 | 5.40% | 15/8/2054 | 1,357,193 | 0.04% |
| Meta Platforms, Inc. | 675,000 | 4.65% | 15/8/2062 | 572,358 | 0.02% |
| Meta Platforms, Inc. | 780,000 | 5.75% | 15/5/2063 | 786,323 | 0.02% |
| Meta Platforms, Inc. | 1,550,000 | 5.55% | 15/8/2064 | 1,515,207 | 0.04% |
| Methodist Hospital | 210,000 | 2.71% | 1/12/2050 | 129,308 | 0.00% |
| MetLife Capital Trust IV | 452,000 | 7.88% | 15/12/2037 | 495,441 | 0.01% |
| MetLife, Inc. | 400,000 | 4.55% | 23/3/2030 | 394,675 | 0.01% |
| MetLife, Inc. | 246,000 | 6.50% | 15/12/2032 | 267,575 | 0.01% |
| MetLife, Inc. | 515,000 | 5.38% | 15/7/2033 | 520,708 | 0.01% |
| MetLife, Inc. | 465,000 | 6.38% | 15/6/2034 | 501,056 | 0.01% |
| MetLife, Inc. | 395,000 | 5.30% | 15/12/2034 | 393,980 | 0.01% |
| MetLife, Inc. | 375,000 | 5.70% | 15/6/2035 | 385,867 | 0.01% |
| MetLife, Inc. | 480,000 | 6.40% | 15/12/2036 | 488,955 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| MetLife, Inc. | 235,000 | 9.25% | 8/4/2038 | 276,134 | 0.01% |
| MetLife, Inc. | 305,000 | 10.75% | 1/8/2039 | 406,259 | 0.01% |
| MetLife, Inc. | 270,000 | 5.88% | 6/2/2041 | 275,598 | 0.01% |
| MetLife, Inc. | 220,000 | 4.13% | 13/8/2042 | 183,016 | 0.01% |
| MetLife, Inc. | 300,000 | 4.88% | 13/11/2043 | 272,251 | 0.01% |
| MetLife, Inc. | 100,000 | 4.72% | 15/12/2044 | 88,455 | 0.00% |
| MetLife, Inc. | 575,000 | 4.05% | 1/3/2045 | 461,208 | 0.01% |
| MetLife, Inc. | 285,000 | 4.60% | 13/5/2046 | 247,871 | 0.01% |
| MetLife, Inc. | 580,000 | 5.00% | 15/7/2052 | 524,627 | 0.01% |
| MetLife, Inc. | 275,000 | 5.25% | 15/1/2054 | 257,791 | 0.01% |
| Metropolitan Life Global Funding I | 255,000 | 5.00% | 6/1/2026 | 256,002 | 0.01% |
| Metropolitan Life Global Funding I | 660,000 | 3.45% | 18/12/2026 | 645,930 | 0.02% |
| Metropolitan Life Global Funding I | 275,000 | 1.88% | 11/1/2027 | 260,227 | 0.01% |
| Metropolitan Life Global Funding I | 320,000 | 5.05% | 11/6/2027 | 322,969 | 0.01% |
| Metropolitan Life Global Funding I | 310,000 | 4.40% | 30/6/2027 | 308,069 | 0.01% |
| Metropolitan Life Global Funding I | 325,000 | 3.00% | 19/9/2027 | 310,886 | 0.01% |
| Metropolitan Life Global Funding I | 290,000 | 5.05% | 6/1/2028 | 291,581 | 0.01% |
| Metropolitan Life Global Funding I | 350,000 | 5.40% | 12/9/2028 | 355,489 | 0.01% |
| Metropolitan Life Global Funding I | 275,000 | 4.85% | 8/1/2029 | 274,464 | 0.01% |
| Metropolitan Life Global Funding I | 250,000 | 3.30% | 21/3/2029 | 234,412 | 0.01% |
| Metropolitan Life Global Funding I | 375,000 | 3.05% | 17/6/2029 | 346,540 | 0.01% |
| Metropolitan Life Global Funding I | 360,000 | 4.30% | 25/8/2029 | 350,173 | 0.01% |
| Metropolitan Life Global Funding I | 720,000 | 2.95% | 9/4/2030 | 651,111 | 0.02% |
| Metropolitan Life Global Funding I | 515,000 | 1.55% | 7/1/2031 | 421,852 | 0.01% |
| Metropolitan Life Global Funding I | 400,000 | 2.40% | 11/1/2032 | 334,672 | 0.01% |
| Metropolitan Life Global Funding I | 490,000 | 5.15% | 28/3/2033 | 484,584 | 0.01% |
| Metropolitan Life Global Funding I | 235,000 | 5.05% | 8/1/2034 | 230,372 | 0.01% |
| Michigan Finance Authority | 50,000 | 3.08% | 1/12/2034 | 43,390 | 0.00% |
| Microchip Technology, Inc. | 350,000 | 4.90% | 15/3/2028 | 348,804 | 0.01% |
| Microchip Technology, Inc. | 700,000 | 5.05% | 15/3/2029 | 698,332 | 0.02% |
| Microchip Technology, Inc. | 365,000 | 5.05% | 15/2/2030 | 362,659 | 0.01% |
| Micron Technology, Inc. | 350,000 | 4.98% | 6/2/2026 | 350,295 | 0.01% |
| Micron Technology, Inc. | 440,000 | 4.19% | 15/2/2027 | 433,802 | 0.01% |
| Micron Technology, Inc. | 235,000 | 5.38% | 15/4/2028 | 237,515 | 0.01% |
| Micron Technology, Inc. | 185,000 | 5.33% | 6/2/2029 | 185,938 | 0.01% |
| Micron Technology, Inc. | 515,000 | 6.75% | 1/11/2029 | 547,962 | 0.01% |
| Micron Technology, Inc. | 757,000 | 4.66% | 15/2/2030 | 738,628 | 0.02% |
| Micron Technology, Inc. | 230,000 | 5.30% | 15/1/2031 | 229,855 | 0.01% |
| Micron Technology, Inc. | 470,000 | 2.70% | 15/4/2032 | 393,779 | 0.01% |
| Micron Technology, Inc. | 275,000 | 5.88% | 9/2/2033 | 281,679 | 0.01% |
| Micron Technology, Inc. | 310,000 | 5.88% | 15/9/2033 | 318,098 | 0.01% |
| Micron Technology, Inc. | 345,000 | 3.37% | 1/11/2041 | 251,520 | 0.01% |
| Micron Technology, Inc. | 382,000 | 3.48% | 1/11/2051 | 257,030 | 0.01% |
| Microsoft Corp. | 1,360,000 | 2.40% | 8/8/2026 | 1,319,871 | 0.04% |
| Microsoft Corp. | 540,000 | 3.40% | 15/9/2026 | 531,721 | 0.01% |
| Microsoft Corp. | 1,277,000 | 3.30% | 6/2/2027 | 1,250,214 | 0.03% |
| Microsoft Corp. | 355,000 | 3.40% | 15/6/2027 | 347,355 | 0.01% |
| Microsoft Corp. | 195,000 | 1.35% | 15/9/2030 | 165,129 | 0.00% |
| Microsoft Corp. | 885,000 | 3.50% | 12/2/2035 | 801,250 | 0.02% |
| Microsoft Corp. | 343,000 | 4.20% | 3/11/2035 | 327,442 | 0.01% |
| Microsoft Corp. | 425,000 | 3.45% | 8/8/2036 | 370,053 | 0.01% |
| Microsoft Corp. | 100,000 | 4.10% | 6/2/2037 | 93,383 | 0.00% |
| Microsoft Corp. | 250,000 | 5.20% | 1/6/2039 | 258,863 | 0.01% |
| Microsoft Corp. | 350,000 | 4.50% | 1/10/2040 | 335,540 | 0.01% |
| Microsoft Corp. | 190,000 | 5.30% | 8/2/2041 | 204,581 | 0.01% |
| Microsoft Corp. | 461,000 | 3.50% | 15/11/2042 | 372,574 | 0.01% |
| Microsoft Corp. | 495,000 | 3.75% | 12/2/2045 | 412,041 | 0.01% |
| Microsoft Corp. | 425,000 | 4.45% | 3/11/2045 | 391,975 | 0.01% |
| Microsoft Corp. | 535,000 | 3.70% | 8/8/2046 | 427,172 | 0.01% |
| Microsoft Corp. | 500,000 | 4.25% | 6/2/2047 | 443,319 | 0.01% |
| Microsoft Corp. | 470,000 | 4.50% | 15/6/2047 | 423,311 | 0.01% |
| Microsoft Corp. | 2,428,000 | 2.53% | 1/6/2050 | 1,493,205 | 0.04% |
| Microsoft Corp. | 1,106,000 | 2.50% | 15/9/2050 | 670,384 | 0.02% |
| Microsoft Corp. | 2,500,000 | 2.92% | 17/3/2052 | 1,656,142 | 0.04% |
| Microsoft Corp. | 295,000 | 4.00% | 12/2/2055 | 238,428 | 0.01% |
| Microsoft Corp. | 410,000 | 4.50% | 6/2/2057 | 366,282 | 0.01% |
| Microsoft Corp. | 1,622,000 | 2.68% | 1/6/2060 | 948,289 | 0.03% |
| Microsoft Corp. | 665,000 | 3.04% | 17/3/2062 | 425,741 | 0.01% |
| Mid-America Apartments LP | 430,000 | 3.60% | 1/6/2027 | 419,537 | 0.01% |
| Mid-America Apartments LP | 185,000 | 4.20% | 15/6/2028 | 180,959 | 0.00% |
| Mid-America Apartments LP | 525,000 | 3.95% | 15/3/2029 | 505,747 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mid-America Apartments LP | 225,000 | 2.75% | 15/3/2030 | 201,345 | 0.01% |
| Mid-America Apartments LP | 250,000 | 1.70% | 15/2/2031 | 205,589 | 0.01% |
| Mid-America Apartments LP | 250,000 | 5.30% | 15/2/2032 | 251,226 | 0.01% |
| Mid-America Apartments LP | 80,000 | 5.00% | 15/3/2034 | 77,818 | 0.00% |
| Mid-America Apartments LP | 150,000 | 4.95% | 1/3/2035 | 144,597 | 0.00% |
| Mid-America Apartments LP | 85,000 | 2.88% | 15/9/2051 | 52,329 | 0.00% |
| MidAmerican Energy Co. | 50,000 | 3.10% | 1/5/2027 | 48,367 | 0.00% |
| MidAmerican Energy Co. | 625,000 | 3.65% | 15/4/2029 | 596,031 | 0.02% |
| MidAmerican Energy Co. | 110,000 | 6.75% | 30/12/2031 | 121,250 | 0.00% |
| MidAmerican Energy Co. | 100,000 | 5.35% | 15/1/2034 | 101,125 | 0.00% |
| MidAmerican Energy Co. | 75,000 | 5.75% | 1/11/2035 | 77,747 | 0.00% |
| MidAmerican Energy Co. | 185,000 | 5.80% | 15/10/2036 | 190,598 | 0.01% |
| MidAmerican Energy Co. | 150,000 | 4.80% | 15/9/2043 | 134,732 | 0.00% |
| MidAmerican Energy Co. | 345,000 | 4.40% | 15/10/2044 | 294,555 | 0.01% |
| MidAmerican Energy Co. | 85,000 | 4.25% | 1/5/2046 | 70,061 | 0.00% |
| MidAmerican Energy Co. | 255,000 | 3.95% | 1/8/2047 | 198,533 | 0.01% |
| MidAmerican Energy Co. | 325,000 | 3.65% | 1/8/2048 | 240,983 | 0.01% |
| MidAmerican Energy Co. | 330,000 | 4.25% | 15/7/2049 | 268,169 | 0.01% |
| MidAmerican Energy Co. | 265,000 | 3.15% | 15/4/2050 | 177,733 | 0.00% |
| MidAmerican Energy Co. | 205,000 | 2.70% | 1/8/2052 | 123,913 | 0.00% |
| MidAmerican Energy Co. | 375,000 | 5.85% | 15/9/2054 | 381,623 | 0.01% |
| MidAmerican Energy Co. | 190,000 | 5.30% | 1/2/2055 | 179,284 | 0.00% |
| Mid-Atlantic Interstate Transmission LLC | 438,000 | 4.10% | 15/5/2028 | 425,226 | 0.01% |
| Midwest Connector Capital Co. LLC | 410,000 | 4.63% | 1/4/2029 | 401,725 | 0.01% |
| Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd. | 462,500 | 6.50% | 20/6/2027 | 465,528 | 0.01% |
| Mississippi Power Co. | 125,000 | 3.95% | 30/3/2028 | 121,489 | 0.00% |
| Mississippi Power Co. | 195,000 | 4.25% | 15/3/2042 | 162,414 | 0.00% |
| Mississippi Power Co. | 130,000 | 3.10% | 30/7/2051 | 84,708 | 0.00% |
| Mohawk Industries, Inc. | 315,000 | 5.85% | 18/9/2028 | 323,878 | 0.01% |
| Mohawk Industries, Inc. | 135,000 | 3.63% | 15/5/2030 | 124,680 | 0.00% |
| Molson Coors Beverage Co. | 879,000 | 3.00% | 15/7/2026 | 857,206 | 0.02% |
| Molson Coors Beverage Co. | 550,000 | 5.00% | 1/5/2042 | 503,874 | 0.01% |
| Molson Coors Beverage Co. | 515,000 | 4.20% | 15/7/2046 | 411,647 | 0.01% |
| Mondelez International, Inc. | 420,000 | 2.63% | 17/3/2027 | 401,798 | 0.01% |
| Mondelez International, Inc. | 150,000 | 4.13% | 7/5/2028 | 147,053 | 0.00% |
| Mondelez International, Inc. | 200,000 | 4.75% | 20/2/2029 | 199,312 | 0.01% |
| Mondelez International, Inc. | 516,000 | 2.75% | 13/4/2030 | 461,793 | 0.01% |
| Mondelez International, Inc. | 175,000 | 1.50% | 4/2/2031 | 142,543 | 0.00% |
| Mondelez International, Inc. | 125,000 | 3.00% | 17/3/2032 | 108,495 | 0.00% |
| Mondelez International, Inc. | 250,000 | 1.88% | 15/10/2032 | 200,785 | 0.01% |
| Mondelez International, Inc. | 200,000 | 4.75% | 28/8/2034 | 191,266 | 0.01% |
| Mondelez International, Inc. | 925,000 | 2.63% | 4/9/2050 | 540,765 | 0.01% |
| Monongahela Power Co. | 434,000 | 3.55% | 15/5/2027 | 420,832 | 0.01% |
| Monongahela Power Co. | 232,000 | 5.40% | 15/12/2043 | 219,152 | 0.01% |
| Montefiore Obligated Group | 320,000 | 5.25% | 1/11/2048 | 275,362 | 0.01% |
| Montefiore Obligated Group | 115,000 | 4.29% | 1/9/2050 | 81,012 | 0.00% |
| Moody's Corp. | 142,000 | 3.25% | 15/1/2028 | 136,101 | 0.00% |
| Moody's Corp. | 265,000 | 4.25% | 1/2/2029 | 259,487 | 0.01% |
| Moody's Corp. | 150,000 | 2.00% | 19/8/2031 | 124,632 | 0.00% |
| Moody's Corp. | 295,000 | 4.25% | 8/8/2032 | 280,159 | 0.01% |
| Moody's Corp. | 480,000 | 2.75% | 19/8/2041 | 330,968 | 0.01% |
| Moody's Corp. | 206,000 | 5.25% | 15/7/2044 | 194,699 | 0.01% |
| Moody's Corp. | 260,000 | 4.88% | 17/12/2048 | 231,211 | 0.01% |
| Moody's Corp. | 110,000 | 3.25% | 20/5/2050 | 73,075 | 0.00% |
| Moody's Corp. | 125,000 | 3.75% | 25/2/2052 | 91,924 | 0.00% |
| Moody's Corp. | 250,000 | 3.10% | 29/11/2061 | 148,914 | 0.00% |
| Morgan Stanley | 1,474,000 | 3.88% | 27/1/2026 | 1,462,501 | 0.04% |
| Morgan Stanley | 1,690,000 | 3.13% | 27/7/2026 | 1,651,068 | 0.04% |
| Morgan Stanley | 560,000 | 6.25% | 9/8/2026 | 573,499 | 0.02% |
| Morgan Stanley | 1,205,000 | 4.35% | 8/9/2026 | 1,196,536 | 0.03% |
| Morgan Stanley | 1,515,000 | 3.63% | 20/1/2027 | 1,486,642 | 0.04% |
| Morgan Stanley | 490,000 | 5.05% | 28/1/2027 | 491,514 | 0.01% |
| Morgan Stanley | 1,140,000 | 3.95% | 23/4/2027 | 1,116,710 | 0.03% |
| Morgan Stanley | 1,745,000 | 1.59% | 4/5/2027 | 1,672,858 | 0.05% |
| Morgan Stanley | 1,180,000 | 1.51% | 20/7/2027 | 1,122,923 | 0.03% |
| Morgan Stanley | 1,180,000 | 2.48% | 21/1/2028 | 1,123,844 | 0.03% |
| Morgan Stanley | 690,000 | 5.65% | 13/4/2028 | 701,298 | 0.02% |
| Morgan Stanley | 967,000 | 4.21% | 20/4/2028 | 953,036 | 0.03% |
| Morgan Stanley | 1,349,000 | 3.59% | 22/7/2028 | 1,301,046 | 0.04% |
| Morgan Stanley | 830,000 | 6.30% | 18/10/2028 | 859,900 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Morgan Stanley | 987,000 | 3.77% | 24/1/2029 | 951,822 | 0.03% |
| Morgan Stanley | 875,000 | 5.12% | 1/2/2029 | 876,896 | 0.02% |
| Morgan Stanley | 1,185,000 | 5.16% | 20/4/2029 | 1,188,378 | 0.03% |
| Morgan Stanley | 803,000 | 5.45% | 20/7/2029 | 811,963 | 0.02% |
| Morgan Stanley | 780,000 | 6.41% | 1/11/2029 | 814,823 | 0.02% |
| Morgan Stanley | 665,000 | 5.17% | 16/1/2030 | 665,430 | 0.02% |
| Morgan Stanley | 1,140,000 | 4.43% | 23/1/2030 | 1,110,648 | 0.03% |
| Morgan Stanley | 2,165,000 | 5.66% | 18/4/2030 | 2,204,948 | 0.06% |
| Morgan Stanley | 695,000 | 5.04% | 19/7/2030 | 692,131 | 0.02% |
| Morgan Stanley | 1,865,000 | 4.65% | 18/10/2030 | 1,825,385 | 0.05% |
| Morgan Stanley | 4,410,000 | 2.70% | 22/1/2031 | 3,916,159 | 0.11% |
| Morgan Stanley | 895,000 | 3.62% | 1/4/2031 | 830,352 | 0.02% |
| Morgan Stanley | 1,415,000 | 1.79% | 13/2/2032 | 1,155,015 | 0.03% |
| Morgan Stanley | 735,000 | 7.25% | 1/4/2032 | 826,424 | 0.02% |
| Morgan Stanley | 1,250,000 | 1.93% | 28/4/2032 | 1,023,874 | 0.03% |
| Morgan Stanley | 1,890,000 | 2.24% | 21/7/2032 | 1,565,347 | 0.04% |
| Morgan Stanley | 875,000 | 2.51% | 20/10/2032 | 732,622 | 0.02% |
| Morgan Stanley | 940,000 | 2.94% | 21/1/2033 | 805,104 | 0.02% |
| Morgan Stanley | 724,000 | 4.89% | 20/7/2033 | 701,052 | 0.02% |
| Morgan Stanley | 1,315,000 | 6.34% | 18/10/2033 | 1,390,949 | 0.04% |
| Morgan Stanley | 1,193,000 | 5.25% | 21/4/2034 | 1,174,834 | 0.03% |
| Morgan Stanley | 1,135,000 | 5.42% | 21/7/2034 | 1,128,105 | 0.03% |
| Morgan Stanley | 880,000 | 6.63% | 1/11/2034 | 945,005 | 0.03% |
| Morgan Stanley | 1,255,000 | 5.47% | 18/1/2035 | 1,248,547 | 0.03% |
| Morgan Stanley | 1,040,000 | 5.83% | 19/4/2035 | 1,059,842 | 0.03% |
| Morgan Stanley | 1,665,000 | 5.32% | 19/7/2035 | 1,639,768 | 0.04% |
| Morgan Stanley | 1,675,000 | 2.48% | 16/9/2036 | 1,362,359 | 0.04% |
| Morgan Stanley | 860,000 | 5.30% | 20/4/2037 | 833,903 | 0.02% |
| Morgan Stanley | 1,090,000 | 5.95% | 19/1/2038 | 1,091,662 | 0.03% |
| Morgan Stanley | 790,000 | 3.97% | 22/7/2038 | 671,615 | 0.02% |
| Morgan Stanley | 350,000 | 5.94% | 7/2/2039 | 350,830 | 0.01% |
| Morgan Stanley | 504,000 | 4.46% | 22/4/2039 | 451,588 | 0.01% |
| Morgan Stanley | 1,052,000 | 3.22% | 22/4/2042 | 779,559 | 0.02% |
| Morgan Stanley | 910,000 | 6.38% | 24/7/2042 | 983,931 | 0.03% |
| Morgan Stanley | 915,000 | 4.30% | 27/1/2045 | 755,175 | 0.02% |
| Morgan Stanley | 710,000 | 4.38% | 22/1/2047 | 593,019 | 0.02% |
| Morgan Stanley | 1,110,000 | 5.60% | 24/3/2051 | 1,094,246 | 0.03% |
| Morgan Stanley | 1,070,000 | 2.80% | 25/1/2052 | 654,394 | 0.02% |
| Morgan Stanley | 25,000 | 5.52% | 19/11/2055 | 24,140 | 0.00% |
| Morgan Stanley Bank NA | 1,110,000 | 4.75% | 21/4/2026 | 1,111,279 | 0.03% |
| Morgan Stanley Bank NA | 690,000 | 5.88% | 30/10/2026 | 704,978 | 0.02% |
| Morgan Stanley Bank NA | 1,040,000 | 4.45% | 15/10/2027 | 1,032,924 | 0.03% |
| Morgan Stanley Bank NA | 690,000 | 4.95% | 14/1/2028 | 690,747 | 0.02% |
| Morgan Stanley Bank NA | 1,025,000 | 5.50% | 26/5/2028 | 1,038,475 | 0.03% |
| Morgan Stanley Bank NA | 985,000 | 4.97% | 14/7/2028 | 987,812 | 0.03% |
| Morgan Stanley Direct Lending Fund | 185,000 | 4.50% | 11/2/2027 | 182,152 | 0.00% |
| Morgan Stanley Direct Lending Fund | 355,000 | 6.15% | 17/5/2029 | 357,060 | 0.01% |
| Mosaic Co. | 452,000 | 4.05% | 15/11/2027 | 442,652 | 0.01% |
| Mosaic Co. | 180,000 | 5.38% | 15/11/2028 | 182,058 | 0.00% |
| Mosaic Co. | 175,000 | 5.45% | 15/11/2033 | 173,107 | 0.00% |
| Mosaic Co. | 385,000 | 5.63% | 15/11/2043 | 364,129 | 0.01% |
| Motorola Solutions, Inc. | 330,000 | 4.60% | 23/2/2028 | 327,079 | 0.01% |
| Motorola Solutions, Inc. | 225,000 | 5.00% | 15/4/2029 | 224,631 | 0.01% |
| Motorola Solutions, Inc. | 325,000 | 4.60% | 23/5/2029 | 319,590 | 0.01% |
| Motorola Solutions, Inc. | 635,000 | 2.30% | 15/11/2030 | 543,626 | 0.01% |
| Motorola Solutions, Inc. | 390,000 | 2.75% | 24/5/2031 | 337,796 | 0.01% |
| Motorola Solutions, Inc. | 330,000 | 5.60% | 1/6/2032 | 336,749 | 0.01% |
| Motorola Solutions, Inc. | 165,000 | 5.40% | 15/4/2034 | 165,039 | 0.00% |
| Motorola Solutions, Inc. | 220,000 | 5.50% | 1/9/2044 | 211,638 | 0.01% |
| Mount Nittany Medical Center Obligated Group | 160,000 | 3.80% | 15/11/2052 | 118,277 | 0.00% |
| Mount Sinai Hospital | 350,000 | 3.74% | 1/7/2049 | 230,511 | 0.01% |
| Mount Sinai Hospital | 233,000 | 3.39% | 1/7/2050 | 139,800 | 0.00% |
| MPLX LP | 560,000 | 1.75% | 1/3/2026 | 540,860 | 0.01% |
| MPLX LP | 580,000 | 4.13% | 1/3/2027 | 571,483 | 0.02% |
| MPLX LP | 215,000 | 4.25% | 1/12/2027 | 211,735 | 0.01% |
| MPLX LP | 525,000 | 4.00% | 15/3/2028 | 509,129 | 0.01% |
| MPLX LP | 480,000 | 4.80% | 15/2/2029 | 475,921 | 0.01% |
| MPLX LP | 470,000 | 2.65% | 15/8/2030 | 411,228 | 0.01% |
| MPLX LP | 405,000 | 4.95% | 1/9/2032 | 390,752 | 0.01% |
| MPLX LP | 430,000 | 5.00% | 1/3/2033 | 413,361 | 0.01% |
| MPLX LP | 880,000 | 5.50% | 1/6/2034 | 867,966 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| MPLX LP | 765,000 | 4.50% | 15/4/2038 | 666,935 | 0.02% |
| MPLX LP | 330,000 | 5.20% | 1/3/2047 | 292,948 | 0.01% |
| MPLX LP | 675,000 | 4.70% | 15/4/2048 | 553,498 | 0.01% |
| MPLX LP | 515,000 | 5.50% | 15/2/2049 | 473,181 | 0.01% |
| MPLX LP | 565,000 | 4.95% | 14/3/2052 | 475,566 | 0.01% |
| MPLX LP | 185,000 | 5.65% | 1/3/2053 | 172,730 | 0.00% |
| MPLX LP | 125,000 | 4.90% | 15/4/2058 | 101,005 | 0.00% |
| MSCI, Inc. | 454,000 | 4.00% | 15/11/2029 | 428,407 | 0.01% |
| MSCI, Inc. | 360,000 | 3.63% | 1/9/2030 | 328,136 | 0.01% |
| MSCI, Inc. | 330,000 | 3.88% | 15/2/2031 | 302,931 | 0.01% |
| MSCI, Inc. | 230,000 | 3.63% | 1/11/2031 | 206,270 | 0.01% |
| MSCI, Inc. | 450,000 | 3.25% | 15/8/2033 | 380,446 | 0.01% |
| MultiCare Health System | 210,000 | 2.80% | 15/8/2050 | 123,039 | 0.00% |
| Mutual of Omaha Cos Global Funding | 155,000 | 5.80% | 27/7/2026 | 156,845 | 0.00% |
| Mutual of Omaha Cos Global Funding | 243,000 | 5.35% | 9/4/2027 | 245,424 | 0.01% |
| Mutual of Omaha Cos Global Funding | 325,000 | 4.75% | 15/10/2029 | 319,070 | 0.01% |
| Mutual of Omaha Insurance Co. | 120,000 | 6.14% | 16/1/2064 | 118,065 | 0.00% |
| Mylan, Inc. | 592,000 | 4.55% | 15/4/2028 | 580,127 | 0.02% |
| Mylan, Inc. | 195,000 | 5.40% | 29/11/2043 | 174,539 | 0.00% |
| Mylan, Inc. | 285,000 | 5.20% | 15/4/2048 | 235,725 | 0.01% |
| MyMichigan Health | 150,000 | 3.41% | 1/6/2050 | 104,778 | 0.00% |
| Narragansett Electric Co. | 275,000 | 3.40% | 9/4/2030 | 253,326 | 0.01% |
| Narragansett Electric Co. | 200,000 | 5.35% | 1/5/2034 | 198,739 | 0.01% |
| Nasdaq, Inc. | 315,000 | 5.35% | 28/6/2028 | 319,416 | 0.01% |
| Nasdaq, Inc. | 420,000 | 1.65% | 15/1/2031 | 345,217 | 0.01% |
| Nasdaq, Inc. | 530,000 | 5.55% | 15/2/2034 | 535,149 | 0.01% |
| Nasdaq, Inc. | 380,000 | 2.50% | 21/12/2040 | 254,892 | 0.01% |
| Nasdaq, Inc. | 205,000 | 3.25% | 28/4/2050 | 137,320 | 0.00% |
| Nasdaq, Inc. | 240,000 | 3.95% | 7/3/2052 | 178,351 | 0.00% |
| Nasdaq, Inc. | 320,000 | 5.95% | 15/8/2053 | 322,574 | 0.01% |
| Nasdaq, Inc. | 275,000 | 6.10% | 28/6/2063 | 278,747 | 0.01% |
| National Fuel Gas Co. | 510,000 | 5.50% | 15/1/2026 | 512,108 | 0.01% |
| National Fuel Gas Co. | 220,000 | 5.50% | 1/10/2026 | 221,669 | 0.01% |
| National Fuel Gas Co. | 98,000 | 3.95% | 15/9/2027 | 95,233 | 0.00% |
| National Fuel Gas Co. | 80,000 | 4.75% | 1/9/2028 | 78,900 | 0.00% |
| National Fuel Gas Co. | 490,000 | 2.95% | 1/3/2031 | 422,113 | 0.01% |
| National Grid USA | 150,000 | 5.80% | 1/4/2035 | 149,948 | 0.00% |
| National Health Investors, Inc. | 215,000 | 3.00% | 1/2/2031 | 184,616 | 0.01% |
| National Life Insurance Co. | 125,000 | 5.25% | 19/7/2068 | 106,262 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 347,000 | 4.45% | 13/3/2026 | 346,412 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 339,000 | 1.00% | 15/6/2026 | 321,835 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 125,000 | 5.60% | 13/11/2026 | 127,157 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 185,000 | 4.80% | 5/2/2027 | 185,463 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 231,000 | 3.05% | 25/4/2027 | 222,665 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 175,000 | 5.10% | 6/5/2027 | 176,387 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 525,000 | 4.12% | 16/9/2027 | 517,967 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 240,000 | 3.40% | 7/2/2028 | 230,505 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 230,000 | 4.80% | 15/3/2028 | 230,322 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 185,000 | 5.05% | 15/9/2028 | 186,299 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 150,000 | 3.90% | 1/11/2028 | 144,929 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 155,000 | 4.85% | 7/2/2029 | 155,029 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 150,000 | 3.70% | 15/3/2029 | 143,295 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 200,000 | 5.15% | 15/6/2029 | 202,449 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 230,000 | 2.40% | 15/3/2030 | 202,920 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 140,000 | 5.00% | 7/2/2031 | 140,649 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 75,000 | 1.35% | 15/3/2031 | 60,099 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 230,000 | 1.65% | 15/6/2031 | 186,419 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 93,000 | 8.00% | 1/3/2032 | 108,156 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 450,000 | 2.75% | 15/4/2032 | 384,941 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 185,000 | 4.02% | 1/11/2032 | 171,133 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 330,000 | 4.15% | 15/12/2032 | 307,687 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 410,000 | 5.80% | 15/1/2033 | 424,434 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 305,000 | 5.00% | 15/8/2034 | 298,131 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 205,000 | 5.25% | 20/4/2046 | 202,295 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 70,000 | 4.40% | 1/11/2048 | 57,218 | 0.00% |
| National Rural Utilities Cooperative Finance Corp. | 554,000 | 4.30% | 15/3/2049 | 448,708 | 0.01% |
| National Rural Utilities Cooperative Finance Corp. | 30,000 | 7.13% | 15/9/2053 | 30,956 | 0.00% |
| National Securities Clearing Corp. | 200,000 | 5.15% | 26/6/2026 | 201,714 | 0.01% |
| National Securities Clearing Corp. | 344,000 | 5.00% | 30/5/2028 | 345,074 | 0.01% |
| National Securities Clearing Corp. | 275,000 | 4.90% | 26/6/2029 | 275,255 | 0.01% |
| Nationwide Children's Hospital, Inc. | 100,000 | 4.56% | 1/11/2052 | 87,911 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Nationwide Financial Services, Inc. | 198,000 | 6.75% | 15/5/2037 | 202,636 | 0.01% |
| Nationwide Financial Services, Inc. | 150,000 | 5.30% | 18/11/2044 | 137,652 | 0.00% |
| Nationwide Financial Services, Inc. | 635,000 | 3.90% | 30/11/2049 | 466,973 | 0.01% |
| Nationwide Mutual Insurance Co. | 340,000 | 8.25% | 1/12/2031 | 378,469 | 0.01% |
| Nationwide Mutual Insurance Co. | 245,000 | 9.38% | 15/8/2039 | 312,500 | 0.01% |
| Nationwide Mutual Insurance Co. | 230,000 | 4.95% | 22/4/2044 | 195,248 | 0.01% |
| Nationwide Mutual Insurance Co. | 745,000 | 4.35% | 30/4/2050 | 558,802 | 0.02% |
| Nature Conservancy | 190,000 | 3.96% | 1/3/2052 | 152,541 | 0.00% |
| NBCUniversal Media LLC | 650,000 | 4.45% | 15/1/2043 | 553,494 | 0.01% |
| Nestle Capital Corp. | 250,000 | 4.65% | 12/3/2029 | 249,626 | 0.01% |
| Nestle Capital Corp. | 403,000 | 4.75% | 12/3/2031 | 398,123 | 0.01% |
| Nestle Capital Corp. | 425,000 | 4.88% | 12/3/2034 | 416,120 | 0.01% |
| Nestle Capital Corp. | 250,000 | 5.10% | 12/3/2054 | 235,231 | 0.01% |
| Nestle Holdings, Inc. | 590,000 | 0.63% | 15/1/2026 | 566,887 | 0.02% |
| Nestle Holdings, Inc. | 425,000 | 5.25% | 13/3/2026 | 428,749 | 0.01% |
| Nestle Holdings, Inc. ¹ | 537,000 | 1.15% | 14/1/2027 | 501,566 | 0.01% |
| Nestle Holdings, Inc. | 570,000 | 1.00% | 15/9/2027 | 519,120 | 0.01% |
| Nestle Holdings, Inc. | 270,000 | 4.13% | 1/10/2027 | 266,774 | 0.01% |
| Nestle Holdings, Inc. | 50,000 | 5.00% | 14/3/2028 | 50,394 | 0.00% |
| Nestle Holdings, Inc. | 236,000 | 5.00% | 12/9/2028 | 238,209 | 0.01% |
| Nestle Holdings, Inc. | 485,000 | 1.50% | 14/9/2028 | 432,738 | 0.01% |
| Nestle Holdings, Inc. | 296,000 | 3.63% | 24/9/2028 | 284,847 | 0.01% |
| Nestle Holdings, Inc. | 210,000 | 4.25% | 1/10/2029 | 205,301 | 0.01% |
| Nestle Holdings, Inc. | 105,000 | 4.95% | 14/3/2030 | 105,527 | 0.00% |
| Nestle Holdings, Inc. | 275,000 | 5.00% | 12/9/2030 | 276,674 | 0.01% |
| Nestle Holdings, Inc. | 440,000 | 1.25% | 15/9/2030 | 361,734 | 0.01% |
| Nestle Holdings, Inc. | 396,000 | 1.88% | 14/9/2031 | 327,223 | 0.01% |
| Nestle Holdings, Inc. | 1,040,000 | 4.30% | 1/10/2032 | 992,763 | 0.03% |
| Nestle Holdings, Inc. | 395,000 | 4.85% | 14/3/2033 | 389,568 | 0.01% |
| Nestle Holdings, Inc. | 405,000 | 3.90% | 24/9/2038 | 349,099 | 0.01% |
| Nestle Holdings, Inc. | 397,000 | 2.50% | 14/9/2041 | 268,772 | 0.01% |
| Nestle Holdings, Inc. | 855,000 | 4.00% | 24/9/2048 | 681,126 | 0.02% |
| Nestle Holdings, Inc. | 545,000 | 2.63% | 14/9/2051 | 327,392 | 0.01% |
| Nestle Holdings, Inc. | 500,000 | 4.70% | 15/1/2053 | 440,960 | 0.01% |
| NetApp, Inc. | 80,000 | 2.38% | 22/6/2027 | 75,546 | 0.00% |
| NetApp, Inc. | 555,000 | 2.70% | 22/6/2030 | 489,573 | 0.01% |
| Netflix, Inc. | 725,000 | 4.38% | 15/11/2026 | 722,952 | 0.02% |
| Netflix, Inc. | 875,000 | 4.88% | 15/4/2028 | 878,562 | 0.02% |
| Netflix, Inc. | 650,000 | 5.88% | 15/11/2028 | 673,345 | 0.02% |
| Netflix, Inc. | 335,000 | 6.38% | 15/5/2029 | 354,738 | 0.01% |
| Netflix, Inc. | 350,000 | 5.38% | 15/11/2029 | 356,626 | 0.01% |
| Netflix, Inc. | 340,000 | 4.88% | 15/6/2030 | 338,421 | 0.01% |
| Netflix, Inc. | 158,000 | 4.90% | 15/8/2034 | 154,997 | 0.00% |
| Netflix, Inc. | 350,000 | 5.40% | 15/8/2054 | 341,405 | 0.01% |
| Neuberger Berman Group LLC/Neuberger Berman Finance Corp. | 125,000 | 4.50% | 15/3/2027 | 122,711 | 0.00% |
| Neuberger Berman Group LLC/Neuberger Berman Finance Corp. | 40,000 | 4.88% | 15/4/2045 | 33,029 | 0.00% |
| Nevada Power Co. | 263,000 | 3.70% | 1/5/2029 | 250,953 | 0.01% |
| Nevada Power Co. | 72,000 | 2.40% | 1/5/2030 | 63,321 | 0.00% |
| Nevada Power Co. | 125,000 | 6.65% | 1/4/2036 | 133,826 | 0.00% |
| Nevada Power Co. | 63,000 | 6.75% | 1/7/2037 | 69,038 | 0.00% |
| Nevada Power Co. | 175,000 | 3.13% | 1/8/2050 | 111,772 | 0.00% |
| Nevada Power Co. | 205,000 | 5.90% | 1/5/2053 | 204,840 | 0.01% |
| Nevada Power Co. | 185,000 | 6.00% | 15/3/2054 | 189,097 | 0.01% |
| New England Power Co. | 75,000 | 5.94% | 25/11/2052 | 75,459 | 0.00% |
| New Mountain Finance Corp. | 186,000 | 6.88% | 1/2/2029 | 187,435 | 0.01% |
| New York & Presbyterian Hospital | 280,000 | 2.26% | 1/8/2040 | 186,723 | 0.01% |
| New York & Presbyterian Hospital | 230,000 | 4.02% | 1/8/2045 | 188,177 | 0.01% |
| New York & Presbyterian Hospital | 227,000 | 4.06% | 1/8/2056 | 178,597 | 0.00% |
| New York & Presbyterian Hospital | 165,000 | 2.61% | 1/8/2060 | 91,199 | 0.00% |
| New York & Presbyterian Hospital | 140,000 | 3.95% | 1/8/2119 | 95,330 | 0.00% |
| New York Life Global Funding | 485,000 | 0.85% | 15/1/2026 | 466,668 | 0.01% |
| New York Life Global Funding | 175,000 | 4.70% | 2/4/2026 | 175,296 | 0.00% |
| New York Life Global Funding | 105,000 | 2.35% | 14/7/2026 | 101,663 | 0.00% |
| New York Life Global Funding | 285,000 | 5.45% | 18/9/2026 | 289,249 | 0.01% |
| New York Life Global Funding | 315,000 | 4.90% | 2/4/2027 | 316,941 | 0.01% |
| New York Life Global Funding | 100,000 | 3.25% | 7/4/2027 | 97,090 | 0.00% |
| New York Life Global Funding | 305,000 | 3.90% | 1/10/2027 | 299,681 | 0.01% |
| New York Life Global Funding | 456,000 | 4.85% | 9/1/2028 | 457,114 | 0.01% |
| New York Life Global Funding | 330,000 | 3.00% | 10/1/2028 | 313,509 | 0.01% |
| New York Life Global Funding | 401,000 | 4.90% | 13/6/2028 | 402,505 | 0.01% |
| New York Life Global Funding | 430,000 | 4.70% | 29/1/2029 | 428,533 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| New York Life Global Funding | 335,000 | 5.00% | 6/6/2029 | 336,863 | 0.01% |
| New York Life Global Funding | 240,000 | 4.60% | 5/12/2029 | 237,585 | 0.01% |
| New York Life Global Funding | 270,000 | 1.20% | 7/8/2030 | 221,626 | 0.01% |
| New York Life Global Funding | 200,000 | 1.85% | 1/8/2031 | 164,597 | 0.00% |
| New York Life Global Funding | 387,000 | 4.55% | 28/1/2033 | 370,500 | 0.01% |
| New York Life Global Funding | 325,000 | 5.00% | 9/1/2034 | 321,265 | 0.01% |
| New York Life Insurance Co. | 430,000 | 5.88% | 15/5/2033 | 445,063 | 0.01% |
| New York Life Insurance Co. | 440,000 | 6.75% | 15/11/2039 | 488,151 | 0.01% |
| New York Life Insurance Co. | 684,000 | 3.75% | 15/5/2050 | 499,762 | 0.01% |
| New York Life Insurance Co. | 595,000 | 4.45% | 15/5/2069 | 461,863 | 0.01% |
| New York State Electric & Gas Corp. | 406,000 | 5.65% | 15/8/2028 | 415,283 | 0.01% |
| New York State Electric & Gas Corp. | 265,000 | 2.15% | 1/10/2031 | 216,413 | 0.01% |
| New York State Electric & Gas Corp. | 150,000 | 5.85% | 15/8/2033 | 153,358 | 0.00% |
| New York State Electric & Gas Corp. | 125,000 | 5.30% | 15/8/2034 | 123,079 | 0.00% |
| New York State Electric & Gas Corp. | 70,000 | 3.30% | 15/9/2049 | 45,558 | 0.00% |
| NewMarket Corp. | 195,000 | 2.70% | 18/3/2031 | 165,749 | 0.00% |
| Newmont Corp. | 275,000 | 2.80% | 1/10/2029 | 250,944 | 0.01% |
| Newmont Corp. | 508,000 | 2.25% | 1/10/2030 | 438,224 | 0.01% |
| Newmont Corp. | 510,000 | 2.60% | 15/7/2032 | 433,333 | 0.01% |
| Newmont Corp. | 475,000 | 5.88% | 1/4/2035 | 488,139 | 0.01% |
| Newmont Corp. | 350,000 | 6.25% | 1/10/2039 | 368,143 | 0.01% |
| Newmont Corp. | 520,000 | 4.88% | 15/3/2042 | 474,233 | 0.01% |
| Newmont Corp. | 200,000 | 5.45% | 9/6/2044 | 192,471 | 0.01% |
| Newmont Corp./Newcrest Finance Pty Ltd. | 373,000 | 3.25% | 13/5/2030 | 342,581 | 0.01% |
| Newmont Corp./Newcrest Finance Pty Ltd. | 450,000 | 5.35% | 15/3/2034 | 448,003 | 0.01% |
| Newmont Corp./Newcrest Finance Pty Ltd. | 150,000 | 5.75% | 15/11/2041 | 149,102 | 0.00% |
| Newmont Corp./Newcrest Finance Pty Ltd. | 275,000 | 4.20% | 13/5/2050 | 221,878 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 670,000 | 4.95% | 29/1/2026 | 671,571 | 0.02% |
| NextEra Energy Capital Holdings, Inc. | 360,000 | 1.88% | 15/1/2027 | 340,084 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 595,000 | 3.55% | 1/5/2027 | 579,804 | 0.02% |
| NextEra Energy Capital Holdings, Inc. | 460,000 | 4.63% | 15/7/2027 | 459,351 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 600,000 | 4.90% | 28/2/2028 | 600,511 | 0.02% |
| NextEra Energy Capital Holdings, Inc. | 730,000 | 1.90% | 15/6/2028 | 660,995 | 0.02% |
| NextEra Energy Capital Holdings, Inc. | 150,000 | 4.90% | 15/3/2029 | 149,595 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | 292,000 | 3.50% | 1/4/2029 | 275,518 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 450,000 | 2.75% | 1/11/2029 | 407,736 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 235,000 | 5.00% | 28/2/2030 | 235,360 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 990,000 | 2.25% | 1/6/2030 | 856,625 | 0.02% |
| NextEra Energy Capital Holdings, Inc. | 515,000 | 2.44% | 15/1/2032 | 429,872 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 350,000 | 5.00% | 15/7/2032 | 344,702 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 651,000 | 5.05% | 28/2/2033 | 638,746 | 0.02% |
| NextEra Energy Capital Holdings, Inc. | 450,000 | 5.25% | 15/3/2034 | 445,227 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 440,000 | 5.25% | 28/2/2053 | 404,758 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 455,000 | 5.55% | 15/3/2054 | 436,018 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 550,000 | 6.75% | 15/6/2054 | 563,875 | 0.02% |
| NextEra Energy Capital Holdings, Inc. | 350,000 | 6.70% | 1/9/2054 | 355,625 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 360,000 | 5.11% | 29/9/2057 | 309,738 | 0.01% |
| NextEra Energy Capital Holdings, Inc. | 160,000 | 4.80% | 1/12/2077 | 154,149 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | 165,000 | 5.65% | 1/5/2079 | 161,075 | 0.00% |
| NextEra Energy Capital Holdings, Inc. | 135,000 | 3.80% | 15/3/2082 | 128,364 | 0.00% |
| NGPL PipeCo LLC | 330,000 | 4.88% | 15/8/2027 | 327,570 | 0.01% |
| NGPL PipeCo LLC | 450,000 | 3.25% | 15/7/2031 | 387,646 | 0.01% |
| NGPL PipeCo LLC | 265,000 | 7.77% | 15/12/2037 | 296,750 | 0.01% |
| Niagara Mohawk Power Corp. | 181,000 | 4.28% | 15/12/2028 | 175,122 | 0.00% |
| Niagara Mohawk Power Corp. | 200,000 | 1.96% | 27/6/2030 | 169,535 | 0.00% |
| Niagara Mohawk Power Corp. | 254,000 | 2.76% | 10/1/2032 | 213,120 | 0.01% |
| Niagara Mohawk Power Corp. | 175,000 | 5.29% | 17/1/2034 | 170,913 | 0.00% |
| Niagara Mohawk Power Corp. | 125,000 | 4.28% | 1/10/2034 | 112,538 | 0.00% |
| Niagara Mohawk Power Corp. | 125,000 | 3.03% | 27/6/2050 | 78,076 | 0.00% |
| Niagara Mohawk Power Corp. | 235,000 | 5.78% | 16/9/2052 | 230,470 | 0.01% |
| Niagara Mohawk Power Corp. | 335,000 | 5.66% | 17/1/2054 | 324,999 | 0.01% |
| NIKE, Inc. | 670,000 | 2.38% | 1/11/2026 | 645,869 | 0.02% |
| NIKE, Inc. | 561,000 | 2.75% | 27/3/2027 | 540,573 | 0.01% |
| NIKE, Inc. | 503,000 | 2.85% | 27/3/2030 | 458,215 | 0.01% |
| NIKE, Inc. | 295,000 | 3.25% | 27/3/2040 | 227,752 | 0.01% |
| NIKE, Inc. | 271,000 | 3.63% | 1/5/2043 | 212,122 | 0.01% |
| NIKE, Inc. | 620,000 | 3.88% | 1/11/2045 | 489,491 | 0.01% |
| NIKE, Inc. | 245,000 | 3.38% | 1/11/2046 | 177,114 | 0.00% |
| NIKE, Inc. | 375,000 | 3.38% | 27/3/2050 | 264,521 | 0.01% |
| NiSource, Inc. | 250,000 | 3.49% | 15/5/2027 | 243,174 | 0.01% |
| NiSource, Inc. | 270,000 | 5.25% | 30/3/2028 | 272,231 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| NiSource, Inc. | 125,000 | 5.20% | 1/7/2029 | 125,903 | 0.00% |
| NiSource, Inc. | 405,000 | 2.95% | 1/9/2029 | 370,570 | 0.01% |
| NiSource, Inc. | 368,000 | 3.60% | 1/5/2030 | 343,139 | 0.01% |
| NiSource, Inc. | 422,000 | 1.70% | 15/2/2031 | 345,230 | 0.01% |
| NiSource, Inc. | 350,000 | 5.40% | 30/6/2033 | 349,387 | 0.01% |
| NiSource, Inc. | 455,000 | 5.35% | 1/4/2034 | 451,481 | 0.01% |
| NiSource, Inc. | 80,000 | 5.95% | 15/6/2041 | 80,926 | 0.00% |
| NiSource, Inc. | 325,000 | 5.25% | 15/2/2043 | 303,253 | 0.01% |
| NiSource, Inc. | 341,000 | 4.80% | 15/2/2044 | 300,849 | 0.01% |
| NiSource, Inc. | 140,000 | 5.65% | 1/2/2045 | 136,741 | 0.00% |
| NiSource, Inc. | 370,000 | 4.38% | 15/5/2047 | 302,233 | 0.01% |
| NiSource, Inc. | 280,000 | 3.95% | 30/3/2048 | 213,261 | 0.01% |
| NiSource, Inc. | 235,000 | 5.00% | 15/6/2052 | 208,143 | 0.01% |
| NiSource, Inc. | 125,000 | 6.95% | 30/11/2054 | 127,251 | 0.00% |
| NiSource, Inc. | 125,000 | 6.38% | 31/3/2055 | 124,534 | 0.00% |
| Nissan Motor Acceptance Co. LLC | 778,000 | 2.00% | 9/3/2026 | 746,330 | 0.02% |
| Nissan Motor Acceptance Co. LLC | 455,000 | 6.95% | 15/9/2026 | 464,807 | 0.01% |
| Nissan Motor Acceptance Co. LLC | 580,000 | 1.85% | 16/9/2026 | 544,284 | 0.01% |
| Nissan Motor Acceptance Co. LLC | 335,000 | 5.30% | 13/9/2027 | 331,622 | 0.01% |
| Nissan Motor Acceptance Co. LLC | 484,000 | 2.75% | 9/3/2028 | 439,882 | 0.01% |
| Nissan Motor Acceptance Co. LLC | 425,000 | 2.45% | 15/9/2028 | 376,705 | 0.01% |
| Nissan Motor Acceptance Co. LLC | 330,000 | 7.05% | 15/9/2028 | 341,895 | 0.01% |
| Nissan Motor Acceptance Co. LLC | 125,000 | 5.55% | 13/9/2029 | 123,453 | 0.00% |
| NMI Holdings, Inc. | 140,000 | 6.00% | 15/8/2029 | 141,439 | 0.00% |
| NNN, Inc. | 185,000 | 3.60% | 15/12/2026 | 181,088 | 0.00% |
| NNN, Inc. | 75,000 | 3.50% | 15/10/2027 | 72,482 | 0.00% |
| NNN, Inc. | 350,000 | 4.30% | 15/10/2028 | 341,592 | 0.01% |
| NNN, Inc. | 200,000 | 2.50% | 15/4/2030 | 175,132 | 0.00% |
| NNN, Inc. | 245,000 | 5.60% | 15/10/2033 | 246,955 | 0.01% |
| NNN, Inc. | 185,000 | 5.50% | 15/6/2034 | 184,481 | 0.01% |
| NNN, Inc. | 155,000 | 4.80% | 15/10/2048 | 130,799 | 0.00% |
| NNN, Inc. | 75,000 | 3.10% | 15/4/2050 | 47,404 | 0.00% |
| NNN, Inc. | 290,000 | 3.50% | 15/4/2051 | 196,513 | 0.01% |
| NNN, Inc. | 260,000 | 3.00% | 15/4/2052 | 158,392 | 0.00% |
| Nordson Corp. | 150,000 | 5.60% | 15/9/2028 | 153,163 | 0.00% |
| Nordson Corp. | 425,000 | 4.50% | 15/12/2029 | 414,665 | 0.01% |
| Nordson Corp. | 150,000 | 5.80% | 15/9/2033 | 154,532 | 0.00% |
| Norfolk Southern Corp. | 915,000 | 2.90% | 15/6/2026 | 893,843 | 0.02% |
| Norfolk Southern Corp. | 296,000 | 7.80% | 15/5/2027 | 316,777 | 0.01% |
| Norfolk Southern Corp. | 150,000 | 3.15% | 1/6/2027 | 145,087 | 0.00% |
| Norfolk Southern Corp. | 260,000 | 3.80% | 1/8/2028 | 251,912 | 0.01% |
| Norfolk Southern Corp. | 170,000 | 2.55% | 1/11/2029 | 153,250 | 0.00% |
| Norfolk Southern Corp. | 250,000 | 5.05% | 1/8/2030 | 252,450 | 0.01% |
| Norfolk Southern Corp. | 506,000 | 2.30% | 15/5/2031 | 432,949 | 0.01% |
| Norfolk Southern Corp. | 250,000 | 3.00% | 15/3/2032 | 218,207 | 0.01% |
| Norfolk Southern Corp. | 179,000 | 4.45% | 1/3/2033 | 170,606 | 0.00% |
| Norfolk Southern Corp. | 325,000 | 5.55% | 15/3/2034 | 331,570 | 0.01% |
| Norfolk Southern Corp. | 525,000 | 4.84% | 1/10/2041 | 478,618 | 0.01% |
| Norfolk Southern Corp. | 185,000 | 3.95% | 1/10/2042 | 148,847 | 0.00% |
| Norfolk Southern Corp. | 106,000 | 4.45% | 15/6/2045 | 89,836 | 0.00% |
| Norfolk Southern Corp. | 175,000 | 4.65% | 15/1/2046 | 151,876 | 0.00% |
| Norfolk Southern Corp. | 288,000 | 3.94% | 1/11/2047 | 221,466 | 0.01% |
| Norfolk Southern Corp. | 455,000 | 4.15% | 28/2/2048 | 362,809 | 0.01% |
| Norfolk Southern Corp. | 105,000 | 4.10% | 15/5/2049 | 82,397 | 0.00% |
| Norfolk Southern Corp. | 320,000 | 3.40% | 1/11/2049 | 221,572 | 0.01% |
| Norfolk Southern Corp. | 530,000 | 3.05% | 15/5/2050 | 342,937 | 0.01% |
| Norfolk Southern Corp. | 265,000 | 2.90% | 25/8/2051 | 163,255 | 0.00% |
| Norfolk Southern Corp. | 425,000 | 4.05% | 15/8/2052 | 326,719 | 0.01% |
| Norfolk Southern Corp. | 355,000 | 3.70% | 15/3/2053 | 254,446 | 0.01% |
| Norfolk Southern Corp. | 350,000 | 4.55% | 1/6/2053 | 293,589 | 0.01% |
| Norfolk Southern Corp. | 705,000 | 5.35% | 1/8/2054 | 671,755 | 0.02% |
| Norfolk Southern Corp. | 410,000 | 3.16% | 15/5/2055 | 259,058 | 0.01% |
| Norfolk Southern Corp. | 205,000 | 5.95% | 15/3/2064 | 210,505 | 0.01% |
| Norfolk Southern Corp. | 105,000 | 5.10% | 1/8/2118 | 89,201 | 0.00% |
| Norfolk Southern Corp. | 225,000 | 4.10% | 15/5/2121 | 155,561 | 0.00% |
| North Haven Private Income Fund LLC | 250,000 | 5.75% | 1/2/2030 | 243,625 | 0.01% |
| Northern Natural Gas Co. | 405,000 | 4.30% | 15/1/2049 | 319,343 | 0.01% |
| Northern Natural Gas Co. | 455,000 | 3.40% | 16/10/2051 | 300,967 | 0.01% |
| Northern Natural Gas Co. | 425,000 | 5.63% | 1/2/2054 | 407,362 | 0.01% |
| Northern States Power Co. | 350,000 | 2.25% | 1/4/2031 | 297,465 | 0.01% |
| Northern States Power Co. | 105,000 | 6.25% | 1/6/2036 | 113,406 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Northern States Power Co. | 135,000 | 6.20% | 1/7/2037 | 143,980 | 0.00% |
| Northern States Power Co. | 110,000 | 5.35% | 1/11/2039 | 108,087 | 0.00% |
| Northern States Power Co. | 200,000 | 3.40% | 15/8/2042 | 151,758 | 0.00% |
| Northern States Power Co. | 195,000 | 4.13% | 15/5/2044 | 159,307 | 0.00% |
| Northern States Power Co. | 80,000 | 4.00% | 15/8/2045 | 63,297 | 0.00% |
| Northern States Power Co. | 75,000 | 3.60% | 15/5/2046 | 55,677 | 0.00% |
| Northern States Power Co. | 361,000 | 3.60% | 15/9/2047 | 266,578 | 0.01% |
| Northern States Power Co. | 324,000 | 2.90% | 1/3/2050 | 207,253 | 0.01% |
| Northern States Power Co. | 385,000 | 2.60% | 1/6/2051 | 230,043 | 0.01% |
| Northern States Power Co. | 105,000 | 3.20% | 1/4/2052 | 70,478 | 0.00% |
| Northern States Power Co. | 180,000 | 4.50% | 1/6/2052 | 151,826 | 0.00% |
| Northern States Power Co. | 180,000 | 5.10% | 15/5/2053 | 166,527 | 0.00% |
| Northern States Power Co. | 475,000 | 5.40% | 15/3/2054 | 458,576 | 0.01% |
| Northern States Power Co. | 205,000 | 5.65% | 15/6/2054 | 204,945 | 0.01% |
| Northern Trust Corp. | 360,000 | 4.00% | 10/5/2027 | 355,177 | 0.01% |
| Northern Trust Corp. | 290,000 | 3.65% | 3/8/2028 | 280,067 | 0.01% |
| Northern Trust Corp. | 375,000 | 3.15% | 3/5/2029 | 351,345 | 0.01% |
| Northern Trust Corp. | 740,000 | 1.95% | 1/5/2030 | 638,791 | 0.02% |
| Northern Trust Corp. | 390,000 | 3.38% | 8/5/2032 | 373,841 | 0.01% |
| Northern Trust Corp. | 445,000 | 6.13% | 2/11/2032 | 469,229 | 0.01% |
| Northrop Grumman Corp. | 454,000 | 3.20% | 1/2/2027 | 441,148 | 0.01% |
| Northrop Grumman Corp. | 992,000 | 3.25% | 15/1/2028 | 947,937 | 0.03% |
| Northrop Grumman Corp. | 190,000 | 4.60% | 1/2/2029 | 188,464 | 0.01% |
| Northrop Grumman Corp. | 310,000 | 4.40% | 1/5/2030 | 301,693 | 0.01% |
| Northrop Grumman Corp. | 320,000 | 4.70% | 15/3/2033 | 310,304 | 0.01% |
| Northrop Grumman Corp. | 350,000 | 4.90% | 1/6/2034 | 341,284 | 0.01% |
| Northrop Grumman Corp. | 463,000 | 5.15% | 1/5/2040 | 442,628 | 0.01% |
| Northrop Grumman Corp. | 122,000 | 5.05% | 15/11/2040 | 114,545 | 0.00% |
| Northrop Grumman Corp. | 610,000 | 4.75% | 1/6/2043 | 547,390 | 0.01% |
| Northrop Grumman Corp. | 280,000 | 3.85% | 15/4/2045 | 218,952 | 0.01% |
| Northrop Grumman Corp. | 1,050,000 | 4.03% | 15/10/2047 | 826,803 | 0.02% |
| Northrop Grumman Corp. | 465,000 | 5.25% | 1/5/2050 | 435,549 | 0.01% |
| Northrop Grumman Corp. | 345,000 | 4.95% | 15/3/2053 | 308,420 | 0.01% |
| Northrop Grumman Corp. | 450,000 | 5.20% | 1/6/2054 | 418,159 | 0.01% |
| Northwell Healthcare, Inc. | 281,000 | 4.26% | 1/11/2047 | 224,990 | 0.01% |
| Northwell Healthcare, Inc. | 150,000 | 3.81% | 1/11/2049 | 111,213 | 0.00% |
| Northwest Pipeline LLC | 129,000 | 4.00% | 1/4/2027 | 126,571 | 0.00% |
| NorthWestern Corp. | 200,000 | 4.18% | 15/11/2044 | 159,780 | 0.00% |
| Northwestern Memorial Healthcare Obligated Group | 250,000 | 2.63% | 15/7/2051 | 157,681 | 0.00% |
| Northwestern Mutual Global Funding | 375,000 | 0.80% | 14/1/2026 | 360,830 | 0.01% |
| Northwestern Mutual Global Funding | 170,000 | 4.70% | 6/4/2026 | 170,065 | 0.00% |
| Northwestern Mutual Global Funding | 225,000 | 1.75% | 11/1/2027 | 212,533 | 0.01% |
| Northwestern Mutual Global Funding | 215,000 | 5.07% | 25/3/2027 | 216,931 | 0.01% |
| Northwestern Mutual Global Funding | 240,000 | 4.11% | 12/9/2027 | 236,723 | 0.01% |
| Northwestern Mutual Global Funding | 266,000 | 4.35% | 15/9/2027 | 263,972 | 0.01% |
| Northwestern Mutual Global Funding | 175,000 | 1.70% | 1/6/2028 | 157,363 | 0.00% |
| Northwestern Mutual Global Funding | 170,000 | 4.90% | 12/6/2028 | 169,938 | 0.00% |
| Northwestern Mutual Global Funding | 410,000 | 4.71% | 10/1/2029 | 406,649 | 0.01% |
| Northwestern Mutual Global Funding | 150,000 | 5.16% | 28/5/2031 | 150,291 | 0.00% |
| Northwestern Mutual Life Insurance Co. | 530,000 | 6.06% | 30/3/2040 | 543,652 | 0.01% |
| Northwestern Mutual Life Insurance Co. | 580,000 | 3.85% | 30/9/2047 | 436,646 | 0.01% |
| Northwestern Mutual Life Insurance Co. | 525,000 | 3.45% | 30/3/2051 | 359,204 | 0.01% |
| Northwestern Mutual Life Insurance Co. | 632,000 | 3.63% | 30/9/2059 | 424,702 | 0.01% |
| Northwestern University | 180,000 | 4.64% | 1/12/2044 | 164,815 | 0.00% |
| Northwestern University | 370,000 | 2.64% | 1/12/2050 | 232,997 | 0.01% |
| Northwestern University | 315,000 | 3.66% | 1/12/2057 | 232,016 | 0.01% |
| NOV, Inc. | 300,000 | 3.60% | 1/12/2029 | 279,942 | 0.01% |
| NOV, Inc. | 495,000 | 3.95% | 1/12/2042 | 368,008 | 0.01% |
| Novant Health, Inc. | 205,000 | 2.64% | 1/11/2036 | 157,430 | 0.00% |
| Novant Health, Inc. | 390,000 | 3.17% | 1/11/2051 | 257,618 | 0.01% |
| Novant Health, Inc. | 45,000 | 3.32% | 1/11/2061 | 28,752 | 0.00% |
| NRG Energy, Inc. | 675,000 | 2.45% | 2/12/2027 | 626,708 | 0.02% |
| NRG Energy, Inc. | 270,000 | 4.45% | 15/6/2029 | 257,774 | 0.01% |
| NRG Energy, Inc. | 202,000 | 7.00% | 15/3/2033 | 217,530 | 0.01% |
| NSTAR Electric Co. | 275,000 | 3.20% | 15/5/2027 | 265,641 | 0.01% |
| NSTAR Electric Co. | 470,000 | 3.25% | 15/5/2029 | 439,179 | 0.01% |
| NSTAR Electric Co. | 145,000 | 3.95% | 1/4/2030 | 138,485 | 0.00% |
| NSTAR Electric Co. | 100,000 | 1.95% | 15/8/2031 | 83,070 | 0.00% |
| NSTAR Electric Co. | 420,000 | 5.40% | 1/6/2034 | 422,600 | 0.01% |
| NSTAR Electric Co. | 185,000 | 5.50% | 15/3/2040 | 181,482 | 0.00% |
| NSTAR Electric Co. | 270,000 | 4.40% | 1/3/2044 | 227,528 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| NSTAR Electric Co. | 255,000 | 3.10% | 1/6/2051 | 166,524 | 0.00% |
| NSTAR Electric Co. | 235,000 | 4.55% | 1/6/2052 | 197,021 | 0.01% |
| NSTAR Electric Co. | 110,000 | 4.95% | 15/9/2052 | 98,726 | 0.00% |
| Nucor Corp. | 545,000 | 4.30% | 23/5/2027 | 540,651 | 0.01% |
| Nucor Corp. | 300,000 | 3.95% | 1/5/2028 | 291,576 | 0.01% |
| Nucor Corp. | 194,000 | 2.70% | 1/6/2030 | 173,212 | 0.00% |
| Nucor Corp. | 190,000 | 3.13% | 1/4/2032 | 166,553 | 0.00% |
| Nucor Corp. | 171,000 | 6.40% | 1/12/2037 | 183,591 | 0.01% |
| Nucor Corp. | 70,000 | 5.20% | 1/8/2043 | 66,508 | 0.00% |
| Nucor Corp. | 250,000 | 4.40% | 1/5/2048 | 207,903 | 0.01% |
| Nucor Corp. | 445,000 | 3.85% | 1/4/2052 | 330,263 | 0.01% |
| Nucor Corp. | 58,000 | 2.98% | 15/12/2055 | 34,443 | 0.00% |
| Nuveen LLC | 125,000 | 4.00% | 1/11/2028 | 121,142 | 0.00% |
| Nuveen LLC | 250,000 | 5.55% | 15/1/2030 | 254,493 | 0.01% |
| Nuveen LLC | 375,000 | 5.85% | 15/4/2034 | 378,740 | 0.01% |
| NVIDIA Corp. | 365,000 | 3.20% | 16/9/2026 | 357,886 | 0.01% |
| NVIDIA Corp. | 492,000 | 1.55% | 15/6/2028 | 446,634 | 0.01% |
| NVIDIA Corp. | 548,000 | 2.85% | 1/4/2030 | 501,904 | 0.01% |
| NVIDIA Corp. | 450,000 | 2.00% | 15/6/2031 | 382,435 | 0.01% |
| NVIDIA Corp. | 480,000 | 3.50% | 1/4/2040 | 397,074 | 0.01% |
| NVIDIA Corp. | 663,000 | 3.50% | 1/4/2050 | 492,032 | 0.01% |
| NVIDIA Corp. | 490,000 | 3.70% | 1/4/2060 | 362,344 | 0.01% |
| NVR, Inc. | 505,000 | 3.00% | 15/5/2030 | 455,369 | 0.01% |
| NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery | 140,000 | 2.67% | 1/10/2050 | 84,496 | 0.00% |
| NYU Langone Hospitals | 345,000 | 5.75% | 1/7/2043 | 350,596 | 0.01% |
| NYU Langone Hospitals | 285,000 | 4.78% | 1/7/2044 | 256,624 | 0.01% |
| NYU Langone Hospitals | 410,000 | 4.37% | 1/7/2047 | 350,714 | 0.01% |
| NYU Langone Hospitals | 170,000 | 3.38% | 1/7/2055 | 114,037 | 0.00% |
| Oaktree Specialty Lending Corp. | 125,000 | 2.70% | 15/1/2027 | 117,705 | 0.00% |
| Oaktree Specialty Lending Corp. | 175,000 | 7.10% | 15/2/2029 | 180,264 | 0.00% |
| Oaktree Strategic Credit Fund | 80,000 | 8.40% | 14/11/2028 | 85,639 | 0.00% |
| Occidental Petroleum Corp. | 325,000 | 5.55% | 15/3/2026 | 326,585 | 0.01% |
| Occidental Petroleum Corp. | 360,000 | 8.50% | 15/7/2027 | 384,127 | 0.01% |
| Occidental Petroleum Corp. | 100,000 | 6.38% | 1/9/2028 | 103,248 | 0.00% |
| Occidental Petroleum Corp. | 465,000 | 5.20% | 1/8/2029 | 461,487 | 0.01% |
| Occidental Petroleum Corp. | 644,000 | 8.88% | 15/7/2030 | 733,159 | 0.02% |
| Occidental Petroleum Corp. | 260,000 | 6.63% | 1/9/2030 | 272,249 | 0.01% |
| Occidental Petroleum Corp. | 515,000 | 6.13% | 1/1/2031 | 526,998 | 0.01% |
| Occidental Petroleum Corp. | 390,000 | 7.50% | 1/5/2031 | 425,957 | 0.01% |
| Occidental Petroleum Corp. | 285,000 | 7.88% | 15/9/2031 | 315,111 | 0.01% |
| Occidental Petroleum Corp. | 365,000 | 5.38% | 1/1/2032 | 357,658 | 0.01% |
| Occidental Petroleum Corp. | 280,000 | 5.55% | 1/10/2034 | 271,835 | 0.01% |
| Occidental Petroleum Corp. | 680,000 | 6.45% | 15/9/2036 | 696,355 | 0.02% |
| Occidental Petroleum Corp. | 270,000 | 7.95% | 15/6/2039 | 308,135 | 0.01% |
| Occidental Petroleum Corp. | 205,000 | 6.20% | 15/3/2040 | 202,042 | 0.01% |
| Occidental Petroleum Corp. | 440,000 | 6.60% | 15/3/2046 | 445,120 | 0.01% |
| Occidental Petroleum Corp. | 595,000 | 4.40% | 15/4/2046 | 441,660 | 0.01% |
| Occidental Petroleum Corp. | 175,000 | 4.20% | 15/3/2048 | 125,914 | 0.00% |
| Occidental Petroleum Corp. | 385,000 | 6.05% | 1/10/2054 | 362,530 | 0.01% |
| Ochsner LSU Health System of North Louisiana | 280,000 | 2.51% | 15/5/2031 | 216,381 | 0.01% |
| OGE Energy Corp. | 275,000 | 5.45% | 15/5/2029 | 279,123 | 0.01% |
| Oglethorpe Power Corp. | 175,000 | 5.95% | 1/11/2039 | 176,625 | 0.00% |
| Oglethorpe Power Corp. | 135,000 | 5.38% | 1/11/2040 | 127,691 | 0.00% |
| Oglethorpe Power Corp. | 315,000 | 4.50% | 1/4/2047 | 257,549 | 0.01% |
| Oglethorpe Power Corp. | 200,000 | 3.75% | 1/8/2050 | 142,135 | 0.00% |
| Oglethorpe Power Corp. | 115,000 | 5.25% | 1/9/2050 | 102,594 | 0.00% |
| Oglethorpe Power Corp. | 196,000 | 6.20% | 1/12/2053 | 201,724 | 0.01% |
| Oglethorpe Power Corp. | 325,000 | 5.80% | 1/6/2054 | 318,806 | 0.01% |
| Ohio Edison Co. | 50,000 | 5.50% | 15/1/2033 | 50,032 | 0.00% |
| Ohio Edison Co. | 100,000 | 6.88% | 15/7/2036 | 110,170 | 0.00% |
| Ohio Power Co. | 148,000 | 2.60% | 1/4/2030 | 131,077 | 0.00% |
| Ohio Power Co. | 300,000 | 1.63% | 15/1/2031 | 244,291 | 0.01% |
| Ohio Power Co. | 75,000 | 5.00% | 1/6/2033 | 72,611 | 0.00% |
| Ohio Power Co. | 205,000 | 5.65% | 1/6/2034 | 206,375 | 0.01% |
| Ohio Power Co. | 235,000 | 4.15% | 1/4/2048 | 180,033 | 0.00% |
| Ohio Power Co. | 238,000 | 4.00% | 1/6/2049 | 178,756 | 0.00% |
| Ohio Power Co. | 425,000 | 2.90% | 1/10/2051 | 255,537 | 0.01% |
| OhioHealth Corp. | 175,000 | 2.30% | 15/11/2031 | 146,452 | 0.00% |
| OhioHealth Corp. | 140,000 | 2.83% | 15/11/2041 | 98,534 | 0.00% |
| OhioHealth Corp. | 240,000 | 3.04% | 15/11/2050 | 160,453 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Oklahoma Gas & Electric Co. | 145,000 | 3.80% | 15/8/2028 | 139,927 | 0.00% |
| Oklahoma Gas & Electric Co. | 150,000 | 3.30% | 15/3/2030 | 138,048 | 0.00% |
| Oklahoma Gas & Electric Co. | 152,000 | 3.25% | 1/4/2030 | 139,342 | 0.00% |
| Oklahoma Gas & Electric Co. | 256,000 | 5.40% | 15/1/2033 | 258,070 | 0.01% |
| Oklahoma Gas & Electric Co. | 25,000 | 4.15% | 1/4/2047 | 19,729 | 0.00% |
| Oklahoma Gas & Electric Co. | 139,000 | 3.85% | 15/8/2047 | 104,126 | 0.00% |
| Oklahoma Gas & Electric Co. | 410,000 | 5.60% | 1/4/2053 | 399,337 | 0.01% |
| Old Republic International Corp. | 484,000 | 3.88% | 26/8/2026 | 476,304 | 0.01% |
| Old Republic International Corp. | 290,000 | 3.85% | 11/6/2051 | 203,893 | 0.01% |
| Omega Healthcare Investors, Inc. | 330,000 | 5.25% | 15/1/2026 | 330,542 | 0.01% |
| Omega Healthcare Investors, Inc. | 370,000 | 4.50% | 1/4/2027 | 365,395 | 0.01% |
| Omega Healthcare Investors, Inc. | 310,000 | 4.75% | 15/1/2028 | 305,814 | 0.01% |
| Omega Healthcare Investors, Inc. | 255,000 | 3.63% | 1/10/2029 | 235,329 | 0.01% |
| Omega Healthcare Investors, Inc. | 325,000 | 3.38% | 1/2/2031 | 288,368 | 0.01% |
| Omega Healthcare Investors, Inc. | 447,000 | 3.25% | 15/4/2033 | 373,615 | 0.01% |
| Omnicom Group, Inc. | 190,000 | 2.45% | 30/4/2030 | 166,867 | 0.00% |
| Omnicom Group, Inc. | 225,000 | 4.20% | 1/6/2030 | 216,018 | 0.01% |
| Omnicom Group, Inc. | 320,000 | 2.60% | 1/8/2031 | 273,294 | 0.01% |
| Omnicom Group, Inc. | 300,000 | 5.30% | 1/11/2034 | 295,592 | 0.01% |
| Omnicom Group, Inc./Omnicom Capital, Inc. | 835,000 | 3.60% | 15/4/2026 | 823,273 | 0.02% |
| Oncor Electric Delivery Co. LLC | 375,000 | 4.30% | 15/5/2028 | 370,160 | 0.01% |
| Oncor Electric Delivery Co. LLC | 282,000 | 3.70% | 15/11/2028 | 271,088 | 0.01% |
| Oncor Electric Delivery Co. LLC | 152,000 | 5.75% | 15/3/2029 | 157,365 | 0.00% |
| Oncor Electric Delivery Co. LLC | 240,000 | 4.65% | 1/11/2029 | 237,608 | 0.01% |
| Oncor Electric Delivery Co. LLC | 348,000 | 2.75% | 15/5/2030 | 312,472 | 0.01% |
| Oncor Electric Delivery Co. LLC | 148,000 | 7.00% | 1/5/2032 | 164,543 | 0.00% |
| Oncor Electric Delivery Co. LLC | 350,000 | 4.15% | 1/6/2032 | 327,645 | 0.01% |
| Oncor Electric Delivery Co. LLC | 195,000 | 4.55% | 15/9/2032 | 187,488 | 0.01% |
| Oncor Electric Delivery Co. LLC | 80,000 | 7.25% | 15/1/2033 | 90,065 | 0.00% |
| Oncor Electric Delivery Co. LLC | 220,000 | 5.65% | 15/11/2033 | 225,710 | 0.01% |
| Oncor Electric Delivery Co. LLC | 100,000 | 7.50% | 1/9/2038 | 117,402 | 0.00% |
| Oncor Electric Delivery Co. LLC | 75,000 | 5.25% | 30/9/2040 | 72,544 | 0.00% |
| Oncor Electric Delivery Co. LLC | 210,000 | 4.55% | 1/12/2041 | 184,148 | 0.01% |
| Oncor Electric Delivery Co. LLC | 271,000 | 5.30% | 1/6/2042 | 259,357 | 0.01% |
| Oncor Electric Delivery Co. LLC | 235,000 | 3.75% | 1/4/2045 | 180,395 | 0.00% |
| Oncor Electric Delivery Co. LLC | 330,000 | 3.80% | 30/9/2047 | 250,601 | 0.01% |
| Oncor Electric Delivery Co. LLC | 130,000 | 4.10% | 15/11/2048 | 102,858 | 0.00% |
| Oncor Electric Delivery Co. LLC | 511,000 | 3.80% | 1/6/2049 | 385,990 | 0.01% |
| Oncor Electric Delivery Co. LLC | 271,000 | 3.10% | 15/9/2049 | 177,642 | 0.00% |
| Oncor Electric Delivery Co. LLC | 160,000 | 3.70% | 15/5/2050 | 116,908 | 0.00% |
| Oncor Electric Delivery Co. LLC | 334,000 | 2.70% | 15/11/2051 | 197,066 | 0.01% |
| Oncor Electric Delivery Co. LLC | 130,000 | 4.60% | 1/6/2052 | 108,733 | 0.00% |
| Oncor Electric Delivery Co. LLC | 310,000 | 4.95% | 15/9/2052 | 277,027 | 0.01% |
| Oncor Electric Delivery Co. LLC | 180,000 | 5.35% | 1/10/2052 | 170,211 | 0.00% |
| Oncor Electric Delivery Co. LLC | 265,000 | 5.55% | 15/6/2054 | 258,002 | 0.01% |
| ONE Gas, Inc. | 215,000 | 5.10% | 1/4/2029 | 216,503 | 0.01% |
| ONE Gas, Inc. | 420,000 | 2.00% | 15/5/2030 | 362,667 | 0.01% |
| ONE Gas, Inc. | 220,000 | 4.25% | 1/9/2032 | 207,957 | 0.01% |
| ONE Gas, Inc. | 140,000 | 4.66% | 1/2/2044 | 122,364 | 0.00% |
| ONE Gas, Inc. | 69,000 | 4.50% | 1/11/2048 | 57,080 | 0.00% |
| OneAmerica Financial Partners, Inc. | 80,000 | 4.25% | 15/10/2050 | 58,561 | 0.00% |
| ONEOK Partners LP | 150,000 | 6.65% | 1/10/2036 | 159,410 | 0.00% |
| ONEOK Partners LP | 155,000 | 6.13% | 1/2/2041 | 154,052 | 0.00% |
| ONEOK Partners LP | 85,000 | 6.20% | 15/9/2043 | 84,695 | 0.00% |
| ONEOK, Inc. | 585,000 | 5.85% | 15/1/2026 | 590,331 | 0.02% |
| ONEOK, Inc. | 335,000 | 5.00% | 1/3/2026 | 335,410 | 0.01% |
| ONEOK, Inc. | 371,000 | 5.55% | 1/11/2026 | 375,591 | 0.01% |
| ONEOK, Inc. | 220,000 | 4.00% | 13/7/2027 | 216,007 | 0.01% |
| ONEOK, Inc. | 500,000 | 4.25% | 24/9/2027 | 492,813 | 0.01% |
| ONEOK, Inc. | 450,000 | 4.55% | 15/7/2028 | 443,383 | 0.01% |
| ONEOK, Inc. | 425,000 | 5.65% | 1/11/2028 | 433,795 | 0.01% |
| ONEOK, Inc. | 350,000 | 4.35% | 15/3/2029 | 340,785 | 0.01% |
| ONEOK, Inc. | 460,000 | 3.40% | 1/9/2029 | 427,713 | 0.01% |
| ONEOK, Inc. | 450,000 | 3.10% | 15/3/2030 | 408,041 | 0.01% |
| ONEOK, Inc. | 110,000 | 3.25% | 1/6/2030 | 99,874 | 0.00% |
| ONEOK, Inc. | 160,000 | 5.80% | 1/11/2030 | 164,692 | 0.00% |
| ONEOK, Inc. | 205,000 | 6.35% | 15/1/2031 | 215,426 | 0.01% |
| ONEOK, Inc. | 300,000 | 4.75% | 15/10/2031 | 290,136 | 0.01% |
| ONEOK, Inc. | 335,000 | 6.10% | 15/11/2032 | 346,949 | 0.01% |
| ONEOK, Inc. | 720,000 | 6.05% | 1/9/2033 | 741,224 | 0.02% |
| ONEOK, Inc. | 1,050,000 | 5.05% | 1/11/2034 | 1,004,983 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| ONEOK, Inc. | 369,000 | 5.15% | 15/10/2043 | 329,375 | 0.01% |
| ONEOK, Inc. | 285,000 | 4.25% | 15/9/2046 | 218,947 | 0.01% |
| ONEOK, Inc. | 305,000 | 4.95% | 13/7/2047 | 257,963 | 0.01% |
| ONEOK, Inc. | 190,000 | 4.20% | 3/10/2047 | 143,508 | 0.00% |
| ONEOK, Inc. | 455,000 | 5.20% | 15/7/2048 | 402,053 | 0.01% |
| ONEOK, Inc. | 240,000 | 4.85% | 1/2/2049 | 198,950 | 0.01% |
| ONEOK, Inc. | 225,000 | 4.45% | 1/9/2049 | 175,368 | 0.00% |
| ONEOK, Inc. | 455,000 | 3.95% | 1/3/2050 | 328,525 | 0.01% |
| ONEOK, Inc. | 35,000 | 4.50% | 15/3/2050 | 27,568 | 0.00% |
| ONEOK, Inc. | 205,000 | 7.15% | 15/1/2051 | 222,234 | 0.01% |
| ONEOK, Inc. | 610,000 | 6.63% | 1/9/2053 | 642,502 | 0.02% |
| ONEOK, Inc. | 765,000 | 5.70% | 1/11/2054 | 720,829 | 0.02% |
| ONEOK, Inc. | 400,000 | 5.85% | 1/11/2064 | 374,676 | 0.01% |
| Oracle Corp. | 1,110,000 | 1.65% | 25/3/2026 | 1,070,171 | 0.03% |
| Oracle Corp. | 1,160,000 | 2.65% | 15/7/2026 | 1,125,397 | 0.03% |
| Oracle Corp. | 555,000 | 2.80% | 1/4/2027 | 532,809 | 0.01% |
| Oracle Corp. | 949,000 | 3.25% | 15/11/2027 | 912,279 | 0.02% |
| Oracle Corp. | 625,000 | 2.30% | 25/3/2028 | 577,917 | 0.02% |
| Oracle Corp. | 421,000 | 4.50% | 6/5/2028 | 416,902 | 0.01% |
| Oracle Corp. | 990,000 | 4.20% | 27/9/2029 | 955,997 | 0.03% |
| Oracle Corp. | 395,000 | 6.15% | 9/11/2029 | 414,130 | 0.01% |
| Oracle Corp. | 1,580,000 | 2.95% | 1/4/2030 | 1,426,496 | 0.04% |
| Oracle Corp. | 300,000 | 4.65% | 6/5/2030 | 295,347 | 0.01% |
| Oracle Corp. | 397,000 | 3.25% | 15/5/2030 | 363,523 | 0.01% |
| Oracle Corp. | 1,925,000 | 2.88% | 25/3/2031 | 1,691,541 | 0.05% |
| Oracle Corp. | 750,000 | 6.25% | 9/11/2032 | 794,484 | 0.02% |
| Oracle Corp. | 550,000 | 4.90% | 6/2/2033 | 535,720 | 0.01% |
| Oracle Corp. | 895,000 | 4.30% | 8/7/2034 | 823,192 | 0.02% |
| Oracle Corp. | 1,480,000 | 4.70% | 27/9/2034 | 1,403,212 | 0.04% |
| Oracle Corp. | 640,000 | 3.90% | 15/5/2035 | 559,774 | 0.02% |
| Oracle Corp. | 596,000 | 3.85% | 15/7/2036 | 510,550 | 0.01% |
| Oracle Corp. | 838,000 | 3.80% | 15/11/2037 | 699,945 | 0.02% |
| Oracle Corp. | 695,000 | 6.50% | 15/4/2038 | 745,196 | 0.02% |
| Oracle Corp. | 574,000 | 6.13% | 8/7/2039 | 594,943 | 0.02% |
| Oracle Corp. | 1,155,000 | 3.60% | 1/4/2040 | 901,670 | 0.02% |
| Oracle Corp. | 891,000 | 5.38% | 15/7/2040 | 855,122 | 0.02% |
| Oracle Corp. | 1,292,000 | 3.65% | 25/3/2041 | 1,003,555 | 0.03% |
| Oracle Corp. | 810,000 | 4.50% | 8/7/2044 | 682,126 | 0.02% |
| Oracle Corp. | 700,000 | 4.13% | 15/5/2045 | 551,683 | 0.01% |
| Oracle Corp. | 950,000 | 4.00% | 15/7/2046 | 730,183 | 0.02% |
| Oracle Corp. | 780,000 | 4.00% | 15/11/2047 | 594,552 | 0.02% |
| Oracle Corp. | 2,125,000 | 3.60% | 1/4/2050 | 1,486,005 | 0.04% |
| Oracle Corp. | 1,180,000 | 3.95% | 25/3/2051 | 872,856 | 0.02% |
| Oracle Corp. | 1,105,000 | 6.90% | 9/11/2052 | 1,235,485 | 0.03% |
| Oracle Corp. | 870,000 | 5.55% | 6/2/2053 | 823,226 | 0.02% |
| Oracle Corp. | 1,000,000 | 5.38% | 27/9/2054 | 922,743 | 0.02% |
| Oracle Corp. | 475,000 | 4.38% | 15/5/2055 | 371,112 | 0.01% |
| Oracle Corp. | 1,385,000 | 3.85% | 1/4/2060 | 949,409 | 0.03% |
| Oracle Corp. | 505,000 | 4.10% | 25/3/2061 | 361,596 | 0.01% |
| Oracle Corp. | 625,000 | 5.50% | 27/9/2064 | 572,597 | 0.02% |
| O'Reilly Automotive, Inc. | 155,000 | 3.55% | 15/3/2026 | 152,860 | 0.00% |
| O'Reilly Automotive, Inc. | 225,000 | 5.75% | 20/11/2026 | 228,892 | 0.01% |
| O'Reilly Automotive, Inc. | 190,000 | 3.60% | 1/9/2027 | 184,397 | 0.01% |
| O'Reilly Automotive, Inc. | 210,000 | 4.35% | 1/6/2028 | 206,275 | 0.01% |
| O'Reilly Automotive, Inc. | 186,000 | 3.90% | 1/6/2029 | 178,238 | 0.00% |
| O'Reilly Automotive, Inc. | 155,000 | 4.20% | 1/4/2030 | 149,220 | 0.00% |
| O'Reilly Automotive, Inc. | 330,000 | 1.75% | 15/3/2031 | 270,511 | 0.01% |
| O'Reilly Automotive, Inc. | 555,000 | 4.70% | 15/6/2032 | 536,439 | 0.01% |
| O'Reilly Automotive, Inc. | 435,000 | 5.00% | 19/8/2034 | 421,898 | 0.01% |
| Orlando Health Obligated Group | 105,000 | 4.09% | 1/10/2048 | 83,580 | 0.00% |
| Orlando Health Obligated Group | 130,000 | 3.33% | 1/10/2050 | 90,645 | 0.00% |
| Oshkosh Corp. | 335,000 | 4.60% | 15/5/2028 | 330,677 | 0.01% |
| Oshkosh Corp. | 190,000 | 3.10% | 1/3/2030 | 174,065 | 0.00% |
| Otis Worldwide Corp. | 250,000 | 2.29% | 5/4/2027 | 236,987 | 0.01% |
| Otis Worldwide Corp. | 280,000 | 5.25% | 16/8/2028 | 283,401 | 0.01% |
| Otis Worldwide Corp. | 641,000 | 2.57% | 15/2/2030 | 569,678 | 0.02% |
| Otis Worldwide Corp. | 150,000 | 5.13% | 19/11/2031 | 150,117 | 0.00% |
| Otis Worldwide Corp. | 411,000 | 3.11% | 15/2/2040 | 307,135 | 0.01% |
| Otis Worldwide Corp. | 449,000 | 3.36% | 15/2/2050 | 308,163 | 0.01% |
| Ovintiv, Inc. | 335,000 | 5.38% | 1/1/2026 | 336,040 | 0.01% |
| Ovintiv, Inc. | 175,000 | 5.65% | 15/5/2028 | 177,348 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ovintiv, Inc. | 200,000 | 8.13% | 15/9/2030 | 224,182 | 0.01% |
| Ovintiv, Inc. | 266,000 | 7.38% | 1/11/2031 | 288,693 | 0.01% |
| Ovintiv, Inc. | 147,000 | 7.20% | 1/11/2031 | 157,693 | 0.00% |
| Ovintiv, Inc. | 275,000 | 6.25% | 15/7/2033 | 281,499 | 0.01% |
| Ovintiv, Inc. | 270,000 | 6.50% | 15/8/2034 | 280,093 | 0.01% |
| Ovintiv, Inc. | 130,000 | 6.63% | 15/8/2037 | 133,271 | 0.00% |
| Ovintiv, Inc. | 185,000 | 6.50% | 1/2/2038 | 188,250 | 0.01% |
| Ovintiv, Inc. | 175,000 | 7.10% | 15/7/2053 | 186,611 | 0.01% |
| Owens Corning | 165,000 | 3.40% | 15/8/2026 | 161,425 | 0.00% |
| Owens Corning | 435,000 | 5.50% | 15/6/2027 | 442,596 | 0.01% |
| Owens Corning | 165,000 | 3.95% | 15/8/2029 | 157,363 | 0.00% |
| Owens Corning | 50,000 | 3.88% | 1/6/2030 | 47,078 | 0.00% |
| Owens Corning | 410,000 | 5.70% | 15/6/2034 | 416,596 | 0.01% |
| Owens Corning | 104,000 | 7.00% | 1/12/2036 | 115,758 | 0.00% |
| Owens Corning | 310,000 | 4.30% | 15/7/2047 | 246,691 | 0.01% |
| Owens Corning | 215,000 | 4.40% | 30/1/2048 | 172,697 | 0.00% |
| Owens Corning | 230,000 | 5.95% | 15/6/2054 | 227,881 | 0.01% |
| PACCAR Financial Corp. | 100,000 | 4.45% | 30/3/2026 | 99,941 | 0.00% |
| PACCAR Financial Corp. | 120,000 | 1.10% | 11/5/2026 | 114,600 | 0.00% |
| PACCAR Financial Corp. | 123,000 | 5.05% | 10/8/2026 | 124,034 | 0.00% |
| PACCAR Financial Corp. | 330,000 | 5.20% | 9/11/2026 | 334,484 | 0.01% |
| PACCAR Financial Corp. | 600,000 | 4.50% | 25/11/2026 | 600,483 | 0.02% |
| PACCAR Financial Corp. | 225,000 | 5.00% | 13/5/2027 | 227,508 | 0.01% |
| PACCAR Financial Corp. | 350,000 | 4.45% | 6/8/2027 | 349,692 | 0.01% |
| PACCAR Financial Corp. | 55,000 | 4.60% | 10/1/2028 | 54,874 | 0.00% |
| PACCAR Financial Corp. | 120,000 | 4.95% | 10/8/2028 | 120,930 | 0.00% |
| PACCAR Financial Corp. | 210,000 | 4.60% | 31/1/2029 | 209,281 | 0.01% |
| PACCAR Financial Corp. | 250,000 | 4.00% | 26/9/2029 | 242,074 | 0.01% |
| PACCAR Financial Corp. | 125,000 | 5.00% | 22/3/2034 | 125,520 | 0.00% |
| Pacific Gas & Electric Co. | 750,000 | 3.15% | 1/1/2026 | 736,838 | 0.02% |
| Pacific Gas & Electric Co. | 179,000 | 2.95% | 1/3/2026 | 174,965 | 0.00% |
| Pacific Gas & Electric Co. | 480,000 | 3.30% | 15/3/2027 | 463,358 | 0.01% |
| Pacific Gas & Electric Co. | 435,000 | 2.10% | 1/8/2027 | 405,688 | 0.01% |
| Pacific Gas & Electric Co. | 500,000 | 3.30% | 1/12/2027 | 477,695 | 0.01% |
| Pacific Gas & Electric Co. | 556,000 | 3.00% | 15/6/2028 | 521,092 | 0.01% |
| Pacific Gas & Electric Co. | 245,000 | 3.75% | 1/7/2028 | 234,345 | 0.01% |
| Pacific Gas & Electric Co. | 105,000 | 4.65% | 1/8/2028 | 103,283 | 0.00% |
| Pacific Gas & Electric Co. | 235,000 | 6.10% | 15/1/2029 | 243,086 | 0.01% |
| Pacific Gas & Electric Co. | 75,000 | 4.20% | 1/3/2029 | 72,338 | 0.00% |
| Pacific Gas & Electric Co. | 375,000 | 5.55% | 15/5/2029 | 381,075 | 0.01% |
| Pacific Gas & Electric Co. | 905,000 | 4.55% | 1/7/2030 | 876,364 | 0.02% |
| Pacific Gas & Electric Co. | 991,000 | 2.50% | 1/2/2031 | 848,273 | 0.02% |
| Pacific Gas & Electric Co. | 380,000 | 3.25% | 1/6/2031 | 336,879 | 0.01% |
| Pacific Gas & Electric Co. | 782,000 | 4.40% | 1/3/2032 | 735,806 | 0.02% |
| Pacific Gas & Electric Co. | 370,000 | 5.90% | 15/6/2032 | 380,038 | 0.01% |
| Pacific Gas & Electric Co. | 355,000 | 6.15% | 15/1/2033 | 368,639 | 0.01% |
| Pacific Gas & Electric Co. | 545,000 | 6.40% | 15/6/2033 | 575,308 | 0.02% |
| Pacific Gas & Electric Co. | 256,000 | 6.95% | 15/3/2034 | 280,961 | 0.01% |
| Pacific Gas & Electric Co. | 1,030,000 | 5.80% | 15/5/2034 | 1,053,541 | 0.03% |
| Pacific Gas & Electric Co. | 645,000 | 4.50% | 1/7/2040 | 556,090 | 0.02% |
| Pacific Gas & Electric Co. | 605,000 | 3.30% | 1/8/2040 | 452,131 | 0.01% |
| Pacific Gas & Electric Co. | 205,000 | 4.20% | 1/6/2041 | 167,003 | 0.00% |
| Pacific Gas & Electric Co. | 150,000 | 4.45% | 15/4/2042 | 124,478 | 0.00% |
| Pacific Gas & Electric Co. | 35,000 | 3.75% | 15/8/2042 | 26,287 | 0.00% |
| Pacific Gas & Electric Co. | 350,000 | 4.60% | 15/6/2043 | 294,906 | 0.01% |
| Pacific Gas & Electric Co. | 395,000 | 4.75% | 15/2/2044 | 336,767 | 0.01% |
| Pacific Gas & Electric Co. | 715,000 | 4.30% | 15/3/2045 | 569,818 | 0.02% |
| Pacific Gas & Electric Co. | 170,000 | 4.25% | 15/3/2046 | 134,268 | 0.00% |
| Pacific Gas & Electric Co. | 260,000 | 4.00% | 1/12/2046 | 196,100 | 0.01% |
| Pacific Gas & Electric Co. | 331,000 | 3.95% | 1/12/2047 | 247,165 | 0.01% |
| Pacific Gas & Electric Co. | 1,245,000 | 4.95% | 1/7/2050 | 1,080,270 | 0.03% |
| Pacific Gas & Electric Co. | 831,000 | 3.50% | 1/8/2050 | 570,389 | 0.02% |
| Pacific Gas & Electric Co. | 215,000 | 5.25% | 1/3/2052 | 192,942 | 0.01% |
| Pacific Gas & Electric Co. | 665,000 | 6.75% | 15/1/2053 | 725,297 | 0.02% |
| Pacific Gas & Electric Co. | 370,000 | 6.70% | 1/4/2053 | 401,332 | 0.01% |
| Pacific Gas & Electric Co. | 200,000 | 5.90% | 1/10/2054 | 198,024 | 0.01% |
| Pacific Life Global Funding II | 339,000 | 1.38% | 14/4/2026 | 325,386 | 0.01% |
| Pacific Life Global Funding II | 340,000 | 5.50% | 28/8/2026 | 344,297 | 0.01% |
| Pacific Life Global Funding II | 278,000 | 1.45% | 20/1/2028 | 251,261 | 0.01% |
| Pacific Life Global Funding II | 295,000 | 4.90% | 4/4/2028 | 293,755 | 0.01% |
| Pacific Life Global Funding II | 309,000 | 5.50% | 18/7/2028 | 313,989 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Pacific Life Global Funding II | 100,000 | 1.60% | 21/9/2028 | 88,610 | 0.00% |
| Pacific Life Global Funding II | 130,000 | 4.90% | 11/1/2029 | 129,702 | 0.00% |
| Pacific Life Global Funding II | 100,000 | 2.45% | 11/1/2032 | 82,261 | 0.00% |
| Pacific Life Insurance Co. | 186,000 | 9.25% | 15/6/2039 | 246,558 | 0.01% |
| Pacific Life Insurance Co. | 397,000 | 4.30% | 24/10/2067 | 323,874 | 0.01% |
| Pacific LifeCorp | 150,000 | 6.60% | 15/9/2033 | 160,836 | 0.00% |
| Pacific LifeCorp | 314,000 | 5.13% | 30/1/2043 | 292,833 | 0.01% |
| Pacific LifeCorp | 330,000 | 3.35% | 15/9/2050 | 219,423 | 0.01% |
| Pacific LifeCorp | 285,000 | 5.40% | 15/9/2052 | 267,920 | 0.01% |
| PacifiCorp | 200,000 | 5.10% | 15/2/2029 | 201,130 | 0.01% |
| PacifiCorp | 125,000 | 3.50% | 15/6/2029 | 117,601 | 0.00% |
| PacifiCorp | 200,000 | 2.70% | 15/9/2030 | 176,675 | 0.00% |
| PacifiCorp | 225,000 | 5.30% | 15/2/2031 | 226,985 | 0.01% |
| PacifiCorp | 80,000 | 7.70% | 15/11/2031 | 91,052 | 0.00% |
| PacifiCorp | 500,000 | 5.45% | 15/2/2034 | 497,103 | 0.01% |
| PacifiCorp | 135,000 | 5.25% | 15/6/2035 | 132,995 | 0.00% |
| PacifiCorp | 50,000 | 6.10% | 1/8/2036 | 51,849 | 0.00% |
| PacifiCorp | 200,000 | 5.75% | 1/4/2037 | 200,903 | 0.01% |
| PacifiCorp | 630,000 | 6.25% | 15/10/2037 | 660,045 | 0.02% |
| PacifiCorp | 75,000 | 6.35% | 15/7/2038 | 78,324 | 0.00% |
| PacifiCorp | 300,000 | 6.00% | 15/1/2039 | 305,635 | 0.01% |
| PacifiCorp | 295,000 | 4.10% | 1/2/2042 | 237,031 | 0.01% |
| PacifiCorp | 180,000 | 4.13% | 15/1/2049 | 139,989 | 0.00% |
| PacifiCorp | 187,000 | 4.15% | 15/2/2050 | 144,647 | 0.00% |
| PacifiCorp | 115,000 | 3.30% | 15/3/2051 | 74,751 | 0.00% |
| PacifiCorp | 625,000 | 2.90% | 15/6/2052 | 372,494 | 0.01% |
| PacifiCorp | 485,000 | 5.35% | 1/12/2053 | 445,321 | 0.01% |
| PacifiCorp | 450,000 | 5.50% | 15/5/2054 | 421,123 | 0.01% |
| PacifiCorp | 425,000 | 5.80% | 15/1/2055 | 414,308 | 0.01% |
| Packaging Corp. of America | 125,000 | 3.40% | 15/12/2027 | 120,456 | 0.00% |
| Packaging Corp. of America | 290,000 | 3.00% | 15/12/2029 | 264,336 | 0.01% |
| Packaging Corp. of America | 280,000 | 5.70% | 1/12/2033 | 286,012 | 0.01% |
| Packaging Corp. of America | 180,000 | 4.05% | 15/12/2049 | 137,640 | 0.00% |
| Packaging Corp. of America | 215,000 | 3.05% | 1/10/2051 | 138,232 | 0.00% |
| Palomino Funding Trust I | 155,000 | 7.23% | 17/5/2028 | 162,251 | 0.00% |
| Paramount Global | 277,000 | 2.90% | 15/1/2027 | 264,848 | 0.01% |
| Paramount Global | 245,000 | 3.38% | 15/2/2028 | 230,585 | 0.01% |
| Paramount Global | 350,000 | 3.70% | 1/6/2028 | 330,079 | 0.01% |
| Paramount Global | 195,000 | 4.20% | 1/6/2029 | 184,018 | 0.01% |
| Paramount Global | 500,000 | 7.88% | 30/7/2030 | 541,625 | 0.01% |
| Paramount Global | 705,000 | 4.95% | 15/1/2031 | 658,711 | 0.02% |
| Paramount Global | 603,000 | 4.20% | 19/5/2032 | 531,298 | 0.01% |
| Paramount Global | 234,000 | 5.50% | 15/5/2033 | 219,780 | 0.01% |
| Paramount Global | 660,000 | 6.88% | 30/4/2036 | 670,568 | 0.02% |
| Paramount Global | 110,000 | 5.90% | 15/10/2040 | 96,773 | 0.00% |
| Paramount Global | 460,000 | 4.85% | 1/7/2042 | 363,520 | 0.01% |
| Paramount Global | 621,000 | 4.38% | 15/3/2043 | 452,468 | 0.01% |
| Paramount Global | 425,000 | 5.85% | 1/9/2043 | 366,553 | 0.01% |
| Paramount Global | 140,000 | 5.25% | 1/4/2044 | 109,406 | 0.00% |
| Paramount Global | 220,000 | 4.90% | 15/8/2044 | 167,010 | 0.00% |
| Paramount Global | 342,000 | 4.60% | 15/1/2045 | 251,891 | 0.01% |
| Paramount Global | 390,000 | 4.95% | 19/5/2050 | 294,305 | 0.01% |
| Parker-Hannifin Corp. | 250,000 | 3.25% | 1/3/2027 | 242,864 | 0.01% |
| Parker-Hannifin Corp. | 540,000 | 4.25% | 15/9/2027 | 534,496 | 0.01% |
| Parker-Hannifin Corp. | 670,000 | 3.25% | 14/6/2029 | 626,947 | 0.02% |
| Parker-Hannifin Corp. | 435,000 | 4.50% | 15/9/2029 | 429,033 | 0.01% |
| Parker-Hannifin Corp. | 185,000 | 4.20% | 21/11/2034 | 171,008 | 0.00% |
| Parker-Hannifin Corp. | 325,000 | 6.25% | 15/5/2038 | 346,868 | 0.01% |
| Parker-Hannifin Corp. | 455,000 | 4.45% | 21/11/2044 | 389,684 | 0.01% |
| Parker-Hannifin Corp. | 170,000 | 4.10% | 1/3/2047 | 136,362 | 0.00% |
| Parker-Hannifin Corp. | 355,000 | 4.00% | 14/6/2049 | 277,342 | 0.01% |
| PartnerRe Finance B LLC | 335,000 | 3.70% | 2/7/2029 | 316,530 | 0.01% |
| PartnerRe Finance B LLC | 150,000 | 4.50% | 1/10/2050 | 138,612 | 0.00% |
| Patterson-UTI Energy, Inc. | 311,000 | 3.95% | 1/2/2028 | 297,530 | 0.01% |
| Patterson-UTI Energy, Inc. | 175,000 | 5.15% | 15/11/2029 | 170,717 | 0.00% |
| Patterson-UTI Energy, Inc. | 225,000 | 7.15% | 1/10/2033 | 235,844 | 0.01% |
| PayPal Holdings, Inc. | 480,000 | 2.65% | 1/10/2026 | 464,789 | 0.01% |
| PayPal Holdings, Inc. | 351,000 | 3.90% | 1/6/2027 | 345,864 | 0.01% |
| PayPal Holdings, Inc. | 560,000 | 2.85% | 1/10/2029 | 511,722 | 0.01% |
| PayPal Holdings, Inc. | 326,000 | 2.30% | 1/6/2030 | 285,732 | 0.01% |
| PayPal Holdings, Inc. | 890,000 | 4.40% | 1/6/2032 | 854,132 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| PayPal Holdings, Inc. | 365,000 | 5.15% | 1/6/2034 | 362,839 | 0.01% |
| PayPal Holdings, Inc. | 555,000 | 3.25% | 1/6/2050 | 375,832 | 0.01% |
| PayPal Holdings, Inc. | 211,000 | 5.05% | 1/6/2052 | 194,650 | 0.01% |
| PayPal Holdings, Inc. | 160,000 | 5.50% | 1/6/2054 | 156,136 | 0.00% |
| PayPal Holdings, Inc. | 160,000 | 5.25% | 1/6/2062 | 145,902 | 0.00% |
| PeaceHealth Obligated Group | 200,000 | 4.79% | 15/11/2048 | 171,360 | 0.00% |
| PeaceHealth Obligated Group | 156,000 | 3.22% | 15/11/2050 | 99,246 | 0.00% |
| PECO Energy Co. | 325,000 | 4.90% | 15/6/2033 | 319,342 | 0.01% |
| PECO Energy Co. | 125,000 | 5.95% | 1/10/2036 | 130,526 | 0.00% |
| PECO Energy Co. | 70,000 | 4.15% | 1/10/2044 | 57,567 | 0.00% |
| PECO Energy Co. | 340,000 | 3.70% | 15/9/2047 | 254,359 | 0.01% |
| PECO Energy Co. | 465,000 | 3.90% | 1/3/2048 | 360,218 | 0.01% |
| PECO Energy Co. | 195,000 | 3.00% | 15/9/2049 | 127,447 | 0.00% |
| PECO Energy Co. | 50,000 | 2.80% | 15/6/2050 | 31,109 | 0.00% |
| PECO Energy Co. | 105,000 | 3.05% | 15/3/2051 | 67,719 | 0.00% |
| PECO Energy Co. | 225,000 | 2.85% | 15/9/2051 | 139,212 | 0.00% |
| PECO Energy Co. | 130,000 | 4.60% | 15/5/2052 | 111,697 | 0.00% |
| PECO Energy Co. | 135,000 | 4.38% | 15/8/2052 | 111,647 | 0.00% |
| PECO Energy Co. | 350,000 | 5.25% | 15/9/2054 | 331,380 | 0.01% |
| Penn Mutual Life Insurance Co. | 308,000 | 3.80% | 29/4/2061 | 195,960 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 180,000 | 4.45% | 29/1/2026 | 178,953 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 475,000 | 5.75% | 24/5/2026 | 479,828 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 523,000 | 1.70% | 15/6/2026 | 499,587 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 175,000 | 3.40% | 15/11/2026 | 170,386 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 115,000 | 5.35% | 12/1/2027 | 115,803 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 125,000 | 4.20% | 1/4/2027 | 122,907 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 369,000 | 4.40% | 1/7/2027 | 364,076 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 118,000 | 5.88% | 15/11/2027 | 120,811 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 256,000 | 5.70% | 1/2/2028 | 260,394 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 305,000 | 5.55% | 1/5/2028 | 309,501 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 370,000 | 6.05% | 1/8/2028 | 380,782 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 200,000 | 5.35% | 30/3/2029 | 201,369 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 290,000 | 5.25% | 1/7/2029 | 290,908 | 0.01% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 99,000 | 3.35% | 1/11/2029 | 91,611 | 0.00% |
| Penske Truck Leasing Co. LP/PTL Finance Corp. | 275,000 | 6.20% | 15/6/2030 | 288,596 | 0.01% |
| Pentair Finance Sarl | 270,000 | 4.50% | 1/7/2029 | 262,549 | 0.01% |
| PepsiCo, Inc. | 507,000 | 4.55% | 13/2/2026 | 508,068 | 0.01% |
| PepsiCo, Inc. | 250,000 | 2.85% | 24/2/2026 | 245,687 | 0.01% |
| PepsiCo, Inc. | 366,000 | 2.38% | 6/10/2026 | 353,563 | 0.01% |
| PepsiCo, Inc. | 340,000 | 5.13% | 10/11/2026 | 344,282 | 0.01% |
| PepsiCo, Inc. | 187,000 | 2.63% | 19/3/2027 | 180,164 | 0.00% |
| PepsiCo, Inc. | 530,000 | 3.00% | 15/10/2027 | 510,318 | 0.01% |
| PepsiCo, Inc. | 300,000 | 3.60% | 18/2/2028 | 291,714 | 0.01% |
| PepsiCo, Inc. | 155,000 | 4.45% | 15/5/2028 | 154,843 | 0.00% |
| PepsiCo, Inc. | 390,000 | 7.00% | 1/3/2029 | 424,294 | 0.01% |
| PepsiCo, Inc. | 75,000 | 4.50% | 17/7/2029 | 74,804 | 0.00% |
| PepsiCo, Inc. | 312,000 | 2.63% | 29/7/2029 | 285,999 | 0.01% |
| PepsiCo, Inc. | 500,000 | 2.75% | 19/3/2030 | 454,172 | 0.01% |
| PepsiCo, Inc. | 269,000 | 1.63% | 1/5/2030 | 229,248 | 0.01% |
| PepsiCo, Inc. | 436,000 | 1.40% | 25/2/2031 | 355,972 | 0.01% |
| PepsiCo, Inc. | 529,000 | 1.95% | 21/10/2031 | 439,740 | 0.01% |
| PepsiCo, Inc. | 415,000 | 3.90% | 18/7/2032 | 387,771 | 0.01% |
| PepsiCo, Inc. | 240,000 | 4.45% | 15/2/2033 | 237,898 | 0.01% |
| PepsiCo, Inc. | 105,000 | 4.80% | 17/7/2034 | 102,914 | 0.00% |
| PepsiCo, Inc. | 224,000 | 5.50% | 15/1/2040 | 226,767 | 0.01% |
| PepsiCo, Inc. | 475,000 | 3.50% | 19/3/2040 | 382,239 | 0.01% |
| PepsiCo, Inc. | 130,000 | 4.88% | 1/11/2040 | 123,221 | 0.00% |
| PepsiCo, Inc. | 655,000 | 2.63% | 21/10/2041 | 453,353 | 0.01% |
| PepsiCo, Inc. | 159,000 | 4.00% | 5/3/2042 | 132,088 | 0.00% |
| PepsiCo, Inc. | 242,000 | 3.60% | 13/8/2042 | 189,314 | 0.01% |
| PepsiCo, Inc. | 325,000 | 4.25% | 22/10/2044 | 275,661 | 0.01% |
| PepsiCo, Inc. | 320,000 | 4.45% | 14/4/2046 | 276,668 | 0.01% |
| PepsiCo, Inc. | 351,000 | 3.45% | 6/10/2046 | 258,254 | 0.01% |
| PepsiCo, Inc. | 180,000 | 4.00% | 2/5/2047 | 144,061 | 0.00% |
| PepsiCo, Inc. | 320,000 | 3.38% | 29/7/2049 | 229,286 | 0.01% |
| PepsiCo, Inc. | 530,000 | 2.88% | 15/10/2049 | 344,764 | 0.01% |
| PepsiCo, Inc. | 620,000 | 3.63% | 19/3/2050 | 461,635 | 0.01% |
| PepsiCo, Inc. | 480,000 | 2.75% | 21/10/2051 | 298,623 | 0.01% |
| PepsiCo, Inc. | 420,000 | 4.20% | 18/7/2052 | 342,052 | 0.01% |
| PepsiCo, Inc. | 260,000 | 4.65% | 15/2/2053 | 227,181 | 0.01% |
| PepsiCo, Inc. | 100,000 | 5.25% | 17/7/2054 | 96,499 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| PepsiCo, Inc. | 230,000 | 3.88% | 19/3/2060 | 172,494 | 0.00% |
| Pernod Ricard International Finance LLC | 145,000 | 1.25% | 1/4/2028 | 128,927 | 0.00% |
| Pernod Ricard International Finance LLC | 580,000 | 1.63% | 1/4/2031 | 467,335 | 0.01% |
| Pfizer Investment Enterprises Pte Ltd. | 975,000 | 4.45% | 19/5/2026 | 973,667 | 0.03% |
| Pfizer Investment Enterprises Pte Ltd. | 1,670,000 | 4.45% | 19/5/2028 | 1,655,386 | 0.04% |
| Pfizer Investment Enterprises Pte Ltd. | 1,080,000 | 4.65% | 19/5/2030 | 1,068,671 | 0.03% |
| Pfizer Investment Enterprises Pte Ltd. | 2,160,000 | 4.75% | 19/5/2033 | 2,092,417 | 0.06% |
| Pfizer Investment Enterprises Pte Ltd. | 1,085,000 | 5.11% | 19/5/2043 | 1,018,156 | 0.03% |
| Pfizer Investment Enterprises Pte Ltd. | 2,405,000 | 5.30% | 19/5/2053 | 2,256,624 | 0.06% |
| Pfizer Investment Enterprises Pte Ltd. | 1,395,000 | 5.34% | 19/5/2063 | 1,280,312 | 0.03% |
| Pfizer, Inc. | 746,000 | 2.75% | 3/6/2026 | 728,652 | 0.02% |
| Pfizer, Inc. | 702,000 | 3.00% | 15/12/2026 | 683,113 | 0.02% |
| Pfizer, Inc. | 421,000 | 3.60% | 15/9/2028 | 407,387 | 0.01% |
| Pfizer, Inc. | 797,000 | 3.45% | 15/3/2029 | 759,919 | 0.02% |
| Pfizer, Inc. | 430,000 | 2.63% | 1/4/2030 | 385,757 | 0.01% |
| Pfizer, Inc. | 545,000 | 1.70% | 28/5/2030 | 463,796 | 0.01% |
| Pfizer, Inc. | 390,000 | 1.75% | 18/8/2031 | 321,128 | 0.01% |
| Pfizer, Inc. | 470,000 | 4.00% | 15/12/2036 | 418,565 | 0.01% |
| Pfizer, Inc. | 208,000 | 4.10% | 15/9/2038 | 181,551 | 0.00% |
| Pfizer, Inc. | 1,015,000 | 7.20% | 15/3/2039 | 1,186,101 | 0.03% |
| Pfizer, Inc. | 345,000 | 3.90% | 15/3/2039 | 291,670 | 0.01% |
| Pfizer, Inc. | 715,000 | 2.55% | 28/5/2040 | 495,121 | 0.01% |
| Pfizer, Inc. | 200,000 | 5.60% | 15/9/2040 | 201,281 | 0.01% |
| Pfizer, Inc. | 280,000 | 4.30% | 15/6/2043 | 238,484 | 0.01% |
| Pfizer, Inc. | 610,000 | 4.40% | 15/5/2044 | 527,040 | 0.01% |
| Pfizer, Inc. | 720,000 | 4.13% | 15/12/2046 | 579,111 | 0.02% |
| Pfizer, Inc. | 686,000 | 4.20% | 15/9/2048 | 557,128 | 0.02% |
| Pfizer, Inc. | 675,000 | 4.00% | 15/3/2049 | 529,115 | 0.01% |
| Pfizer, Inc. ¹ | 1,087,000 | 2.70% | 28/5/2050 | 669,648 | 0.02% |
| PG&E Wildfire Recovery Funding LLC | 56,302 | 3.59% | 1/6/2030 | 54,500 | 0.00% |
| Pharmacia LLC | 515,000 | 6.60% | 1/12/2028 | 547,150 | 0.01% |
| Philip Morris International, Inc. | 525,000 | 4.88% | 13/2/2026 | 526,573 | 0.01% |
| Philip Morris International, Inc. | 376,000 | 2.75% | 25/2/2026 | 368,038 | 0.01% |
| Philip Morris International, Inc. | 300,000 | 0.88% | 1/5/2026 | 285,569 | 0.01% |
| Philip Morris International, Inc. | 175,000 | 4.75% | 12/2/2027 | 175,416 | 0.00% |
| Philip Morris International, Inc. | 180,000 | 3.13% | 17/8/2027 | 173,562 | 0.00% |
| Philip Morris International, Inc. | 250,000 | 4.38% | 1/11/2027 | 247,919 | 0.01% |
| Philip Morris International, Inc. | 665,000 | 5.13% | 17/11/2027 | 672,949 | 0.02% |
| Philip Morris International, Inc. | 535,000 | 4.88% | 15/2/2028 | 536,176 | 0.01% |
| Philip Morris International, Inc. | 160,000 | 3.13% | 2/3/2028 | 152,158 | 0.00% |
| Philip Morris International, Inc. | 150,000 | 5.25% | 7/9/2028 | 152,177 | 0.00% |
| Philip Morris International, Inc. | 715,000 | 4.88% | 13/2/2029 | 714,515 | 0.02% |
| Philip Morris International, Inc. | 505,000 | 3.38% | 15/8/2029 | 473,949 | 0.01% |
| Philip Morris International, Inc. | 300,000 | 4.63% | 1/11/2029 | 295,936 | 0.01% |
| Philip Morris International, Inc. | 410,000 | 5.63% | 17/11/2029 | 422,319 | 0.01% |
| Philip Morris International, Inc. | 890,000 | 5.13% | 15/2/2030 | 895,065 | 0.02% |
| Philip Morris International, Inc. | 474,000 | 2.10% | 1/5/2030 | 409,666 | 0.01% |
| Philip Morris International, Inc. | 125,000 | 5.50% | 7/9/2030 | 127,948 | 0.00% |
| Philip Morris International, Inc. | 497,000 | 1.75% | 1/11/2030 | 414,902 | 0.01% |
| Philip Morris International, Inc. | 585,000 | 5.13% | 13/2/2031 | 585,419 | 0.02% |
| Philip Morris International, Inc. | 200,000 | 4.75% | 1/11/2031 | 195,608 | 0.01% |
| Philip Morris International, Inc. | 565,000 | 5.75% | 17/11/2032 | 580,630 | 0.02% |
| Philip Morris International, Inc. | 805,000 | 5.38% | 15/2/2033 | 806,533 | 0.02% |
| Philip Morris International, Inc. | 605,000 | 5.63% | 7/9/2033 | 614,535 | 0.02% |
| Philip Morris International, Inc. | 850,000 | 5.25% | 13/2/2034 | 840,895 | 0.02% |
| Philip Morris International, Inc. | 75,000 | 4.90% | 1/11/2034 | 72,121 | 0.00% |
| Philip Morris International, Inc. | 473,000 | 6.38% | 16/5/2038 | 508,436 | 0.01% |
| Philip Morris International, Inc. | 319,000 | 4.38% | 15/11/2041 | 271,041 | 0.01% |
| Philip Morris International, Inc. | 220,000 | 4.50% | 20/3/2042 | 189,904 | 0.01% |
| Philip Morris International, Inc. | 520,000 | 3.88% | 21/8/2042 | 411,578 | 0.01% |
| Philip Morris International, Inc. | 670,000 | 4.13% | 4/3/2043 | 543,235 | 0.01% |
| Philip Morris International, Inc. | 473,000 | 4.88% | 15/11/2043 | 423,071 | 0.01% |
| Philip Morris International, Inc. | 565,000 | 4.25% | 10/11/2044 | 461,208 | 0.01% |
| Phillips 66 | 595,000 | 1.30% | 15/2/2026 | 573,303 | 0.02% |
| Phillips 66 | 479,000 | 3.90% | 15/3/2028 | 464,504 | 0.01% |
| Phillips 66 | 475,000 | 2.15% | 15/12/2030 | 402,912 | 0.01% |
| Phillips 66 | 505,000 | 4.65% | 15/11/2034 | 470,999 | 0.01% |
| Phillips 66 | 560,000 | 5.88% | 1/5/2042 | 556,534 | 0.02% |
| Phillips 66 | 1,070,000 | 4.88% | 15/11/2044 | 926,205 | 0.03% |
| Phillips 66 | 450,000 | 3.30% | 15/3/2052 | 289,541 | 0.01% |
| Phillips 66 Co. | 200,000 | 3.55% | 1/10/2026 | 196,368 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Phillips 66 Co. | 360,000 | 4.95% | 1/12/2027 | 362,949 | 0.01% |
| Phillips 66 Co. | 308,000 | 3.75% | 1/3/2028 | 298,165 | 0.01% |
| Phillips 66 Co. | 325,000 | 3.15% | 15/12/2029 | 298,142 | 0.01% |
| Phillips 66 Co. | 600,000 | 5.25% | 15/6/2031 | 601,529 | 0.02% |
| Phillips 66 Co. | 540,000 | 5.30% | 30/6/2033 | 535,673 | 0.01% |
| Phillips 66 Co. | 350,000 | 4.95% | 15/3/2035 | 330,931 | 0.01% |
| Phillips 66 Co. | 195,000 | 4.68% | 15/2/2045 | 163,353 | 0.00% |
| Phillips 66 Co. | 160,000 | 4.90% | 1/10/2046 | 137,331 | 0.00% |
| Phillips 66 Co. | 210,000 | 5.65% | 15/6/2054 | 198,434 | 0.01% |
| Phillips 66 Co. | 300,000 | 5.50% | 15/3/2055 | 276,526 | 0.01% |
| Phillips Edison Grocery Center Operating Partnership I LP | 130,000 | 2.63% | 15/11/2031 | 108,763 | 0.00% |
| Phillips Edison Grocery Center Operating Partnership I LP | 25,000 | 5.75% | 15/7/2034 | 25,051 | 0.00% |
| Piedmont Healthcare, Inc. | 180,000 | 2.72% | 1/1/2042 | 124,545 | 0.00% |
| Piedmont Healthcare, Inc. | 408,000 | 2.86% | 1/1/2052 | 253,101 | 0.01% |
| Piedmont Natural Gas Co., Inc. | 335,000 | 3.50% | 1/6/2029 | 315,695 | 0.01% |
| Piedmont Natural Gas Co., Inc. | 80,000 | 2.50% | 15/3/2031 | 68,306 | 0.00% |
| Piedmont Natural Gas Co., Inc. | 95,000 | 5.40% | 15/6/2033 | 95,027 | 0.00% |
| Piedmont Natural Gas Co., Inc. | 200,000 | 5.10% | 15/2/2035 | 193,969 | 0.01% |
| Piedmont Natural Gas Co., Inc. | 50,000 | 4.65% | 1/8/2043 | 43,225 | 0.00% |
| Piedmont Natural Gas Co., Inc. | 140,000 | 3.64% | 1/11/2046 | 100,186 | 0.00% |
| Piedmont Natural Gas Co., Inc. | 280,000 | 3.35% | 1/6/2050 | 185,049 | 0.01% |
| Piedmont Natural Gas Co., Inc. | 130,000 | 5.05% | 15/5/2052 | 114,056 | 0.00% |
| Piedmont Operating Partnership LP | 330,000 | 9.25% | 20/7/2028 | 362,779 | 0.01% |
| Piedmont Operating Partnership LP | 285,000 | 6.88% | 15/7/2029 | 293,007 | 0.01% |
| Piedmont Operating Partnership LP | 150,000 | 2.75% | 1/4/2032 | 119,424 | 0.00% |
| Pilgrim's Pride Corp. | 565,000 | 4.25% | 15/4/2031 | 519,572 | 0.01% |
| Pilgrim's Pride Corp. | 580,000 | 3.50% | 1/3/2032 | 500,012 | 0.01% |
| Pilgrim's Pride Corp. | 585,000 | 6.25% | 1/7/2033 | 596,794 | 0.02% |
| Pilgrim's Pride Corp. | 660,000 | 6.88% | 15/5/2034 | 702,912 | 0.02% |
| Pine Street Trust II | 295,000 | 5.57% | 15/2/2049 | 272,672 | 0.01% |
| Pine Street Trust III | 295,000 | 6.22% | 15/5/2054 | 297,998 | 0.01% |
| Pioneer Natural Resources Co. | 470,000 | 1.13% | 15/1/2026 | 453,623 | 0.01% |
| Pioneer Natural Resources Co. | 530,000 | 5.10% | 29/3/2026 | 533,502 | 0.01% |
| Pioneer Natural Resources Co. | 540,000 | 1.90% | 15/8/2030 | 459,852 | 0.01% |
| Pioneer Natural Resources Co. | 600,000 | 2.15% | 15/1/2031 | 509,530 | 0.01% |
| Plains All American Pipeline LP/PAA Finance Corp. | 225,000 | 4.50% | 15/12/2026 | 223,873 | 0.01% |
| Plains All American Pipeline LP/PAA Finance Corp. | 628,000 | 3.55% | 15/12/2029 | 584,199 | 0.02% |
| Plains All American Pipeline LP/PAA Finance Corp. | 385,000 | 3.80% | 15/9/2030 | 357,578 | 0.01% |
| Plains All American Pipeline LP/PAA Finance Corp. | 270,000 | 5.70% | 15/9/2034 | 269,976 | 0.01% |
| Plains All American Pipeline LP/PAA Finance Corp. | 145,000 | 6.65% | 15/1/2037 | 151,963 | 0.00% |
| Plains All American Pipeline LP/PAA Finance Corp. | 320,000 | 5.15% | 1/6/2042 | 283,811 | 0.01% |
| Plains All American Pipeline LP/PAA Finance Corp. | 200,000 | 4.30% | 31/1/2043 | 158,260 | 0.00% |
| Plains All American Pipeline LP/PAA Finance Corp. | 205,000 | 4.70% | 15/6/2044 | 169,317 | 0.00% |
| Plains All American Pipeline LP/PAA Finance Corp. | 130,000 | 4.90% | 15/2/2045 | 110,304 | 0.00% |
| PNC Bank NA | 430,000 | 4.78% | 15/1/2027 | 430,147 | 0.01% |
| PNC Bank NA | 610,000 | 3.10% | 25/10/2027 | 584,757 | 0.02% |
| PNC Bank NA | 485,000 | 3.25% | 22/1/2028 | 464,354 | 0.01% |
| PNC Bank NA | 691,000 | 4.05% | 26/7/2028 | 667,657 | 0.02% |
| PNC Bank NA | 100,000 | 2.70% | 22/10/2029 | 89,825 | 0.00% |
| PNC Financial Services Group, Inc. | 290,000 | 5.81% | 12/6/2026 | 291,125 | 0.01% |
| PNC Financial Services Group, Inc. | 448,000 | 2.60% | 23/7/2026 | 434,127 | 0.01% |
| PNC Financial Services Group, Inc. | 385,000 | 1.15% | 13/8/2026 | 363,945 | 0.01% |
| PNC Financial Services Group, Inc. | 649,000 | 4.76% | 26/1/2027 | 648,013 | 0.02% |
| PNC Financial Services Group, Inc. | 527,000 | 3.15% | 19/5/2027 | 508,466 | 0.01% |
| PNC Financial Services Group, Inc. | 350,000 | 5.10% | 23/7/2027 | 351,598 | 0.01% |
| PNC Financial Services Group, Inc. | 435,000 | 6.62% | 20/10/2027 | 447,994 | 0.01% |
| PNC Financial Services Group, Inc. | 375,000 | 5.30% | 21/1/2028 | 378,075 | 0.01% |
| PNC Financial Services Group, Inc. | 350,000 | 5.35% | 2/12/2028 | 354,709 | 0.01% |
| PNC Financial Services Group, Inc. | 896,000 | 3.45% | 23/4/2029 | 847,772 | 0.02% |
| PNC Financial Services Group, Inc. | 1,270,000 | 5.58% | 12/6/2029 | 1,291,215 | 0.03% |
| PNC Financial Services Group, Inc. | 1,069,000 | 2.55% | 22/1/2030 | 949,370 | 0.03% |
| PNC Financial Services Group, Inc. | 585,000 | 5.49% | 14/5/2030 | 592,889 | 0.02% |
| PNC Financial Services Group, Inc. | 555,000 | 2.31% | 23/4/2032 | 466,244 | 0.01% |
| PNC Financial Services Group, Inc. | 700,000 | 4.81% | 21/10/2032 | 681,696 | 0.02% |
| PNC Financial Services Group, Inc. | 635,000 | 4.63% | 6/6/2033 | 599,773 | 0.02% |
| PNC Financial Services Group, Inc. | 680,000 | 6.04% | 28/10/2033 | 703,796 | 0.02% |
| PNC Financial Services Group, Inc. | 739,000 | 5.07% | 24/1/2034 | 718,931 | 0.02% |
| PNC Financial Services Group, Inc. | 725,000 | 5.94% | 18/8/2034 | 745,841 | 0.02% |
| PNC Financial Services Group, Inc. | 805,000 | 6.88% | 20/10/2034 | 877,972 | 0.02% |
| PNC Financial Services Group, Inc. | 700,000 | 5.68% | 22/1/2035 | 707,493 | 0.02% |
| PNC Financial Services Group, Inc. | 685,000 | 5.40% | 23/7/2035 | 679,927 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Polar Tankers, Inc. | 168,723 | 5.95% | 10/5/2037 | 173,609 | 0.00% |
| Polaris, Inc. | 430,000 | 6.95% | 15/3/2029 | 452,361 | 0.01% |
| Potomac Electric Power Co. | 300,000 | 5.20% | 15/3/2034 | 297,719 | 0.01% |
| Potomac Electric Power Co. | 330,000 | 6.50% | 15/11/2037 | 361,345 | 0.01% |
| Potomac Electric Power Co. | 430,000 | 4.15% | 15/3/2043 | 355,032 | 0.01% |
| Potomac Electric Power Co. | 150,000 | 5.50% | 15/3/2054 | 145,348 | 0.00% |
| PPG Industries, Inc. | 175,000 | 1.20% | 15/3/2026 | 167,593 | 0.00% |
| PPG Industries, Inc. | 540,000 | 3.75% | 15/3/2028 | 522,047 | 0.01% |
| PPG Industries, Inc. | 80,000 | 2.80% | 15/8/2029 | 72,753 | 0.00% |
| PPL Capital Funding, Inc. | 213,000 | 3.10% | 15/5/2026 | 208,042 | 0.01% |
| PPL Capital Funding, Inc. | 125,000 | 4.13% | 15/4/2030 | 118,998 | 0.00% |
| PPL Capital Funding, Inc. | 300,000 | 5.25% | 1/9/2034 | 295,422 | 0.01% |
| PPL Electric Utilities Corp. | 420,000 | 5.00% | 15/5/2033 | 414,922 | 0.01% |
| PPL Electric Utilities Corp. | 280,000 | 4.85% | 15/2/2034 | 272,834 | 0.01% |
| PPL Electric Utilities Corp. | 119,000 | 6.25% | 15/5/2039 | 128,603 | 0.00% |
| PPL Electric Utilities Corp. | 90,000 | 4.75% | 15/7/2043 | 80,783 | 0.00% |
| PPL Electric Utilities Corp. | 100,000 | 4.15% | 1/10/2045 | 81,966 | 0.00% |
| PPL Electric Utilities Corp. | 135,000 | 3.95% | 1/6/2047 | 105,971 | 0.00% |
| PPL Electric Utilities Corp. | 105,000 | 4.15% | 15/6/2048 | 84,671 | 0.00% |
| PPL Electric Utilities Corp. | 105,000 | 3.00% | 1/10/2049 | 68,934 | 0.00% |
| PPL Electric Utilities Corp. | 263,000 | 5.25% | 15/5/2053 | 251,221 | 0.01% |
| Precision Castparts Corp. | 230,000 | 3.90% | 15/1/2043 | 185,059 | 0.01% |
| Precision Castparts Corp. | 288,000 | 4.38% | 15/6/2045 | 244,661 | 0.01% |
| Presbyterian Healthcare Services | 110,000 | 4.88% | 1/8/2052 | 99,519 | 0.00% |
| President & Fellows of Harvard College | 25,000 | 4.61% | 15/2/2035 | 24,286 | 0.00% |
| President & Fellows of Harvard College | 225,000 | 6.50% | 15/1/2039 | 252,727 | 0.01% |
| President & Fellows of Harvard College | 100,000 | 4.88% | 15/10/2040 | 95,876 | 0.00% |
| President & Fellows of Harvard College | 175,000 | 3.15% | 15/7/2046 | 126,183 | 0.00% |
| President & Fellows of Harvard College | 135,000 | 2.52% | 15/10/2050 | 81,870 | 0.00% |
| President & Fellows of Harvard College | 255,000 | 3.75% | 15/11/2052 | 196,455 | 0.01% |
| President & Fellows of Harvard College | 305,000 | 3.30% | 15/7/2056 | 209,829 | 0.01% |
| Pricoa Global Funding I | 125,000 | 5.55% | 28/8/2026 | 126,957 | 0.00% |
| Pricoa Global Funding I | 325,000 | 1.20% | 1/9/2026 | 307,534 | 0.01% |
| Pricoa Global Funding I | 350,000 | 4.40% | 27/8/2027 | 348,172 | 0.01% |
| Pricoa Global Funding I | 355,000 | 5.10% | 30/5/2028 | 357,692 | 0.01% |
| Primerica, Inc. | 470,000 | 2.80% | 19/11/2031 | 401,878 | 0.01% |
| Principal Financial Group, Inc. | 235,000 | 3.10% | 15/11/2026 | 228,221 | 0.01% |
| Principal Financial Group, Inc. | 175,000 | 3.70% | 15/5/2029 | 166,620 | 0.00% |
| Principal Financial Group, Inc. | 110,000 | 2.13% | 15/6/2030 | 94,764 | 0.00% |
| Principal Financial Group, Inc. | 275,000 | 5.38% | 15/3/2033 | 275,109 | 0.01% |
| Principal Financial Group, Inc. | 170,000 | 6.05% | 15/10/2036 | 177,673 | 0.00% |
| Principal Financial Group, Inc. | 100,000 | 4.63% | 15/9/2042 | 87,947 | 0.00% |
| Principal Financial Group, Inc. | 122,000 | 4.35% | 15/5/2043 | 102,791 | 0.00% |
| Principal Financial Group, Inc. | 220,000 | 4.30% | 15/11/2046 | 181,116 | 0.00% |
| Principal Financial Group, Inc. | 100,000 | 5.50% | 15/3/2053 | 95,521 | 0.00% |
| Principal Life Global Funding II | 505,000 | 0.88% | 12/1/2026 | 485,364 | 0.01% |
| Principal Life Global Funding II | 486,000 | 3.00% | 18/4/2026 | 475,708 | 0.01% |
| Principal Life Global Funding II | 305,000 | 5.00% | 16/1/2027 | 306,741 | 0.01% |
| Principal Life Global Funding II | 180,000 | 4.60% | 19/8/2027 | 179,446 | 0.00% |
| Principal Life Global Funding II | 75,000 | 5.50% | 28/6/2028 | 75,879 | 0.00% |
| Principal Life Global Funding II | 525,000 | 5.10% | 25/1/2029 | 525,827 | 0.01% |
| Principal Life Global Funding II | 85,000 | 2.50% | 16/9/2029 | 76,031 | 0.00% |
| Principal Life Global Funding II | 300,000 | 4.95% | 27/11/2029 | 298,917 | 0.01% |
| Principal Life Global Funding II | 155,000 | 1.63% | 19/11/2030 | 126,705 | 0.00% |
| Procter & Gamble Co. | 365,000 | 4.10% | 26/1/2026 | 363,893 | 0.01% |
| Procter & Gamble Co. | 320,000 | 2.70% | 2/2/2026 | 314,153 | 0.01% |
| Procter & Gamble Co. | 250,000 | 1.00% | 23/4/2026 | 239,766 | 0.01% |
| Procter & Gamble Co. | 255,000 | 2.45% | 3/11/2026 | 246,595 | 0.01% |
| Procter & Gamble Co. | 360,000 | 1.90% | 1/2/2027 | 342,227 | 0.01% |
| Procter & Gamble Co. | 660,000 | 2.80% | 25/3/2027 | 638,339 | 0.02% |
| Procter & Gamble Co. | 435,000 | 2.85% | 11/8/2027 | 418,809 | 0.01% |
| Procter & Gamble Co. | 299,000 | 3.95% | 26/1/2028 | 295,192 | 0.01% |
| Procter & Gamble Co. | 225,000 | 4.35% | 29/1/2029 | 223,914 | 0.01% |
| Procter & Gamble Co. | 420,000 | 3.00% | 25/3/2030 | 387,493 | 0.01% |
| Procter & Gamble Co. | 605,000 | 1.20% | 29/10/2030 | 499,503 | 0.01% |
| Procter & Gamble Co. | 325,000 | 1.95% | 23/4/2031 | 277,014 | 0.01% |
| Procter & Gamble Co. | 280,000 | 2.30% | 1/2/2032 | 240,527 | 0.01% |
| Procter & Gamble Co. | 355,000 | 4.05% | 26/1/2033 | 338,481 | 0.01% |
| Procter & Gamble Co. | 450,000 | 4.55% | 29/1/2034 | 437,752 | 0.01% |
| Procter & Gamble Co. | 265,000 | 5.80% | 15/8/2034 | 281,649 | 0.01% |
| Procter & Gamble Co. | 455,000 | 5.55% | 5/3/2037 | 476,690 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Procter & Gamble Co. | 113,000 | 3.55% | 25/3/2040 | 93,603 | 0.00% |
| Procter & Gamble Co. | 218,000 | 3.50% | 25/10/2047 | 165,278 | 0.00% |
| Procter & Gamble Co. | 149,000 | 3.60% | 25/3/2050 | 114,387 | 0.00% |
| Progress Energy, Inc. | 200,000 | 7.75% | 1/3/2031 | 226,043 | 0.01% |
| Progress Energy, Inc. | 135,000 | 7.00% | 30/10/2031 | 149,378 | 0.00% |
| Progress Energy, Inc. | 190,000 | 6.00% | 1/12/2039 | 192,476 | 0.01% |
| Progressive Corp. | 280,000 | 2.45% | 15/1/2027 | 268,447 | 0.01% |
| Progressive Corp. | 180,000 | 2.50% | 15/3/2027 | 172,351 | 0.00% |
| Progressive Corp. | 355,000 | 4.00% | 1/3/2029 | 344,453 | 0.01% |
| Progressive Corp. | 250,000 | 6.63% | 1/3/2029 | 267,224 | 0.01% |
| Progressive Corp. | 257,000 | 3.20% | 26/3/2030 | 237,391 | 0.01% |
| Progressive Corp. | 100,000 | 3.00% | 15/3/2032 | 87,791 | 0.00% |
| Progressive Corp. | 265,000 | 6.25% | 1/12/2032 | 284,869 | 0.01% |
| Progressive Corp. | 200,000 | 4.95% | 15/6/2033 | 197,938 | 0.01% |
| Progressive Corp. | 210,000 | 4.35% | 25/4/2044 | 178,317 | 0.00% |
| Progressive Corp. | 255,000 | 3.70% | 26/1/2045 | 195,561 | 0.01% |
| Progressive Corp. | 350,000 | 4.13% | 15/4/2047 | 281,985 | 0.01% |
| Progressive Corp. | 235,000 | 4.20% | 15/3/2048 | 191,976 | 0.01% |
| Progressive Corp. | 100,000 | 3.95% | 26/3/2050 | 77,444 | 0.00% |
| Progressive Corp. | 200,000 | 3.70% | 15/3/2052 | 148,044 | 0.00% |
| Prologis LP | 130,000 | 3.25% | 30/6/2026 | 127,673 | 0.00% |
| Prologis LP | 130,000 | 3.25% | 1/10/2026 | 127,255 | 0.00% |
| Prologis LP | 300,000 | 2.13% | 15/4/2027 | 284,168 | 0.01% |
| Prologis LP | 75,000 | 3.38% | 15/12/2027 | 72,553 | 0.00% |
| Prologis LP | 200,000 | 4.88% | 15/6/2028 | 200,535 | 0.01% |
| Prologis LP | 225,000 | 4.00% | 15/9/2028 | 218,966 | 0.01% |
| Prologis LP | 95,000 | 3.88% | 15/9/2028 | 91,921 | 0.00% |
| Prologis LP | 300,000 | 4.38% | 1/2/2029 | 294,943 | 0.01% |
| Prologis LP | 295,000 | 2.88% | 15/11/2029 | 269,949 | 0.01% |
| Prologis LP | 459,000 | 2.25% | 15/4/2030 | 401,434 | 0.01% |
| Prologis LP | 265,000 | 1.75% | 1/7/2030 | 223,548 | 0.01% |
| Prologis LP | 340,000 | 1.25% | 15/10/2030 | 278,436 | 0.01% |
| Prologis LP | 300,000 | 1.75% | 1/2/2031 | 248,828 | 0.01% |
| Prologis LP | 275,000 | 2.25% | 15/1/2032 | 228,870 | 0.01% |
| Prologis LP | 374,000 | 4.63% | 15/1/2033 | 360,588 | 0.01% |
| Prologis LP | 280,000 | 4.75% | 15/6/2033 | 270,721 | 0.01% |
| Prologis LP | 486,000 | 5.13% | 15/1/2034 | 478,939 | 0.01% |
| Prologis LP | 375,000 | 5.00% | 15/3/2034 | 366,132 | 0.01% |
| Prologis LP | 265,000 | 5.00% | 31/1/2035 | 258,280 | 0.01% |
| Prologis LP | 444,000 | 3.05% | 1/3/2050 | 287,575 | 0.01% |
| Prologis LP | 370,000 | 3.00% | 15/4/2050 | 237,173 | 0.01% |
| Prologis LP | 345,000 | 2.13% | 15/10/2050 | 181,131 | 0.00% |
| Prologis LP | 320,000 | 5.25% | 15/6/2053 | 298,829 | 0.01% |
| Prologis LP | 135,000 | 5.25% | 15/3/2054 | 126,198 | 0.00% |
| Prologis Targeted US Logistics Fund LP | 60,000 | 5.25% | 1/4/2029 | 60,685 | 0.00% |
| Prologis Targeted US Logistics Fund LP | 225,000 | 5.50% | 1/4/2034 | 225,207 | 0.01% |
| Prologis Targeted US Logistics Fund LP | 255,000 | 5.25% | 15/1/2035 | 250,234 | 0.01% |
| Prospect Capital Corp. | 324,000 | 3.71% | 22/1/2026 | 314,117 | 0.01% |
| Prospect Capital Corp. | 400,000 | 3.36% | 15/11/2026 | 372,943 | 0.01% |
| Protective Life Corp. | 380,000 | 4.30% | 30/9/2028 | 369,207 | 0.01% |
| Protective Life Corp. | 400,000 | 3.40% | 15/1/2030 | 367,596 | 0.01% |
| Protective Life Global Funding | 514,000 | 5.37% | 6/1/2026 | 517,071 | 0.01% |
| Protective Life Global Funding | 370,000 | 1.62% | 15/4/2026 | 355,624 | 0.01% |
| Protective Life Global Funding | 200,000 | 1.30% | 20/9/2026 | 188,810 | 0.01% |
| Protective Life Global Funding | 55,000 | 4.99% | 12/1/2027 | 55,166 | 0.00% |
| Protective Life Global Funding | 155,000 | 4.71% | 6/7/2027 | 154,740 | 0.00% |
| Protective Life Global Funding | 150,000 | 1.90% | 6/7/2028 | 135,227 | 0.00% |
| Protective Life Global Funding | 175,000 | 5.47% | 8/12/2028 | 177,804 | 0.00% |
| Protective Life Global Funding | 375,000 | 5.22% | 12/6/2029 | 377,333 | 0.01% |
| Protective Life Global Funding | 150,000 | 4.77% | 9/12/2029 | 148,677 | 0.00% |
| Protective Life Global Funding | 225,000 | 1.74% | 21/9/2030 | 189,489 | 0.01% |
| Providence St Joseph Health Obligated Group | 131,000 | 2.75% | 1/10/2026 | 126,444 | 0.00% |
| Providence St Joseph Health Obligated Group | 425,000 | 2.53% | 1/10/2029 | 380,307 | 0.01% |
| Providence St Joseph Health Obligated Group | 170,000 | 3.74% | 1/10/2047 | 125,140 | 0.00% |
| Providence St Joseph Health Obligated Group | 350,000 | 3.93% | 1/10/2048 | 263,887 | 0.01% |
| Providence St Joseph Health Obligated Group | 340,000 | 2.70% | 1/10/2051 | 198,788 | 0.01% |
| Prudential Financial, Inc. | 392,000 | 1.50% | 10/3/2026 | 378,232 | 0.01% |
| Prudential Financial, Inc. | 72,000 | 3.88% | 27/3/2028 | 70,083 | 0.00% |
| Prudential Financial, Inc. | 175,000 | 2.10% | 10/3/2030 | 154,308 | 0.00% |
| Prudential Financial, Inc. | 180,000 | 5.75% | 15/7/2033 | 187,702 | 0.01% |
| Prudential Financial, Inc. | 325,000 | 5.70% | 14/12/2036 | 333,310 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Prudential Financial, Inc. | 320,000 | 6.63% | 1/12/2037 | 350,909 | 0.01% |
| Prudential Financial, Inc. | 150,000 | 3.00% | 10/3/2040 | 110,703 | 0.00% |
| Prudential Financial, Inc. | 80,000 | 6.63% | 21/6/2040 | 87,679 | 0.00% |
| Prudential Financial, Inc. | 445,000 | 4.60% | 15/5/2044 | 387,973 | 0.01% |
| Prudential Financial, Inc. | 254,000 | 5.38% | 15/5/2045 | 252,282 | 0.01% |
| Prudential Financial, Inc. | 321,000 | 4.50% | 15/9/2047 | 309,869 | 0.01% |
| Prudential Financial, Inc. | 415,000 | 3.91% | 7/12/2047 | 317,275 | 0.01% |
| Prudential Financial, Inc. | 158,000 | 4.42% | 27/3/2048 | 130,233 | 0.00% |
| Prudential Financial, Inc. | 403,000 | 5.70% | 15/9/2048 | 399,604 | 0.01% |
| Prudential Financial, Inc. | 555,000 | 3.94% | 7/12/2049 | 419,857 | 0.01% |
| Prudential Financial, Inc. | 375,000 | 3.70% | 1/10/2050 | 333,200 | 0.01% |
| Prudential Financial, Inc. | 955,000 | 3.70% | 13/3/2051 | 690,399 | 0.02% |
| Prudential Financial, Inc. | 520,000 | 5.13% | 1/3/2052 | 493,861 | 0.01% |
| Prudential Financial, Inc. | 435,000 | 6.00% | 1/9/2052 | 435,456 | 0.01% |
| Prudential Financial, Inc. | 275,000 | 6.75% | 1/3/2053 | 286,015 | 0.01% |
| Prudential Financial, Inc. | 425,000 | 6.50% | 15/3/2054 | 436,715 | 0.01% |
| Prudential Funding Asia plc | 395,000 | 3.13% | 14/4/2030 | 358,103 | 0.01% |
| Prudential Funding Asia plc | 200,000 | 2.95% | 3/11/2033 | 181,805 | 0.00% |
| Public Service Co. of Colorado | 100,000 | 3.70% | 15/6/2028 | 96,538 | 0.00% |
| Public Service Co. of Colorado | 195,000 | 1.90% | 15/1/2031 | 162,768 | 0.00% |
| Public Service Co. of Colorado | 375,000 | 1.88% | 15/6/2031 | 308,736 | 0.01% |
| Public Service Co. of Colorado | 80,000 | 4.10% | 1/6/2032 | 75,029 | 0.00% |
| Public Service Co. of Colorado | 200,000 | 5.35% | 15/5/2034 | 200,252 | 0.01% |
| Public Service Co. of Colorado | 267,000 | 6.25% | 1/9/2037 | 281,934 | 0.01% |
| Public Service Co. of Colorado | 50,000 | 6.50% | 1/8/2038 | 54,003 | 0.00% |
| Public Service Co. of Colorado | 140,000 | 3.60% | 15/9/2042 | 106,491 | 0.00% |
| Public Service Co. of Colorado | 125,000 | 4.30% | 15/3/2044 | 102,456 | 0.00% |
| Public Service Co. of Colorado | 115,000 | 3.80% | 15/6/2047 | 85,426 | 0.00% |
| Public Service Co. of Colorado | 130,000 | 4.10% | 15/6/2048 | 101,225 | 0.00% |
| Public Service Co. of Colorado | 330,000 | 4.05% | 15/9/2049 | 253,333 | 0.01% |
| Public Service Co. of Colorado | 305,000 | 3.20% | 1/3/2050 | 202,409 | 0.01% |
| Public Service Co. of Colorado | 175,000 | 2.70% | 15/1/2051 | 103,920 | 0.00% |
| Public Service Co. of Colorado | 100,000 | 4.50% | 1/6/2052 | 82,876 | 0.00% |
| Public Service Co. of Colorado | 425,000 | 5.25% | 1/4/2053 | 395,252 | 0.01% |
| Public Service Co. of Colorado | 275,000 | 5.75% | 15/5/2054 | 274,873 | 0.01% |
| Public Service Co. of New Hampshire | 50,000 | 2.20% | 15/6/2031 | 42,067 | 0.00% |
| Public Service Co. of New Hampshire | 155,000 | 5.35% | 1/10/2033 | 156,549 | 0.00% |
| Public Service Co. of New Hampshire | 105,000 | 3.60% | 1/7/2049 | 76,256 | 0.00% |
| Public Service Co. of New Hampshire | 180,000 | 5.15% | 15/1/2053 | 166,678 | 0.00% |
| Public Service Co. of Oklahoma | 100,000 | 2.20% | 15/8/2031 | 82,753 | 0.00% |
| Public Service Co. of Oklahoma | 151,000 | 5.25% | 15/1/2033 | 148,937 | 0.00% |
| Public Service Co. of Oklahoma | 200,000 | 5.20% | 15/1/2035 | 193,846 | 0.01% |
| Public Service Co. of Oklahoma | 230,000 | 3.15% | 15/8/2051 | 146,134 | 0.00% |
| Public Service Electric & Gas Co. | 125,000 | 2.25% | 15/9/2026 | 120,276 | 0.00% |
| Public Service Electric & Gas Co. | 180,000 | 3.00% | 15/5/2027 | 173,796 | 0.00% |
| Public Service Electric & Gas Co. | 100,000 | 3.70% | 1/5/2028 | 96,667 | 0.00% |
| Public Service Electric & Gas Co. | 135,000 | 3.65% | 1/9/2028 | 129,766 | 0.00% |
| Public Service Electric & Gas Co. | 150,000 | 3.20% | 15/5/2029 | 140,692 | 0.00% |
| Public Service Electric & Gas Co. | 410,000 | 2.45% | 15/1/2030 | 366,154 | 0.01% |
| Public Service Electric & Gas Co. | 200,000 | 1.90% | 15/8/2031 | 164,638 | 0.00% |
| Public Service Electric & Gas Co. | 221,000 | 3.10% | 15/3/2032 | 195,558 | 0.01% |
| Public Service Electric & Gas Co. | 180,000 | 4.90% | 15/12/2032 | 178,368 | 0.00% |
| Public Service Electric & Gas Co. | 250,000 | 4.65% | 15/3/2033 | 241,909 | 0.01% |
| Public Service Electric & Gas Co. | 175,000 | 5.20% | 1/8/2033 | 175,072 | 0.00% |
| Public Service Electric & Gas Co. | 200,000 | 5.20% | 1/3/2034 | 199,419 | 0.01% |
| Public Service Electric & Gas Co. | 255,000 | 4.85% | 1/8/2034 | 248,032 | 0.01% |
| Public Service Electric & Gas Co. | 55,000 | 5.50% | 1/3/2040 | 54,621 | 0.00% |
| Public Service Electric & Gas Co. | 100,000 | 3.95% | 1/5/2042 | 81,394 | 0.00% |
| Public Service Electric & Gas Co. | 135,000 | 3.65% | 1/9/2042 | 105,132 | 0.00% |
| Public Service Electric & Gas Co. | 112,000 | 3.80% | 1/1/2043 | 88,515 | 0.00% |
| Public Service Electric & Gas Co. | 170,000 | 3.80% | 1/3/2046 | 131,553 | 0.00% |
| Public Service Electric & Gas Co. | 330,000 | 3.60% | 1/12/2047 | 243,107 | 0.01% |
| Public Service Electric & Gas Co. | 100,000 | 4.05% | 1/5/2048 | 79,421 | 0.00% |
| Public Service Electric & Gas Co. | 180,000 | 3.85% | 1/5/2049 | 138,050 | 0.00% |
| Public Service Electric & Gas Co. | 120,000 | 3.20% | 1/8/2049 | 81,940 | 0.00% |
| Public Service Electric & Gas Co. | 150,000 | 3.15% | 1/1/2050 | 100,818 | 0.00% |
| Public Service Electric & Gas Co. | 125,000 | 2.70% | 1/5/2050 | 76,303 | 0.00% |
| Public Service Electric & Gas Co. | 282,000 | 2.05% | 1/8/2050 | 148,680 | 0.00% |
| Public Service Electric & Gas Co. | 165,000 | 3.00% | 1/3/2051 | 106,581 | 0.00% |
| Public Service Electric & Gas Co. | 150,000 | 5.13% | 15/3/2053 | 139,607 | 0.00% |
| Public Service Electric & Gas Co. | 155,000 | 5.45% | 1/8/2053 | 151,108 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Public Service Electric & Gas Co. | 225,000 | 5.45% | 1/3/2054 | 218,078 | 0.01% |
| Public Service Electric & Gas Co. | 255,000 | 5.30% | 1/8/2054 | 242,458 | 0.01% |
| Public Service Enterprise Group, Inc. | 315,000 | 5.85% | 15/11/2027 | 323,841 | 0.01% |
| Public Service Enterprise Group, Inc. | 320,000 | 5.88% | 15/10/2028 | 330,075 | 0.01% |
| Public Service Enterprise Group, Inc. | 400,000 | 5.20% | 1/4/2029 | 404,267 | 0.01% |
| Public Service Enterprise Group, Inc. | 110,000 | 1.60% | 15/8/2030 | 91,561 | 0.00% |
| Public Service Enterprise Group, Inc. | 375,000 | 2.45% | 15/11/2031 | 316,435 | 0.01% |
| Public Service Enterprise Group, Inc. | 125,000 | 6.13% | 15/10/2033 | 130,381 | 0.00% |
| Public Service Enterprise Group, Inc. | 150,000 | 5.45% | 1/4/2034 | 149,714 | 0.00% |
| Public Storage Operating Co. | 285,000 | 0.88% | 15/2/2026 | 273,428 | 0.01% |
| Public Storage Operating Co. | 355,000 | 1.50% | 9/11/2026 | 335,918 | 0.01% |
| Public Storage Operating Co. | 108,000 | 3.09% | 15/9/2027 | 103,870 | 0.00% |
| Public Storage Operating Co. | 230,000 | 1.85% | 1/5/2028 | 209,776 | 0.01% |
| Public Storage Operating Co. | 300,000 | 1.95% | 9/11/2028 | 269,976 | 0.01% |
| Public Storage Operating Co. | 190,000 | 5.13% | 15/1/2029 | 192,259 | 0.01% |
| Public Storage Operating Co. | 296,000 | 3.39% | 1/5/2029 | 279,430 | 0.01% |
| Public Storage Operating Co. | 255,000 | 2.30% | 1/5/2031 | 217,954 | 0.01% |
| Public Storage Operating Co. | 311,000 | 2.25% | 9/11/2031 | 260,000 | 0.01% |
| Public Storage Operating Co. | 229,000 | 5.10% | 1/8/2033 | 227,464 | 0.01% |
| Public Storage Operating Co. | 410,000 | 5.35% | 1/8/2053 | 390,467 | 0.01% |
| Puget Energy, Inc. | 270,000 | 2.38% | 15/6/2028 | 246,394 | 0.01% |
| Puget Energy, Inc. | 219,000 | 4.10% | 15/6/2030 | 205,334 | 0.01% |
| Puget Energy, Inc. | 275,000 | 4.22% | 15/3/2032 | 251,367 | 0.01% |
| Puget Sound Energy, Inc. | 415,000 | 5.33% | 15/6/2034 | 412,104 | 0.01% |
| Puget Sound Energy, Inc. | 172,000 | 6.27% | 15/3/2037 | 181,754 | 0.00% |
| Puget Sound Energy, Inc. | 50,000 | 5.76% | 1/10/2039 | 50,337 | 0.00% |
| Puget Sound Energy, Inc. | 75,000 | 5.80% | 15/3/2040 | 75,054 | 0.00% |
| Puget Sound Energy, Inc. | 75,000 | 5.64% | 15/4/2041 | 73,493 | 0.00% |
| Puget Sound Energy, Inc. | 415,000 | 4.30% | 20/5/2045 | 338,092 | 0.01% |
| Puget Sound Energy, Inc. | 200,000 | 4.22% | 15/6/2048 | 160,317 | 0.00% |
| Puget Sound Energy, Inc. | 174,000 | 3.25% | 15/9/2049 | 116,057 | 0.00% |
| Puget Sound Energy, Inc. | 75,000 | 2.89% | 15/9/2051 | 45,801 | 0.00% |
| Puget Sound Energy, Inc. | 150,000 | 5.45% | 1/6/2053 | 142,721 | 0.00% |
| Puget Sound Energy, Inc. | 179,000 | 5.69% | 15/6/2054 | 175,760 | 0.00% |
| PulteGroup, Inc. | 297,000 | 5.00% | 15/1/2027 | 297,222 | 0.01% |
| PulteGroup, Inc. | 85,000 | 7.88% | 15/6/2032 | 96,943 | 0.00% |
| PulteGroup, Inc. | 270,000 | 6.38% | 15/5/2033 | 284,806 | 0.01% |
| PulteGroup, Inc. | 128,000 | 6.00% | 15/2/2035 | 130,788 | 0.00% |
| Qorvo, Inc. | 225,000 | 4.38% | 15/10/2029 | 211,107 | 0.01% |
| Qorvo, Inc. | 395,000 | 3.38% | 1/4/2031 | 338,091 | 0.01% |
| QUALCOMM, Inc. | 612,000 | 3.25% | 20/5/2027 | 595,292 | 0.02% |
| QUALCOMM, Inc. | 364,000 | 1.30% | 20/5/2028 | 326,475 | 0.01% |
| QUALCOMM, Inc. | 525,000 | 2.15% | 20/5/2030 | 460,765 | 0.01% |
| QUALCOMM, Inc. | 746,000 | 1.65% | 20/5/2032 | 594,745 | 0.02% |
| QUALCOMM, Inc. | 350,000 | 4.25% | 20/5/2032 | 336,657 | 0.01% |
| QUALCOMM, Inc. | 100,000 | 5.40% | 20/5/2033 | 103,125 | 0.00% |
| QUALCOMM, Inc. | 570,000 | 4.65% | 20/5/2035 | 550,898 | 0.01% |
| QUALCOMM, Inc. | 610,000 | 4.80% | 20/5/2045 | 550,060 | 0.01% |
| QUALCOMM, Inc. | 515,000 | 4.30% | 20/5/2047 | 425,656 | 0.01% |
| QUALCOMM, Inc. | 525,000 | 3.25% | 20/5/2050 | 358,012 | 0.01% |
| QUALCOMM, Inc. | 285,000 | 4.50% | 20/5/2052 | 238,558 | 0.01% |
| QUALCOMM, Inc. | 375,000 | 6.00% | 20/5/2053 | 391,510 | 0.01% |
| Quanta Services, Inc. | 425,000 | 4.75% | 9/8/2027 | 424,284 | 0.01% |
| Quanta Services, Inc. | 385,000 | 2.90% | 1/10/2030 | 343,715 | 0.01% |
| Quanta Services, Inc. | 340,000 | 2.35% | 15/1/2032 | 281,432 | 0.01% |
| Quanta Services, Inc. | 325,000 | 5.25% | 9/8/2034 | 317,931 | 0.01% |
| Quanta Services, Inc. | 230,000 | 3.05% | 1/10/2041 | 161,700 | 0.00% |
| Queen's Health Systems | 120,000 | 4.81% | 1/7/2052 | 108,123 | 0.00% |
| Quest Diagnostics, Inc. | 250,000 | 3.45% | 1/6/2026 | 245,835 | 0.01% |
| Quest Diagnostics, Inc. | 200,000 | 4.60% | 15/12/2027 | 199,762 | 0.01% |
| Quest Diagnostics, Inc. | 320,000 | 4.20% | 30/6/2029 | 310,317 | 0.01% |
| Quest Diagnostics, Inc. | 230,000 | 4.63% | 15/12/2029 | 226,264 | 0.01% |
| Quest Diagnostics, Inc. | 250,000 | 2.95% | 30/6/2030 | 224,538 | 0.01% |
| Quest Diagnostics, Inc. | 135,000 | 2.80% | 30/6/2031 | 117,223 | 0.00% |
| Quest Diagnostics, Inc. | 425,000 | 6.40% | 30/11/2033 | 455,290 | 0.01% |
| Quest Diagnostics, Inc. | 400,000 | 5.00% | 15/12/2034 | 388,790 | 0.01% |
| Quest Diagnostics, Inc. | 85,000 | 4.70% | 30/3/2045 | 74,420 | 0.00% |
| Radian Group, Inc. | 350,000 | 4.88% | 15/3/2027 | 347,305 | 0.01% |
| Radian Group, Inc. | 450,000 | 6.20% | 15/5/2029 | 461,991 | 0.01% |
| Ralph Lauren Corp. | 275,000 | 2.95% | 15/6/2030 | 249,194 | 0.01% |
| Raymond James Financial, Inc. | 180,000 | 4.65% | 1/4/2030 | 177,914 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Raymond James Financial, Inc. | 385,000 | 4.95% | 15/7/2046 | 345,441 | 0.01% |
| Raymond James Financial, Inc. | 499,000 | 3.75% | 1/4/2051 | 360,995 | 0.01% |
| Rayonier LP | 205,000 | 2.75% | 17/5/2031 | 173,489 | 0.00% |
| Realty Income Corp. | 194,000 | 4.88% | 1/6/2026 | 194,500 | 0.01% |
| Realty Income Corp. | 55,000 | 4.45% | 15/9/2026 | 54,746 | 0.00% |
| Realty Income Corp. | 150,000 | 4.13% | 15/10/2026 | 148,560 | 0.00% |
| Realty Income Corp. | 225,000 | 3.00% | 15/1/2027 | 217,602 | 0.01% |
| Realty Income Corp. | 90,000 | 3.20% | 15/1/2027 | 87,250 | 0.00% |
| Realty Income Corp. | 255,000 | 3.95% | 15/8/2027 | 250,849 | 0.01% |
| Realty Income Corp. | 230,000 | 3.40% | 15/1/2028 | 220,609 | 0.01% |
| Realty Income Corp. | 175,000 | 3.65% | 15/1/2028 | 169,018 | 0.00% |
| Realty Income Corp. | 150,000 | 2.10% | 15/3/2028 | 137,873 | 0.00% |
| Realty Income Corp. | 485,000 | 2.20% | 15/6/2028 | 443,511 | 0.01% |
| Realty Income Corp. | 195,000 | 4.70% | 15/12/2028 | 193,868 | 0.01% |
| Realty Income Corp. | 423,000 | 4.75% | 15/2/2029 | 419,883 | 0.01% |
| Realty Income Corp. | 80,000 | 3.25% | 15/6/2029 | 74,625 | 0.00% |
| Realty Income Corp. | 185,000 | 4.00% | 15/7/2029 | 178,038 | 0.00% |
| Realty Income Corp. | 215,000 | 3.10% | 15/12/2029 | 197,376 | 0.01% |
| Realty Income Corp. | 165,000 | 3.40% | 15/1/2030 | 153,379 | 0.00% |
| Realty Income Corp. | 285,000 | 4.85% | 15/3/2030 | 283,338 | 0.01% |
| Realty Income Corp. | 558,000 | 3.25% | 15/1/2031 | 503,540 | 0.01% |
| Realty Income Corp. | 125,000 | 3.20% | 15/2/2031 | 112,237 | 0.00% |
| Realty Income Corp. | 150,000 | 2.70% | 15/2/2032 | 127,274 | 0.00% |
| Realty Income Corp. | 395,000 | 5.63% | 13/10/2032 | 403,661 | 0.01% |
| Realty Income Corp. | 350,000 | 2.85% | 15/12/2032 | 295,471 | 0.01% |
| Realty Income Corp. | 470,000 | 1.80% | 15/3/2033 | 359,844 | 0.01% |
| Realty Income Corp. | 400,000 | 4.90% | 15/7/2033 | 387,726 | 0.01% |
| Realty Income Corp. | 280,000 | 5.13% | 15/2/2034 | 274,522 | 0.01% |
| Realty Income Corp. | 220,000 | 4.65% | 15/3/2047 | 189,546 | 0.01% |
| Realty Income Corp. | 210,000 | 5.38% | 1/9/2054 | 199,408 | 0.01% |
| Regal Rexnord Corp. | 770,000 | 6.05% | 15/2/2026 | 777,052 | 0.02% |
| Regal Rexnord Corp. | 520,000 | 6.05% | 15/4/2028 | 529,206 | 0.01% |
| Regal Rexnord Corp. | 433,000 | 6.30% | 15/2/2030 | 445,321 | 0.01% |
| Regal Rexnord Corp. | 450,000 | 6.40% | 15/4/2033 | 464,676 | 0.01% |
| Regency Centers LP | 250,000 | 3.60% | 1/2/2027 | 244,003 | 0.01% |
| Regency Centers LP | 158,000 | 4.13% | 15/3/2028 | 153,967 | 0.00% |
| Regency Centers LP | 150,000 | 2.95% | 15/9/2029 | 137,455 | 0.00% |
| Regency Centers LP | 100,000 | 3.70% | 15/6/2030 | 93,398 | 0.00% |
| Regency Centers LP | 245,000 | 5.25% | 15/1/2034 | 241,700 | 0.01% |
| Regency Centers LP | 375,000 | 5.10% | 15/1/2035 | 365,703 | 0.01% |
| Regency Centers LP | 100,000 | 4.40% | 1/2/2047 | 82,369 | 0.00% |
| Regency Centers LP | 140,000 | 4.65% | 15/3/2049 | 118,394 | 0.00% |
| Regeneron Pharmaceuticals, Inc. | 545,000 | 1.75% | 15/9/2030 | 453,740 | 0.01% |
| Regeneron Pharmaceuticals, Inc. | 350,000 | 2.80% | 15/9/2050 | 205,909 | 0.01% |
| Regions Bank/Birmingham AL | 75,000 | 6.45% | 26/6/2037 | 76,275 | 0.00% |
| Regions Financial Corp. | 500,000 | 1.80% | 12/8/2028 | 445,434 | 0.01% |
| Regions Financial Corp. | 380,000 | 5.72% | 6/6/2030 | 384,894 | 0.01% |
| Regions Financial Corp. | 460,000 | 5.50% | 6/9/2035 | 448,993 | 0.01% |
| Regions Financial Corp. | 130,000 | 7.38% | 10/12/2037 | 144,965 | 0.00% |
| Reinsurance Group of America, Inc. | 260,000 | 3.95% | 15/9/2026 | 256,434 | 0.01% |
| Reinsurance Group of America, Inc. | 386,000 | 3.90% | 15/5/2029 | 368,672 | 0.01% |
| Reinsurance Group of America, Inc. | 255,000 | 3.15% | 15/6/2030 | 230,131 | 0.01% |
| Reinsurance Group of America, Inc. | 335,000 | 6.00% | 15/9/2033 | 343,904 | 0.01% |
| Reinsurance Group of America, Inc. | 380,000 | 5.75% | 15/9/2034 | 382,601 | 0.01% |
| Reliance Standard Life Global Funding II | 193,000 | 5.24% | 2/2/2026 | 193,102 | 0.01% |
| Reliance Standard Life Global Funding II | 385,000 | 1.51% | 28/9/2026 | 361,197 | 0.01% |
| Reliance Standard Life Global Funding II | 195,000 | 2.75% | 21/1/2027 | 184,589 | 0.01% |
| Reliance, Inc. | 260,000 | 2.15% | 15/8/2030 | 221,869 | 0.01% |
| RenaissanceRe Finance, Inc. | 190,000 | 3.45% | 1/7/2027 | 183,779 | 0.01% |
| RenaissanceRe Holdings Ltd. | 60,000 | 3.60% | 15/4/2029 | 56,464 | 0.00% |
| RenaissanceRe Holdings Ltd. | 410,000 | 5.75% | 5/6/2033 | 411,363 | 0.01% |
| Republic Services, Inc. | 132,000 | 2.90% | 1/7/2026 | 129,034 | 0.00% |
| Republic Services, Inc. | 125,000 | 3.38% | 15/11/2027 | 120,881 | 0.00% |
| Republic Services, Inc. | 450,000 | 3.95% | 15/5/2028 | 438,382 | 0.01% |
| Republic Services, Inc. | 275,000 | 4.88% | 1/4/2029 | 274,459 | 0.01% |
| Republic Services, Inc. | 355,000 | 5.00% | 15/11/2029 | 356,726 | 0.01% |
| Republic Services, Inc. | 390,000 | 2.30% | 1/3/2030 | 342,961 | 0.01% |
| Republic Services, Inc. | 275,000 | 1.45% | 15/2/2031 | 223,105 | 0.01% |
| Republic Services, Inc. | 328,000 | 1.75% | 15/2/2032 | 263,600 | 0.01% |
| Republic Services, Inc. | 171,000 | 2.38% | 15/3/2033 | 138,501 | 0.00% |
| Republic Services, Inc. | 175,000 | 5.00% | 15/12/2033 | 172,234 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Republic Services, Inc. | 475,000 | 5.00% | 1/4/2034 | 463,570 | 0.01% |
| Republic Services, Inc. | 150,000 | 5.20% | 15/11/2034 | 148,551 | 0.00% |
| Republic Services, Inc. | 145,000 | 6.20% | 1/3/2040 | 153,977 | 0.00% |
| Republic Services, Inc. | 220,000 | 5.70% | 15/5/2041 | 219,534 | 0.01% |
| Republic Services, Inc. | 160,000 | 3.05% | 1/3/2050 | 107,828 | 0.00% |
| Retail Opportunity Investments Partnership LP | 205,000 | 6.75% | 15/10/2028 | 217,413 | 0.01% |
| Revvity, Inc. | 440,000 | 3.30% | 15/9/2029 | 406,173 | 0.01% |
| Revvity, Inc. | 110,000 | 2.55% | 15/3/2031 | 93,150 | 0.00% |
| Revvity, Inc. | 321,000 | 2.25% | 15/9/2031 | 264,611 | 0.01% |
| Revvity, Inc. | 225,000 | 3.63% | 15/3/2051 | 152,756 | 0.00% |
| Rexford Industrial Realty LP | 305,000 | 5.00% | 15/6/2028 | 303,780 | 0.01% |
| Rexford Industrial Realty LP | 160,000 | 2.13% | 1/12/2030 | 133,899 | 0.00% |
| Rexford Industrial Realty LP | 230,000 | 2.15% | 1/9/2031 | 187,113 | 0.01% |
| RGA Global Funding | 105,000 | 6.00% | 21/11/2028 | 108,215 | 0.00% |
| RGA Global Funding | 300,000 | 2.70% | 18/1/2029 | 273,952 | 0.01% |
| RGA Global Funding | 375,000 | 5.45% | 24/5/2029 | 379,633 | 0.01% |
| RGA Global Funding | 200,000 | 5.50% | 11/1/2031 | 202,257 | 0.01% |
| RGA Global Funding | 250,000 | 5.05% | 6/12/2031 | 246,036 | 0.01% |
| Roche Holdings, Inc. | 557,000 | 0.99% | 5/3/2026 | 535,065 | 0.01% |
| Roche Holdings, Inc. | 572,000 | 5.27% | 13/11/2026 | 579,913 | 0.02% |
| Roche Holdings, Inc. | 880,000 | 2.31% | 10/3/2027 | 839,537 | 0.02% |
| Roche Holdings, Inc. | 550,000 | 5.34% | 13/11/2028 | 561,871 | 0.02% |
| Roche Holdings, Inc. | 1,010,000 | 1.93% | 13/12/2028 | 908,867 | 0.02% |
| Roche Holdings, Inc. | 130,000 | 4.79% | 8/3/2029 | 130,184 | 0.00% |
| Roche Holdings, Inc. | 200,000 | 4.20% | 9/9/2029 | 195,358 | 0.01% |
| Roche Holdings, Inc. | 500,000 | 5.49% | 13/11/2030 | 514,977 | 0.01% |
| Roche Holdings, Inc. | 300,000 | 4.91% | 8/3/2031 | 299,315 | 0.01% |
| Roche Holdings, Inc. | 620,000 | 5.59% | 13/11/2033 | 641,110 | 0.02% |
| Roche Holdings, Inc. | 525,000 | 4.99% | 8/3/2034 | 520,022 | 0.01% |
| Roche Holdings, Inc. | 275,000 | 4.59% | 9/9/2034 | 263,832 | 0.01% |
| Roche Holdings, Inc. | 360,000 | 7.00% | 1/3/2039 | 416,294 | 0.01% |
| Roche Holdings, Inc. | 1,010,000 | 2.61% | 13/12/2051 | 601,415 | 0.02% |
| Roche Holdings, Inc. | 790,000 | 5.22% | 8/3/2054 | 755,715 | 0.02% |
| Rockefeller Foundation | 325,000 | 2.49% | 1/10/2050 | 197,330 | 0.01% |
| Rockwell Automation, Inc. | 245,000 | 3.50% | 1/3/2029 | 232,628 | 0.01% |
| Rockwell Automation, Inc. | 175,000 | 1.75% | 15/8/2031 | 143,295 | 0.00% |
| Rockwell Automation, Inc. | 260,000 | 4.20% | 1/3/2049 | 214,217 | 0.01% |
| Rockwell Automation, Inc. | 273,000 | 2.80% | 15/8/2061 | 153,315 | 0.00% |
| Rohm & Haas Co. | 265,000 | 7.85% | 15/7/2029 | 291,762 | 0.01% |
| Roper Technologies, Inc. | 438,000 | 3.80% | 15/12/2026 | 431,134 | 0.01% |
| Roper Technologies, Inc. | 445,000 | 1.40% | 15/9/2027 | 407,455 | 0.01% |
| Roper Technologies, Inc. | 350,000 | 4.20% | 15/9/2028 | 341,786 | 0.01% |
| Roper Technologies, Inc. | 270,000 | 2.95% | 15/9/2029 | 246,565 | 0.01% |
| Roper Technologies, Inc. | 175,000 | 4.50% | 15/10/2029 | 171,746 | 0.00% |
| Roper Technologies, Inc. | 512,000 | 2.00% | 30/6/2030 | 436,425 | 0.01% |
| Roper Technologies, Inc. | 601,000 | 1.75% | 15/2/2031 | 493,883 | 0.01% |
| Roper Technologies, Inc. | 100,000 | 4.75% | 15/2/2032 | 97,371 | 0.00% |
| Roper Technologies, Inc. | 295,000 | 4.90% | 15/10/2034 | 283,745 | 0.01% |
| Ross Stores, Inc. | 300,000 | 0.88% | 15/4/2026 | 285,734 | 0.01% |
| Ross Stores, Inc. | 125,000 | 1.88% | 15/4/2031 | 103,104 | 0.00% |
| Royalty Pharma plc | 445,000 | 1.75% | 2/9/2027 | 409,975 | 0.01% |
| Royalty Pharma plc | 215,000 | 2.20% | 2/9/2030 | 182,515 | 0.00% |
| Royalty Pharma plc | 220,000 | 2.15% | 2/9/2031 | 180,456 | 0.00% |
| Royalty Pharma plc | 450,000 | 3.30% | 2/9/2040 | 325,478 | 0.01% |
| Royalty Pharma plc | 595,000 | 3.55% | 2/9/2050 | 395,853 | 0.01% |
| Royalty Pharma plc | 545,000 | 3.35% | 2/9/2051 | 346,250 | 0.01% |
| Royalty Pharma plc | 175,000 | 5.90% | 2/9/2054 | 166,280 | 0.00% |
| RPM International, Inc. | 250,000 | 3.75% | 15/3/2027 | 244,419 | 0.01% |
| RPM International, Inc. | 138,000 | 4.55% | 1/3/2029 | 135,469 | 0.00% |
| RPM International, Inc. | 175,000 | 2.95% | 15/1/2032 | 150,530 | 0.00% |
| RPM International, Inc. | 260,000 | 5.25% | 1/6/2045 | 241,944 | 0.01% |
| RTX Corp. | 631,000 | 5.00% | 27/2/2026 | 633,846 | 0.02% |
| RTX Corp. | 237,000 | 2.65% | 1/11/2026 | 229,213 | 0.01% |
| RTX Corp. | 280,000 | 5.75% | 8/11/2026 | 285,023 | 0.01% |
| RTX Corp. | 450,000 | 3.50% | 15/3/2027 | 438,696 | 0.01% |
| RTX Corp. | 540,000 | 3.13% | 4/5/2027 | 521,062 | 0.01% |
| RTX Corp. | 185,000 | 7.20% | 15/8/2027 | 196,546 | 0.01% |
| RTX Corp. | 720,000 | 4.13% | 16/11/2028 | 701,197 | 0.02% |
| RTX Corp. | 275,000 | 7.50% | 15/9/2029 | 304,413 | 0.01% |
| RTX Corp. | 355,000 | 2.25% | 1/7/2030 | 308,503 | 0.01% |
| RTX Corp. | 300,000 | 6.00% | 15/3/2031 | 314,723 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| RTX Corp. | 398,000 | 1.90% | 1/9/2031 | 325,492 | 0.01% |
| RTX Corp. | 445,000 | 2.38% | 15/3/2032 | 369,533 | 0.01% |
| RTX Corp. | 410,000 | 5.15% | 27/2/2033 | 406,212 | 0.01% |
| RTX Corp. | 600,000 | 6.10% | 15/3/2034 | 631,675 | 0.02% |
| RTX Corp. | 235,000 | 5.40% | 1/5/2035 | 235,535 | 0.01% |
| RTX Corp. | 115,000 | 6.05% | 1/6/2036 | 120,076 | 0.00% |
| RTX Corp. | 255,000 | 6.13% | 15/7/2038 | 267,272 | 0.01% |
| RTX Corp. | 511,000 | 4.45% | 16/11/2038 | 455,023 | 0.01% |
| RTX Corp. | 200,000 | 5.70% | 15/4/2040 | 202,734 | 0.01% |
| RTX Corp. | 1,486,000 | 4.50% | 1/6/2042 | 1,287,458 | 0.03% |
| RTX Corp. | 286,000 | 4.80% | 15/12/2043 | 253,530 | 0.01% |
| RTX Corp. | 550,000 | 4.15% | 15/5/2045 | 444,329 | 0.01% |
| RTX Corp. | 435,000 | 3.75% | 1/11/2046 | 328,265 | 0.01% |
| RTX Corp. | 480,000 | 4.35% | 15/4/2047 | 393,794 | 0.01% |
| RTX Corp. | 715,000 | 4.05% | 4/5/2047 | 561,945 | 0.02% |
| RTX Corp. | 670,000 | 4.63% | 16/11/2048 | 569,902 | 0.02% |
| RTX Corp. | 680,000 | 3.13% | 1/7/2050 | 445,230 | 0.01% |
| RTX Corp. | 565,000 | 2.82% | 1/9/2051 | 342,628 | 0.01% |
| RTX Corp. | 800,000 | 3.03% | 15/3/2052 | 505,284 | 0.01% |
| RTX Corp. | 500,000 | 5.38% | 27/2/2053 | 473,843 | 0.01% |
| RTX Corp. | 670,000 | 6.40% | 15/3/2054 | 728,018 | 0.02% |
| Rush Obligated Group | 80,000 | 3.92% | 15/11/2029 | 76,476 | 0.00% |
| Rutgers The State University of New Jersey | 15,000 | 3.92% | 1/5/2119 | 10,404 | 0.00% |
| Ryder System, Inc. | 155,000 | 1.75% | 1/9/2026 | 147,376 | 0.00% |
| Ryder System, Inc. | 200,000 | 2.90% | 1/12/2026 | 192,959 | 0.01% |
| Ryder System, Inc. | 155,000 | 2.85% | 1/3/2027 | 148,585 | 0.00% |
| Ryder System, Inc. | 100,000 | 5.30% | 15/3/2027 | 101,009 | 0.00% |
| Ryder System, Inc. | 158,000 | 4.30% | 15/6/2027 | 155,982 | 0.00% |
| Ryder System, Inc. | 257,000 | 5.65% | 1/3/2028 | 262,755 | 0.01% |
| Ryder System, Inc. | 315,000 | 5.25% | 1/6/2028 | 318,039 | 0.01% |
| Ryder System, Inc. | 247,000 | 6.30% | 1/12/2028 | 258,742 | 0.01% |
| Ryder System, Inc. | 125,000 | 5.50% | 1/6/2029 | 127,143 | 0.00% |
| Ryder System, Inc. | 110,000 | 4.95% | 1/9/2029 | 109,588 | 0.00% |
| Ryder System, Inc. | 1,385,000 | 4.90% | 1/12/2029 | 1,372,846 | 0.04% |
| Ryder System, Inc. | 310,000 | 6.60% | 1/12/2033 | 335,132 | 0.01% |
| S&P Global, Inc. | 161,000 | 2.95% | 22/1/2027 | 155,779 | 0.00% |
| S&P Global, Inc. | 475,000 | 2.45% | 1/3/2027 | 454,097 | 0.01% |
| S&P Global, Inc. | 190,000 | 4.75% | 1/8/2028 | 189,865 | 0.01% |
| S&P Global, Inc. | 363,000 | 2.70% | 1/3/2029 | 334,189 | 0.01% |
| S&P Global, Inc. | 430,000 | 4.25% | 1/5/2029 | 420,575 | 0.01% |
| S&P Global, Inc. | 535,000 | 2.50% | 1/12/2029 | 480,744 | 0.01% |
| S&P Global, Inc. | 395,000 | 1.25% | 15/8/2030 | 326,512 | 0.01% |
| S&P Global, Inc. | 455,000 | 2.90% | 1/3/2032 | 396,734 | 0.01% |
| S&P Global, Inc. | 230,000 | 5.25% | 15/9/2033 | 232,368 | 0.01% |
| S&P Global, Inc. | 532,000 | 3.70% | 1/3/2052 | 397,283 | 0.01% |
| S&P Global, Inc. | 545,000 | 2.30% | 15/8/2060 | 272,902 | 0.01% |
| S&P Global, Inc. | 155,000 | 3.90% | 1/3/2062 | 114,987 | 0.00% |
| Sabal Trail Transmission LLC | 70,000 | 4.25% | 1/5/2028 | 67,637 | 0.00% |
| Sabal Trail Transmission LLC | 430,000 | 4.68% | 1/5/2038 | 377,905 | 0.01% |
| Sabal Trail Transmission LLC | 275,000 | 4.83% | 1/5/2048 | 221,946 | 0.01% |
| Sabine Pass Liquefaction LLC | 815,000 | 5.88% | 30/6/2026 | 822,892 | 0.02% |
| Sabine Pass Liquefaction LLC | 510,000 | 5.00% | 15/3/2027 | 511,238 | 0.01% |
| Sabine Pass Liquefaction LLC | 550,000 | 4.20% | 15/3/2028 | 536,911 | 0.01% |
| Sabine Pass Liquefaction LLC | 625,000 | 4.50% | 15/5/2030 | 605,404 | 0.02% |
| Sabine Pass Liquefaction LLC | 665,000 | 5.90% | 15/9/2037 | 676,744 | 0.02% |
| Sabra Health Care LP | 531,000 | 5.13% | 15/8/2026 | 531,050 | 0.01% |
| Sabra Health Care LP | 390,000 | 3.90% | 15/10/2029 | 364,609 | 0.01% |
| Sabra Health Care LP | 325,000 | 3.20% | 1/12/2031 | 278,960 | 0.01% |
| Safehold GL Holdings LLC | 149,000 | 2.80% | 15/6/2031 | 127,278 | 0.00% |
| Safehold GL Holdings LLC | 180,000 | 2.85% | 15/1/2032 | 151,342 | 0.00% |
| Safehold GL Holdings LLC | 300,000 | 5.65% | 15/1/2035 | 292,558 | 0.01% |
| Salesforce, Inc. | 578,000 | 3.70% | 11/4/2028 | 562,903 | 0.02% |
| Salesforce, Inc. | 769,000 | 1.50% | 15/7/2028 | 690,735 | 0.02% |
| Salesforce, Inc. | 513,000 | 1.95% | 15/7/2031 | 430,729 | 0.01% |
| Salesforce, Inc. | 526,000 | 2.70% | 15/7/2041 | 370,940 | 0.01% |
| Salesforce, Inc. | 610,000 | 2.90% | 15/7/2051 | 389,413 | 0.01% |
| Salesforce, Inc. | 438,000 | 3.05% | 15/7/2061 | 269,033 | 0.01% |
| Sammons Financial Group Global Funding | 220,000 | 5.10% | 10/12/2029 | 218,364 | 0.01% |
| Sammons Financial Group, Inc. | 205,000 | 4.45% | 12/5/2027 | 200,817 | 0.01% |
| Sammons Financial Group, Inc. | 295,000 | 3.35% | 16/4/2031 | 253,807 | 0.01% |
| Sammons Financial Group, Inc. | 55,000 | 4.75% | 8/4/2032 | 50,371 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sammons Financial Group, Inc. | 375,000 | 6.88% | 15/4/2034 | 391,392 | 0.01% |
| San Diego Gas & Electric Co. | 315,000 | 2.50% | 15/5/2026 | 306,276 | 0.01% |
| San Diego Gas & Electric Co. | 302,000 | 4.95% | 15/8/2028 | 303,181 | 0.01% |
| San Diego Gas & Electric Co. | 727,000 | 1.70% | 1/10/2030 | 609,531 | 0.02% |
| San Diego Gas & Electric Co. | 350,000 | 3.00% | 15/3/2032 | 305,092 | 0.01% |
| San Diego Gas & Electric Co. | 330,000 | 4.50% | 15/8/2040 | 295,166 | 0.01% |
| San Diego Gas & Electric Co. | 90,000 | 3.75% | 1/6/2047 | 67,330 | 0.00% |
| San Diego Gas & Electric Co. | 110,000 | 4.15% | 15/5/2048 | 87,443 | 0.00% |
| San Diego Gas & Electric Co. | 140,000 | 4.10% | 15/6/2049 | 109,841 | 0.00% |
| San Diego Gas & Electric Co. | 125,000 | 3.32% | 15/4/2050 | 84,323 | 0.00% |
| San Diego Gas & Electric Co. | 398,000 | 2.95% | 15/8/2051 | 256,726 | 0.01% |
| San Diego Gas & Electric Co. | 225,000 | 3.70% | 15/3/2052 | 162,235 | 0.00% |
| San Diego Gas & Electric Co. | 375,000 | 5.35% | 1/4/2053 | 353,599 | 0.01% |
| San Diego Gas & Electric Co. | 280,000 | 5.55% | 15/4/2054 | 271,810 | 0.01% |
| SBL Holdings, Inc. | 275,000 | 5.13% | 13/11/2026 | 270,373 | 0.01% |
| SBL Holdings, Inc. | 505,000 | 5.00% | 18/2/2031 | 453,094 | 0.01% |
| SBL Holdings, Inc. | 150,000 | 7.20% | 30/10/2034 | 145,970 | 0.00% |
| SC Johnson & Son, Inc. | 125,000 | 4.80% | 1/9/2040 | 110,749 | 0.00% |
| SC Johnson & Son, Inc. | 230,000 | 4.00% | 15/5/2043 | 179,928 | 0.00% |
| SC Johnson & Son, Inc. | 325,000 | 4.75% | 15/10/2046 | 275,979 | 0.01% |
| Schlumberger Holdings Corp. | 600,000 | 5.00% | 29/5/2027 | 603,060 | 0.02% |
| Schlumberger Holdings Corp. | 528,000 | 3.90% | 17/5/2028 | 512,472 | 0.01% |
| Schlumberger Holdings Corp. | 490,000 | 4.30% | 1/5/2029 | 477,496 | 0.01% |
| Schlumberger Holdings Corp. | 210,000 | 5.00% | 15/11/2029 | 210,454 | 0.01% |
| Schlumberger Investment SA | 378,000 | 4.50% | 15/5/2028 | 375,031 | 0.01% |
| Schlumberger Investment SA | 515,000 | 2.65% | 26/6/2030 | 459,113 | 0.01% |
| Schlumberger Investment SA | 160,000 | 4.85% | 15/5/2033 | 156,275 | 0.00% |
| Schlumberger Investment SA | 240,000 | 5.00% | 1/6/2034 | 235,842 | 0.01% |
| Sealed Air Corp. | 582,000 | 1.57% | 15/10/2026 | 547,645 | 0.01% |
| Seattle Children's Hospital | 300,000 | 2.72% | 1/10/2050 | 185,937 | 0.01% |
| Securian Financial Group, Inc. | 60,000 | 4.80% | 15/4/2048 | 50,332 | 0.00% |
| Selective Insurance Group, Inc. | 326,000 | 5.38% | 1/3/2049 | 297,376 | 0.01% |
| Sempra | 185,000 | 5.40% | 1/8/2026 | 186,531 | 0.01% |
| Sempra | 337,000 | 3.25% | 15/6/2027 | 324,354 | 0.01% |
| Sempra | 200,000 | 3.40% | 1/2/2028 | 191,131 | 0.01% |
| Sempra | 143,000 | 3.70% | 1/4/2029 | 135,780 | 0.00% |
| Sempra | 290,000 | 5.50% | 1/8/2033 | 290,834 | 0.01% |
| Sempra | 460,000 | 3.80% | 1/2/2038 | 380,393 | 0.01% |
| Sempra | 390,000 | 6.00% | 15/10/2039 | 397,496 | 0.01% |
| Sempra | 420,000 | 4.00% | 1/2/2048 | 318,432 | 0.01% |
| Sempra | 525,000 | 6.40% | 1/10/2054 | 520,279 | 0.01% |
| Sempra | 275,000 | 6.88% | 1/10/2054 | 277,897 | 0.01% |
| Sempra | 300,000 | 6.63% | 1/4/2055 | 299,498 | 0.01% |
| Sempra | 275,000 | 6.55% | 1/4/2055 | 273,006 | 0.01% |
| Sempra Infrastructure Partners LP | 205,000 | 3.25% | 15/1/2032 | 170,768 | 0.00% |
| Sentara Health | 60,000 | 2.93% | 1/11/2051 | 38,384 | 0.00% |
| ServiceNow, Inc. | 705,000 | 1.40% | 1/9/2030 | 585,460 | 0.02% |
| Sharp HealthCare | 80,000 | 2.68% | 1/8/2050 | 49,048 | 0.00% |
| Shell Finance US, Inc. | 649,000 | 2.38% | 7/11/2029 | 582,004 | 0.02% |
| Shell Finance US, Inc. | 1,035,000 | 2.75% | 6/4/2030 | 933,003 | 0.03% |
| Shell Finance US, Inc. | 700,000 | 4.13% | 11/5/2035 | 641,726 | 0.02% |
| Shell Finance US, Inc. | 375,000 | 4.55% | 12/8/2043 | 327,025 | 0.01% |
| Shell Finance US, Inc. | 915,000 | 4.38% | 11/5/2045 | 765,270 | 0.02% |
| Shell Finance US, Inc. | 977,000 | 4.00% | 10/5/2046 | 766,220 | 0.02% |
| Shell Finance US, Inc. | 630,000 | 3.75% | 12/9/2046 | 473,098 | 0.01% |
| Shell Finance US, Inc. | 525,000 | 3.25% | 6/4/2050 | 353,626 | 0.01% |
| Shell International Finance BV | 671,000 | 2.88% | 10/5/2026 | 656,425 | 0.02% |
| Shell International Finance BV | 740,000 | 3.88% | 13/11/2028 | 718,673 | 0.02% |
| Shell International Finance BV | 1,348,000 | 6.38% | 15/12/2038 | 1,466,887 | 0.04% |
| Shell International Finance BV | 500,000 | 5.50% | 25/3/2040 | 500,018 | 0.01% |
| Shell International Finance BV | 400,000 | 2.88% | 26/11/2041 | 282,359 | 0.01% |
| Shell International Finance BV | 290,000 | 3.63% | 21/8/2042 | 225,447 | 0.01% |
| Shell International Finance BV | 500,000 | 3.13% | 7/11/2049 | 329,391 | 0.01% |
| Shell International Finance BV | 420,000 | 3.00% | 26/11/2051 | 265,940 | 0.01% |
| Sherwin-Williams Co. | 50,000 | 3.95% | 15/1/2026 | 49,655 | 0.00% |
| Sherwin-Williams Co. | 535,000 | 3.45% | 1/6/2027 | 520,266 | 0.01% |
| Sherwin-Williams Co. | 225,000 | 4.55% | 1/3/2028 | 223,389 | 0.01% |
| Sherwin-Williams Co. | 526,000 | 2.95% | 15/8/2029 | 482,750 | 0.01% |
| Sherwin-Williams Co. | 275,000 | 4.80% | 1/9/2031 | 271,212 | 0.01% |
| Sherwin-Williams Co. | 167,000 | 2.20% | 15/3/2032 | 138,261 | 0.00% |
| Sherwin-Williams Co. | 100,000 | 4.00% | 15/12/2042 | 79,060 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sherwin-Williams Co. | 676,000 | 4.50% | 1/6/2047 | 567,924 | 0.02% |
| Sherwin-Williams Co. | 345,000 | 3.80% | 15/8/2049 | 252,998 | 0.01% |
| Sherwin-Williams Co. | 435,000 | 3.30% | 15/5/2050 | 288,641 | 0.01% |
| Sherwin-Williams Co. | 150,000 | 2.90% | 15/3/2052 | 91,316 | 0.00% |
| Shire Acquisitions Investments Ireland DAC | 107,000 | 3.20% | 23/9/2026 | 104,611 | 0.00% |
| Sierra Pacific Power Co. | 442,000 | 2.60% | 1/5/2026 | 430,212 | 0.01% |
| Sierra Pacific Power Co. | 175,000 | 5.90% | 15/3/2054 | 175,488 | 0.00% |
| Silgan Holdings, Inc. | 480,000 | 1.40% | 1/4/2026 | 457,748 | 0.01% |
| Simon Property Group LP | 276,000 | 3.30% | 15/1/2026 | 272,180 | 0.01% |
| Simon Property Group LP | 405,000 | 3.25% | 30/11/2026 | 395,069 | 0.01% |
| Simon Property Group LP | 344,000 | 1.38% | 15/1/2027 | 322,399 | 0.01% |
| Simon Property Group LP | 150,000 | 3.38% | 15/6/2027 | 145,813 | 0.00% |
| Simon Property Group LP | 251,000 | 3.38% | 1/12/2027 | 242,889 | 0.01% |
| Simon Property Group LP | 412,000 | 1.75% | 1/2/2028 | 377,012 | 0.01% |
| Simon Property Group LP | 378,000 | 2.45% | 13/9/2029 | 339,760 | 0.01% |
| Simon Property Group LP | 297,000 | 2.65% | 15/7/2030 | 264,254 | 0.01% |
| Simon Property Group LP | 185,000 | 2.20% | 1/2/2031 | 157,394 | 0.00% |
| Simon Property Group LP | 350,000 | 2.25% | 15/1/2032 | 290,459 | 0.01% |
| Simon Property Group LP | 280,000 | 2.65% | 1/2/2032 | 238,351 | 0.01% |
| Simon Property Group LP | 150,000 | 5.50% | 8/3/2033 | 152,311 | 0.00% |
| Simon Property Group LP | 180,000 | 6.25% | 15/1/2034 | 191,057 | 0.01% |
| Simon Property Group LP | 310,000 | 4.75% | 26/9/2034 | 293,931 | 0.01% |
| Simon Property Group LP | 314,000 | 6.75% | 1/2/2040 | 346,461 | 0.01% |
| Simon Property Group LP | 300,000 | 4.75% | 15/3/2042 | 268,583 | 0.01% |
| Simon Property Group LP | 210,000 | 4.25% | 1/10/2044 | 173,096 | 0.00% |
| Simon Property Group LP | 207,000 | 4.25% | 30/11/2046 | 169,133 | 0.00% |
| Simon Property Group LP | 480,000 | 3.25% | 13/9/2049 | 321,910 | 0.01% |
| Simon Property Group LP | 400,000 | 3.80% | 15/7/2050 | 294,920 | 0.01% |
| Simon Property Group LP | 200,000 | 5.85% | 8/3/2053 | 201,632 | 0.01% |
| Simon Property Group LP | 250,000 | 6.65% | 15/1/2054 | 277,933 | 0.01% |
| Sixth Street Lending Partners | 425,000 | 6.50% | 11/3/2029 | 430,291 | 0.01% |
| Sixth Street Specialty Lending, Inc. | 95,000 | 6.95% | 14/8/2028 | 98,899 | 0.00% |
| Sixth Street Specialty Lending, Inc. | 130,000 | 6.13% | 1/3/2029 | 131,628 | 0.00% |
| Skyworks Solutions, Inc. | 675,000 | 1.80% | 1/6/2026 | 646,491 | 0.02% |
| Skyworks Solutions, Inc. | 350,000 | 3.00% | 1/6/2031 | 299,647 | 0.01% |
| Smithfield Foods, Inc. | 420,000 | 4.25% | 1/2/2027 | 410,775 | 0.01% |
| Smithfield Foods, Inc. | 573,000 | 5.20% | 1/4/2029 | 560,509 | 0.02% |
| Smithfield Foods, Inc. | 420,000 | 3.00% | 15/10/2030 | 363,064 | 0.01% |
| Snap-on, Inc. | 210,000 | 4.10% | 1/3/2048 | 168,171 | 0.00% |
| Snap-on, Inc. | 235,000 | 3.10% | 1/5/2050 | 155,652 | 0.00% |
| Solar Star Funding LLC | 184,997 | 5.38% | 30/6/2035 | 183,469 | 0.01% |
| Solvay Finance America LLC | 200,000 | 5.85% | 4/6/2034 | 202,614 | 0.01% |
| Solventum Corp. | 475,000 | 5.45% | 25/2/2027 | 479,233 | 0.01% |
| Solventum Corp. | 400,000 | 5.40% | 1/3/2029 | 401,206 | 0.01% |
| Solventum Corp. | 515,000 | 5.45% | 13/3/2031 | 514,805 | 0.01% |
| Solventum Corp. | 775,000 | 5.60% | 23/3/2034 | 771,020 | 0.02% |
| Solventum Corp. | 575,000 | 5.90% | 30/4/2054 | 561,327 | 0.02% |
| Solventum Corp. | 125,000 | 6.00% | 15/5/2064 | 121,739 | 0.00% |
| Sonoco Products Co. | 475,000 | 4.45% | 1/9/2026 | 471,623 | 0.01% |
| Sonoco Products Co. | 250,000 | 2.25% | 1/2/2027 | 236,497 | 0.01% |
| Sonoco Products Co. | 175,000 | 4.60% | 1/9/2029 | 170,524 | 0.00% |
| Sonoco Products Co. | 495,000 | 3.13% | 1/5/2030 | 445,542 | 0.01% |
| Sonoco Products Co. | 255,000 | 2.85% | 1/2/2032 | 216,542 | 0.01% |
| Sonoco Products Co. | 340,000 | 5.00% | 1/9/2034 | 322,466 | 0.01% |
| Sonoco Products Co. | 150,000 | 5.75% | 1/11/2040 | 147,106 | 0.00% |
| Southern California Edison Co. | 85,000 | 1.20% | 1/2/2026 | 81,882 | 0.00% |
| Southern California Edison Co. | 425,000 | 5.35% | 1/3/2026 | 427,937 | 0.01% |
| Southern California Edison Co. | 180,000 | 4.90% | 1/6/2026 | 180,421 | 0.00% |
| Southern California Edison Co. | 325,000 | 4.40% | 6/9/2026 | 323,739 | 0.01% |
| Southern California Edison Co. | 170,000 | 4.88% | 1/2/2027 | 170,571 | 0.00% |
| Southern California Edison Co. | 193,000 | 4.70% | 1/6/2027 | 193,059 | 0.01% |
| Southern California Edison Co. | 455,000 | 5.85% | 1/11/2027 | 467,733 | 0.01% |
| Southern California Edison Co. | 255,000 | 5.30% | 1/3/2028 | 258,199 | 0.01% |
| Southern California Edison Co. | 130,000 | 3.65% | 1/3/2028 | 125,193 | 0.00% |
| Southern California Edison Co. | 235,000 | 5.65% | 1/10/2028 | 240,576 | 0.01% |
| Southern California Edison Co. | 250,000 | 4.20% | 1/3/2029 | 242,275 | 0.01% |
| Southern California Edison Co. | 125,000 | 6.65% | 1/4/2029 | 131,884 | 0.00% |
| Southern California Edison Co. | 345,000 | 5.15% | 1/6/2029 | 347,101 | 0.01% |
| Southern California Edison Co. | 287,000 | 2.85% | 1/8/2029 | 262,083 | 0.01% |
| Southern California Edison Co. | 275,000 | 2.25% | 1/6/2030 | 238,753 | 0.01% |
| Southern California Edison Co. | 245,000 | 5.45% | 1/6/2031 | 248,897 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Southern California Edison Co. | 200,000 | 2.50% | 1/6/2031 | 171,079 | 0.00% |
| Southern California Edison Co. | 225,000 | 2.75% | 1/2/2032 | 192,076 | 0.01% |
| Southern California Edison Co. | 375,000 | 5.95% | 1/11/2032 | 391,063 | 0.01% |
| Southern California Edison Co. | 365,000 | 6.00% | 15/1/2034 | 382,109 | 0.01% |
| Southern California Edison Co. | 395,000 | 5.20% | 1/6/2034 | 390,915 | 0.01% |
| Southern California Edison Co. | 115,000 | 5.75% | 1/4/2035 | 117,561 | 0.00% |
| Southern California Edison Co. | 251,000 | 5.35% | 15/7/2035 | 248,923 | 0.01% |
| Southern California Edison Co. | 160,000 | 5.63% | 1/2/2036 | 159,710 | 0.00% |
| Southern California Edison Co. | 235,000 | 5.55% | 15/1/2037 | 233,300 | 0.01% |
| Southern California Edison Co. | 310,000 | 5.95% | 1/2/2038 | 316,934 | 0.01% |
| Southern California Edison Co. | 105,000 | 6.05% | 15/3/2039 | 108,570 | 0.00% |
| Southern California Edison Co. | 395,000 | 5.50% | 15/3/2040 | 384,859 | 0.01% |
| Southern California Edison Co. | 525,000 | 4.50% | 1/9/2040 | 459,348 | 0.01% |
| Southern California Edison Co. | 234,000 | 4.05% | 15/3/2042 | 189,376 | 0.01% |
| Southern California Edison Co. | 250,000 | 3.90% | 15/3/2043 | 196,701 | 0.01% |
| Southern California Edison Co. | 315,000 | 4.65% | 1/10/2043 | 271,999 | 0.01% |
| Southern California Edison Co. | 425,000 | 3.60% | 1/2/2045 | 313,440 | 0.01% |
| Southern California Edison Co. | 645,000 | 4.00% | 1/4/2047 | 496,747 | 0.01% |
| Southern California Edison Co. | 563,000 | 4.13% | 1/3/2048 | 439,239 | 0.01% |
| Southern California Edison Co. | 160,000 | 4.88% | 1/3/2049 | 139,465 | 0.00% |
| Southern California Edison Co. | 430,000 | 3.65% | 1/2/2050 | 307,705 | 0.01% |
| Southern California Edison Co. | 350,000 | 2.95% | 1/2/2051 | 219,869 | 0.01% |
| Southern California Edison Co. | 175,000 | 3.65% | 1/6/2051 | 123,955 | 0.00% |
| Southern California Edison Co. | 355,000 | 3.45% | 1/2/2052 | 240,344 | 0.01% |
| Southern California Edison Co. | 75,000 | 5.45% | 1/6/2052 | 70,507 | 0.00% |
| Southern California Edison Co. | 120,000 | 5.70% | 1/3/2053 | 116,657 | 0.00% |
| Southern California Edison Co. | 275,000 | 5.88% | 1/12/2053 | 273,991 | 0.01% |
| Southern California Edison Co. | 170,000 | 5.75% | 15/4/2054 | 167,144 | 0.00% |
| Southern California Gas Co. | 150,000 | 2.60% | 15/6/2026 | 145,835 | 0.00% |
| Southern California Gas Co. | 260,000 | 2.95% | 15/4/2027 | 250,118 | 0.01% |
| Southern California Gas Co. | 318,000 | 2.55% | 1/2/2030 | 284,834 | 0.01% |
| Southern California Gas Co. | 150,000 | 5.20% | 1/6/2033 | 149,313 | 0.00% |
| Southern California Gas Co. | 175,000 | 5.05% | 1/9/2034 | 172,274 | 0.00% |
| Southern California Gas Co. | 410,000 | 5.13% | 15/11/2040 | 390,080 | 0.01% |
| Southern California Gas Co. | 245,000 | 3.75% | 15/9/2042 | 191,256 | 0.01% |
| Southern California Gas Co. | 245,000 | 4.13% | 1/6/2048 | 192,564 | 0.01% |
| Southern California Gas Co. | 250,000 | 4.30% | 15/1/2049 | 202,550 | 0.01% |
| Southern California Gas Co. | 160,000 | 3.95% | 15/2/2050 | 121,452 | 0.00% |
| Southern California Gas Co. | 165,000 | 6.35% | 15/11/2052 | 177,495 | 0.00% |
| Southern California Gas Co. | 200,000 | 5.75% | 1/6/2053 | 199,027 | 0.01% |
| Southern California Gas Co. | 225,000 | 5.60% | 1/4/2054 | 220,227 | 0.01% |
| Southern Co. | 708,000 | 3.25% | 1/7/2026 | 693,669 | 0.02% |
| Southern Co. | 180,000 | 5.11% | 1/8/2027 | 181,462 | 0.00% |
| Southern Co. | 126,000 | 1.75% | 15/3/2028 | 114,310 | 0.00% |
| Southern Co. | 170,000 | 4.85% | 15/6/2028 | 170,177 | 0.00% |
| Southern Co. | 400,000 | 5.50% | 15/3/2029 | 408,112 | 0.01% |
| Southern Co. | 543,000 | 3.70% | 30/4/2030 | 509,558 | 0.01% |
| Southern Co. | 225,000 | 5.70% | 15/10/2032 | 231,287 | 0.01% |
| Southern Co. | 275,000 | 5.20% | 15/6/2033 | 272,001 | 0.01% |
| Southern Co. | 280,000 | 5.70% | 15/3/2034 | 286,052 | 0.01% |
| Southern Co. | 450,000 | 4.85% | 15/3/2035 | 429,703 | 0.01% |
| Southern Co. | 545,000 | 4.25% | 1/7/2036 | 489,885 | 0.01% |
| Southern Co. | 610,000 | 4.40% | 1/7/2046 | 504,967 | 0.01% |
| Southern Co. | 275,000 | 4.00% | 15/1/2051 | 268,946 | 0.01% |
| Southern Co. | 335,000 | 3.75% | 15/9/2051 | 320,732 | 0.01% |
| Southern Co. Gas Capital Corp. | 250,000 | 3.25% | 15/6/2026 | 244,858 | 0.01% |
| Southern Co. Gas Capital Corp. | 25,000 | 1.75% | 15/1/2031 | 20,582 | 0.00% |
| Southern Co. Gas Capital Corp. | 290,000 | 5.15% | 15/9/2032 | 289,010 | 0.01% |
| Southern Co. Gas Capital Corp. | 185,000 | 5.75% | 15/9/2033 | 189,667 | 0.01% |
| Southern Co. Gas Capital Corp. | 225,000 | 4.95% | 15/9/2034 | 217,747 | 0.01% |
| Southern Co. Gas Capital Corp. | 200,000 | 5.88% | 15/3/2041 | 202,197 | 0.01% |
| Southern Co. Gas Capital Corp. | 155,000 | 4.40% | 1/6/2043 | 130,221 | 0.00% |
| Southern Co. Gas Capital Corp. | 250,000 | 3.95% | 1/10/2046 | 192,961 | 0.01% |
| Southern Co. Gas Capital Corp. | 395,000 | 4.40% | 30/5/2047 | 324,315 | 0.01% |
| Southern Co. Gas Capital Corp. | 310,000 | 3.15% | 30/9/2051 | 199,696 | 0.01% |
| Southern Natural Gas Co. LLC | 190,000 | 4.80% | 15/3/2047 | 158,006 | 0.00% |
| Southern Power Co. | 125,000 | 0.90% | 15/1/2026 | 120,049 | 0.00% |
| Southern Power Co. | 150,000 | 5.15% | 15/9/2041 | 139,862 | 0.00% |
| Southern Power Co. | 217,000 | 5.25% | 15/7/2043 | 200,639 | 0.01% |
| Southern Power Co. | 175,000 | 4.95% | 15/12/2046 | 152,827 | 0.00% |
| Southwest Airlines Co. | 120,000 | 3.00% | 15/11/2026 | 115,982 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Southwest Airlines Co. | 640,000 | 5.13% | 15/6/2027 | 643,340 | 0.02% |
| Southwest Airlines Co. | 175,000 | 3.45% | 16/11/2027 | 168,231 | 0.00% |
| Southwest Airlines Co. | 205,000 | 2.63% | 10/2/2030 | 181,417 | 0.00% |
| Southwest Gas Corp. | 130,000 | 5.80% | 1/12/2027 | 133,156 | 0.00% |
| Southwest Gas Corp. | 90,000 | 5.45% | 23/3/2028 | 91,031 | 0.00% |
| Southwest Gas Corp. | 50,000 | 3.70% | 1/4/2028 | 48,048 | 0.00% |
| Southwest Gas Corp. | 320,000 | 4.05% | 15/3/2032 | 297,125 | 0.01% |
| Southwest Gas Corp. | 70,000 | 3.80% | 29/9/2046 | 51,359 | 0.00% |
| Southwest Gas Corp. | 205,000 | 4.15% | 1/6/2049 | 155,379 | 0.00% |
| Southwest Gas Corp. | 55,000 | 3.18% | 15/8/2051 | 34,671 | 0.00% |
| Southwestern Electric Power Co. | 195,000 | 1.65% | 15/3/2026 | 187,652 | 0.01% |
| Southwestern Electric Power Co. | 264,000 | 2.75% | 1/10/2026 | 254,576 | 0.01% |
| Southwestern Electric Power Co. | 95,000 | 4.10% | 15/9/2028 | 92,179 | 0.00% |
| Southwestern Electric Power Co. | 150,000 | 5.30% | 1/4/2033 | 148,401 | 0.00% |
| Southwestern Electric Power Co. | 150,000 | 6.20% | 15/3/2040 | 154,289 | 0.00% |
| Southwestern Electric Power Co. | 95,000 | 3.90% | 1/4/2045 | 70,754 | 0.00% |
| Southwestern Electric Power Co. | 180,000 | 3.85% | 1/2/2048 | 129,594 | 0.00% |
| Southwestern Electric Power Co. | 425,000 | 3.25% | 1/11/2051 | 270,514 | 0.01% |
| Southwestern Public Service Co. | 175,000 | 4.50% | 15/8/2041 | 150,072 | 0.00% |
| Southwestern Public Service Co. | 145,000 | 3.40% | 15/8/2046 | 101,168 | 0.00% |
| Southwestern Public Service Co. | 360,000 | 3.70% | 15/8/2047 | 260,879 | 0.01% |
| Southwestern Public Service Co. | 100,000 | 4.40% | 15/11/2048 | 81,124 | 0.00% |
| Southwestern Public Service Co. | 55,000 | 3.75% | 15/6/2049 | 39,885 | 0.00% |
| Southwestern Public Service Co. | 175,000 | 3.15% | 1/5/2050 | 113,423 | 0.00% |
| Southwestern Public Service Co. | 375,000 | 6.00% | 1/6/2054 | 379,487 | 0.01% |
| Spectra Energy Partners LP | 410,000 | 3.38% | 15/10/2026 | 400,292 | 0.01% |
| Spectra Energy Partners LP | 50,000 | 5.95% | 25/9/2043 | 49,174 | 0.00% |
| Spectra Energy Partners LP | 315,000 | 4.50% | 15/3/2045 | 258,253 | 0.01% |
| Spire Missouri, Inc. | 211,000 | 4.80% | 15/2/2033 | 205,957 | 0.01% |
| Spire Missouri, Inc. | 155,000 | 5.15% | 15/8/2034 | 153,675 | 0.00% |
| Spire Missouri, Inc. | 45,000 | 3.30% | 1/6/2051 | 30,126 | 0.00% |
| Sprint Capital Corp. | 975,000 | 6.88% | 15/11/2028 | 1,034,350 | 0.03% |
| Sprint Capital Corp. | 1,505,000 | 8.75% | 15/3/2032 | 1,799,350 | 0.05% |
| Sprint LLC | 785,000 | 7.63% | 1/3/2026 | 802,776 | 0.02% |
| Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC | 702,000 | 5.15% | 20/3/2028 | 705,283 | 0.02% |
| SSM Health Care Corp. | 175,000 | 4.89% | 1/6/2028 | 174,486 | 0.00% |
| Stanford Health Care | 402,000 | 3.80% | 15/11/2048 | 309,549 | 0.01% |
| Stanford Health Care | 112,000 | 3.03% | 15/8/2051 | 73,538 | 0.00% |
| Stanley Black & Decker, Inc. | 180,000 | 3.40% | 1/3/2026 | 177,021 | 0.00% |
| Stanley Black & Decker, Inc. | 125,000 | 6.00% | 6/3/2028 | 129,321 | 0.00% |
| Stanley Black & Decker, Inc. | 171,000 | 4.25% | 15/11/2028 | 166,962 | 0.00% |
| Stanley Black & Decker, Inc. | 355,000 | 2.30% | 15/3/2030 | 307,828 | 0.01% |
| Stanley Black & Decker, Inc. | 290,000 | 3.00% | 15/5/2032 | 248,334 | 0.01% |
| Stanley Black & Decker, Inc. | 94,000 | 5.20% | 1/9/2040 | 88,560 | 0.00% |
| Stanley Black & Decker, Inc. | 195,000 | 4.85% | 15/11/2048 | 166,178 | 0.00% |
| Stanley Black & Decker, Inc. | 355,000 | 2.75% | 15/11/2050 | 204,073 | 0.01% |
| Starbucks Corp. | 336,000 | 4.75% | 15/2/2026 | 336,811 | 0.01% |
| Starbucks Corp. | 100,000 | 2.45% | 15/6/2026 | 97,007 | 0.00% |
| Starbucks Corp. | 325,000 | 4.85% | 8/2/2027 | 326,335 | 0.01% |
| Starbucks Corp. | 299,000 | 2.00% | 12/3/2027 | 282,480 | 0.01% |
| Starbucks Corp. | 230,000 | 3.50% | 1/3/2028 | 221,896 | 0.01% |
| Starbucks Corp. | 262,000 | 4.00% | 15/11/2028 | 253,922 | 0.01% |
| Starbucks Corp. | 390,000 | 3.55% | 15/8/2029 | 369,305 | 0.01% |
| Starbucks Corp. | 279,000 | 2.25% | 12/3/2030 | 244,520 | 0.01% |
| Starbucks Corp. | 462,000 | 2.55% | 15/11/2030 | 404,623 | 0.01% |
| Starbucks Corp. | 75,000 | 4.90% | 15/2/2031 | 74,890 | 0.00% |
| Starbucks Corp. | 340,000 | 3.00% | 14/2/2032 | 297,196 | 0.01% |
| Starbucks Corp. | 200,000 | 4.80% | 15/2/2033 | 195,081 | 0.01% |
| Starbucks Corp. | 150,000 | 5.00% | 15/2/2034 | 146,828 | 0.00% |
| Starbucks Corp. | 245,000 | 4.30% | 15/6/2045 | 198,446 | 0.01% |
| Starbucks Corp. | 305,000 | 3.75% | 1/12/2047 | 222,883 | 0.01% |
| Starbucks Corp. | 300,000 | 4.50% | 15/11/2048 | 248,327 | 0.01% |
| Starbucks Corp. | 435,000 | 4.45% | 15/8/2049 | 356,250 | 0.01% |
| Starbucks Corp. | 717,000 | 3.35% | 12/3/2050 | 478,060 | 0.01% |
| Starbucks Corp. | 430,000 | 3.50% | 15/11/2050 | 297,657 | 0.01% |
| State Street Bank & Trust Co. | 430,000 | 4.78% | 23/11/2029 | 428,343 | 0.01% |
| State Street Corp. | 410,000 | 2.65% | 19/5/2026 | 399,962 | 0.01% |
| State Street Corp. | 800,000 | 5.27% | 3/8/2026 | 807,922 | 0.02% |
| State Street Corp. | 520,000 | 4.99% | 18/3/2027 | 524,297 | 0.01% |
| State Street Corp. | 35,000 | 4.33% | 22/10/2027 | 34,769 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| State Street Corp. | 139,000 | 1.68% | 18/11/2027 | 131,516 | 0.00% |
| State Street Corp. | 200,000 | 5.82% | 4/11/2028 | 205,607 | 0.01% |
| State Street Corp. | 225,000 | 4.53% | 20/2/2029 | 222,440 | 0.01% |
| State Street Corp. | 370,000 | 5.68% | 21/11/2029 | 380,384 | 0.01% |
| State Street Corp. | 225,000 | 4.14% | 3/12/2029 | 218,605 | 0.01% |
| State Street Corp. | 850,000 | 2.40% | 24/1/2030 | 761,053 | 0.02% |
| State Street Corp. | 230,000 | 2.20% | 3/3/2031 | 195,346 | 0.01% |
| State Street Corp. | 125,000 | 3.15% | 30/3/2031 | 114,372 | 0.00% |
| State Street Corp. | 25,000 | 2.62% | 7/2/2033 | 21,212 | 0.00% |
| State Street Corp. | 280,000 | 4.42% | 13/5/2033 | 266,240 | 0.01% |
| State Street Corp. | 225,000 | 4.16% | 4/8/2033 | 209,926 | 0.01% |
| State Street Corp. | 205,000 | 4.82% | 26/1/2034 | 198,692 | 0.01% |
| State Street Corp. | 440,000 | 5.16% | 18/5/2034 | 436,596 | 0.01% |
| State Street Corp. | 120,000 | 3.03% | 1/11/2034 | 108,216 | 0.00% |
| State Street Corp. | 605,000 | 6.12% | 21/11/2034 | 629,814 | 0.02% |
| Steel Dynamics, Inc. | 150,000 | 5.00% | 15/12/2026 | 150,191 | 0.00% |
| Steel Dynamics, Inc. | 175,000 | 1.65% | 15/10/2027 | 161,020 | 0.00% |
| Steel Dynamics, Inc. | 175,000 | 3.45% | 15/4/2030 | 162,069 | 0.00% |
| Steel Dynamics, Inc. | 169,000 | 3.25% | 15/1/2031 | 152,394 | 0.00% |
| Steel Dynamics, Inc. | 215,000 | 5.38% | 15/8/2034 | 213,403 | 0.01% |
| Steel Dynamics, Inc. | 275,000 | 3.25% | 15/10/2050 | 180,610 | 0.00% |
| Stellantis Finance US, Inc. | 705,000 | 1.71% | 29/1/2027 | 657,549 | 0.02% |
| Stellantis Finance US, Inc. | 426,000 | 5.63% | 12/1/2028 | 431,816 | 0.01% |
| Stellantis Finance US, Inc. | 685,000 | 2.69% | 15/9/2031 | 561,649 | 0.02% |
| Stellantis Finance US, Inc. | 200,000 | 6.38% | 12/9/2032 | 203,642 | 0.01% |
| STERIS Irish FinCo UnLtd Co. | 275,000 | 2.70% | 15/3/2031 | 237,406 | 0.01% |
| STERIS Irish FinCo UnLtd Co. | 160,000 | 3.75% | 15/3/2051 | 112,799 | 0.00% |
| Stewart Information Services Corp. | 125,000 | 3.60% | 15/11/2031 | 108,239 | 0.00% |
| Stifel Financial Corp. | 200,000 | 4.00% | 15/5/2030 | 188,748 | 0.01% |
| Store Capital LLC | 192,000 | 4.50% | 15/3/2028 | 186,203 | 0.01% |
| Store Capital LLC | 272,000 | 4.63% | 15/3/2029 | 261,789 | 0.01% |
| Store Capital LLC | 135,000 | 2.75% | 18/11/2030 | 116,350 | 0.00% |
| Store Capital LLC | 140,000 | 2.70% | 1/12/2031 | 115,104 | 0.00% |
| Stryker Corp. | 325,000 | 3.50% | 15/3/2026 | 320,655 | 0.01% |
| Stryker Corp. | 275,000 | 3.65% | 7/3/2028 | 265,607 | 0.01% |
| Stryker Corp. | 250,000 | 4.25% | 11/9/2029 | 243,212 | 0.01% |
| Stryker Corp. | 325,000 | 1.95% | 15/6/2030 | 279,366 | 0.01% |
| Stryker Corp. | 400,000 | 4.63% | 11/9/2034 | 381,385 | 0.01% |
| Stryker Corp. | 165,000 | 4.10% | 1/4/2043 | 135,315 | 0.00% |
| Stryker Corp. | 270,000 | 4.38% | 15/5/2044 | 227,266 | 0.01% |
| Stryker Corp. | 392,000 | 4.63% | 15/3/2046 | 340,478 | 0.01% |
| Stryker Corp. | 125,000 | 2.90% | 15/6/2050 | 81,010 | 0.00% |
| Summa Health | 203,000 | 3.51% | 15/11/2051 | 147,757 | 0.00% |
| Sun Communities Operating LP | 305,000 | 5.50% | 15/1/2029 | 306,876 | 0.01% |
| Sun Communities Operating LP | 387,000 | 2.70% | 15/7/2031 | 325,520 | 0.01% |
| Sun Communities Operating LP | 134,000 | 4.20% | 15/4/2032 | 122,231 | 0.00% |
| Sun Communities Operating LP | 260,000 | 5.70% | 15/1/2033 | 258,685 | 0.01% |
| Sutter Health | 125,000 | 3.70% | 15/8/2028 | 119,902 | 0.00% |
| Sutter Health | 150,000 | 2.29% | 15/8/2030 | 130,527 | 0.00% |
| Sutter Health | 595,000 | 5.16% | 15/8/2033 | 591,490 | 0.02% |
| Sutter Health | 350,000 | 3.16% | 15/8/2040 | 262,188 | 0.01% |
| Sutter Health | 170,000 | 4.09% | 15/8/2048 | 137,148 | 0.00% |
| Sutter Health | 310,000 | 3.36% | 15/8/2050 | 217,443 | 0.01% |
| Synchrony Bank | 365,000 | 5.63% | 23/8/2027 | 367,661 | 0.01% |
| Synchrony Financial | 335,000 | 3.70% | 4/8/2026 | 327,751 | 0.01% |
| Synchrony Financial | 697,000 | 3.95% | 1/12/2027 | 674,271 | 0.02% |
| Synchrony Financial | 590,000 | 5.15% | 19/3/2029 | 581,579 | 0.02% |
| Synchrony Financial | 413,000 | 2.88% | 28/10/2031 | 342,509 | 0.01% |
| Synovus Bank | 534,000 | 5.63% | 15/2/2028 | 534,919 | 0.01% |
| Synovus Financial Corp. | 230,000 | 6.17% | 1/11/2030 | 231,950 | 0.01% |
| Sysco Corp. | 370,000 | 3.30% | 15/7/2026 | 362,429 | 0.01% |
| Sysco Corp. | 388,000 | 3.25% | 15/7/2027 | 374,294 | 0.01% |
| Sysco Corp. | 230,000 | 5.75% | 17/1/2029 | 236,816 | 0.01% |
| Sysco Corp. | 405,000 | 2.40% | 15/2/2030 | 357,366 | 0.01% |
| Sysco Corp. | 300,000 | 5.95% | 1/4/2030 | 312,384 | 0.01% |
| Sysco Corp. | 235,000 | 2.45% | 14/12/2031 | 197,305 | 0.01% |
| Sysco Corp. | 405,000 | 6.00% | 17/1/2034 | 424,545 | 0.01% |
| Sysco Corp. | 192,000 | 5.38% | 21/9/2035 | 193,093 | 0.01% |
| Sysco Corp. | 254,000 | 6.60% | 1/4/2040 | 274,046 | 0.01% |
| Sysco Corp. | 90,000 | 4.85% | 1/10/2045 | 78,811 | 0.00% |
| Sysco Corp. | 105,000 | 4.50% | 1/4/2046 | 87,013 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Sysco Corp. | 150,000 | 4.45% | 15/3/2048 | 122,491 | 0.00% |
| Sysco Corp. | 355,000 | 3.30% | 15/2/2050 | 239,751 | 0.01% |
| Sysco Corp. | 470,000 | 6.60% | 1/4/2050 | 516,029 | 0.01% |
| Sysco Corp. | 350,000 | 3.15% | 14/12/2051 | 225,993 | 0.01% |
| System Energy Resources, Inc. | 85,000 | 6.00% | 15/4/2028 | 87,330 | 0.00% |
| System Energy Resources, Inc. | 100,000 | 5.30% | 15/12/2034 | 98,068 | 0.00% |
| Take-Two Interactive Software, Inc. | 333,000 | 5.00% | 28/3/2026 | 334,043 | 0.01% |
| Take-Two Interactive Software, Inc. | 295,000 | 3.70% | 14/4/2027 | 287,911 | 0.01% |
| Take-Two Interactive Software, Inc. | 480,000 | 4.95% | 28/3/2028 | 479,700 | 0.01% |
| Take-Two Interactive Software, Inc. | 170,000 | 5.40% | 12/6/2029 | 172,123 | 0.00% |
| Take-Two Interactive Software, Inc. | 150,000 | 4.00% | 14/4/2032 | 138,533 | 0.00% |
| Take-Two Interactive Software, Inc. | 425,000 | 5.60% | 12/6/2034 | 428,438 | 0.01% |
| Tampa Electric Co. | 430,000 | 4.90% | 1/3/2029 | 429,707 | 0.01% |
| Tampa Electric Co. | 220,000 | 2.40% | 15/3/2031 | 188,036 | 0.01% |
| Tampa Electric Co. | 180,000 | 4.10% | 15/6/2042 | 145,605 | 0.00% |
| Tampa Electric Co. | 90,000 | 4.35% | 15/5/2044 | 74,294 | 0.00% |
| Tampa Electric Co. | 95,000 | 4.30% | 15/6/2048 | 76,208 | 0.00% |
| Tampa Electric Co. | 194,000 | 4.45% | 15/6/2049 | 159,593 | 0.00% |
| Tampa Electric Co. | 90,000 | 3.63% | 15/6/2050 | 64,101 | 0.00% |
| Tampa Electric Co. | 100,000 | 5.00% | 15/7/2052 | 89,041 | 0.00% |
| Tanger Properties LP | 240,000 | 3.13% | 1/9/2026 | 232,620 | 0.01% |
| Tanger Properties LP | 200,000 | 2.75% | 1/9/2031 | 168,789 | 0.00% |
| Tapestry, Inc. | 155,000 | 4.13% | 15/7/2027 | 151,946 | 0.00% |
| Tapestry, Inc. | 150,000 | 5.10% | 11/3/2030 | 148,407 | 0.00% |
| Tapestry, Inc. | 474,000 | 3.05% | 15/3/2032 | 403,711 | 0.01% |
| Tapestry, Inc. | 150,000 | 5.50% | 11/3/2035 | 145,896 | 0.00% |
| Targa Resources Corp. | 535,000 | 5.20% | 1/7/2027 | 538,259 | 0.01% |
| Targa Resources Corp. | 310,000 | 6.15% | 1/3/2029 | 321,629 | 0.01% |
| Targa Resources Corp. | 535,000 | 4.20% | 1/2/2033 | 485,959 | 0.01% |
| Targa Resources Corp. | 395,000 | 6.13% | 15/3/2033 | 407,337 | 0.01% |
| Targa Resources Corp. | 405,000 | 6.50% | 30/3/2034 | 428,335 | 0.01% |
| Targa Resources Corp. | 200,000 | 5.50% | 15/2/2035 | 196,889 | 0.01% |
| Targa Resources Corp. | 455,000 | 4.95% | 15/4/2052 | 382,945 | 0.01% |
| Targa Resources Corp. | 270,000 | 6.25% | 1/7/2052 | 269,662 | 0.01% |
| Targa Resources Corp. | 255,000 | 6.50% | 15/2/2053 | 266,029 | 0.01% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | 150,000 | 6.50% | 15/7/2027 | 151,097 | 0.00% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | 100,000 | 5.00% | 15/1/2028 | 98,929 | 0.00% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | 100,000 | 6.88% | 15/1/2029 | 102,241 | 0.00% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | 305,000 | 5.50% | 1/3/2030 | 305,835 | 0.01% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | 665,000 | 4.88% | 1/2/2031 | 642,442 | 0.02% |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. | 555,000 | 4.00% | 15/1/2032 | 504,855 | 0.01% |
| Target Corp. | 1,102,000 | 2.50% | 15/4/2026 | 1,075,250 | 0.03% |
| Target Corp. | 508,000 | 1.95% | 15/1/2027 | 483,411 | 0.01% |
| Target Corp. | 412,000 | 3.38% | 15/4/2029 | 391,005 | 0.01% |
| Target Corp. | 400,000 | 2.35% | 15/2/2030 | 355,345 | 0.01% |
| Target Corp. | 150,000 | 2.65% | 15/9/2030 | 133,681 | 0.00% |
| Target Corp. | 404,000 | 4.50% | 15/9/2032 | 390,494 | 0.01% |
| Target Corp. | 75,000 | 6.35% | 1/11/2032 | 81,456 | 0.00% |
| Target Corp. | 430,000 | 4.40% | 15/1/2033 | 411,556 | 0.01% |
| Target Corp. | 400,000 | 4.50% | 15/9/2034 | 380,121 | 0.01% |
| Target Corp. | 73,000 | 6.50% | 15/10/2037 | 80,088 | 0.00% |
| Target Corp. | 130,000 | 7.00% | 15/1/2038 | 148,620 | 0.00% |
| Target Corp. | 425,000 | 4.00% | 1/7/2042 | 354,975 | 0.01% |
| Target Corp. | 395,000 | 3.63% | 15/4/2046 | 295,785 | 0.01% |
| Target Corp. | 223,000 | 3.90% | 15/11/2047 | 173,729 | 0.00% |
| Target Corp. | 490,000 | 2.95% | 15/1/2052 | 312,819 | 0.01% |
| Target Corp. | 342,000 | 4.80% | 15/1/2053 | 305,461 | 0.01% |
| TC PipeLines LP | 615,000 | 3.90% | 25/5/2027 | 601,325 | 0.02% |
| TCI Communications, Inc. | 495,000 | 7.88% | 15/2/2026 | 512,324 | 0.01% |
| TCI Communications, Inc. | 205,000 | 7.13% | 15/2/2028 | 218,814 | 0.01% |
| TD SYNEX Corp. | 272,000 | 1.75% | 9/8/2026 | 258,227 | 0.01% |
| TD SYNEX Corp. | 280,000 | 2.38% | 9/8/2028 | 253,917 | 0.01% |
| TD SYNEX Corp. | 120,000 | 2.65% | 9/8/2031 | 100,968 | 0.00% |
| TD SYNEX Corp. | 150,000 | 6.10% | 12/4/2034 | 154,004 | 0.00% |
| Teachers Insurance & Annuity Association of America | 543,000 | 6.85% | 16/12/2039 | 602,036 | 0.02% |
| Teachers Insurance & Annuity Association of America | 910,000 | 4.90% | 15/9/2044 | 812,592 | 0.02% |
| Teachers Insurance & Annuity Association of America | 895,000 | 4.27% | 15/5/2047 | 715,691 | 0.02% |
| Teachers Insurance & Annuity Association of America | 665,000 | 3.30% | 15/5/2050 | 444,650 | 0.01% |
| Teledyne FLIR LLC | 45,000 | 2.50% | 1/8/2030 | 39,335 | 0.00% |
| Teledyne Technologies, Inc. | 255,000 | 1.60% | 1/4/2026 | 244,990 | 0.01% |
| Teledyne Technologies, Inc. | 210,000 | 2.25% | 1/4/2028 | 193,172 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Teledyne Technologies, Inc. | 670,000 | 2.75% | 1/4/2031 | 582,612 | 0.02% |
| Tennessee Gas Pipeline Co. LLC | 80,000 | 7.00% | 15/3/2027 | 83,453 | 0.00% |
| Tennessee Gas Pipeline Co. LLC | 320,000 | 2.90% | 1/3/2030 | 286,570 | 0.01% |
| Texas Eastern Transmission LP | 60,000 | 3.50% | 15/1/2028 | 57,218 | 0.00% |
| Texas Eastern Transmission LP | 277,000 | 7.00% | 15/7/2032 | 302,823 | 0.01% |
| Texas Eastern Transmission LP | 160,000 | 4.15% | 15/1/2048 | 123,114 | 0.00% |
| Texas Health Resources | 70,000 | 2.33% | 15/11/2050 | 39,784 | 0.00% |
| Texas Health Resources | 100,000 | 4.33% | 15/11/2055 | 82,245 | 0.00% |
| Texas Instruments, Inc. | 240,000 | 1.13% | 15/9/2026 | 227,052 | 0.01% |
| Texas Instruments, Inc. | 347,000 | 2.90% | 3/11/2027 | 332,632 | 0.01% |
| Texas Instruments, Inc. | 270,000 | 4.60% | 15/2/2028 | 270,409 | 0.01% |
| Texas Instruments, Inc. | 217,000 | 2.25% | 4/9/2029 | 194,841 | 0.01% |
| Texas Instruments, Inc. | 430,000 | 1.75% | 4/5/2030 | 367,970 | 0.01% |
| Texas Instruments, Inc. | 155,000 | 1.90% | 15/9/2031 | 129,727 | 0.00% |
| Texas Instruments, Inc. | 181,000 | 3.65% | 16/8/2032 | 166,073 | 0.00% |
| Texas Instruments, Inc. | 300,000 | 4.90% | 14/3/2033 | 297,999 | 0.01% |
| Texas Instruments, Inc. | 225,000 | 4.85% | 8/2/2034 | 221,417 | 0.01% |
| Texas Instruments, Inc. | 200,000 | 3.88% | 15/3/2039 | 171,717 | 0.00% |
| Texas Instruments, Inc. | 804,000 | 4.15% | 15/5/2048 | 654,375 | 0.02% |
| Texas Instruments, Inc. | 450,000 | 2.70% | 15/9/2051 | 272,883 | 0.01% |
| Texas Instruments, Inc. | 155,000 | 4.10% | 16/8/2052 | 121,994 | 0.00% |
| Texas Instruments, Inc. | 380,000 | 5.00% | 14/3/2053 | 347,250 | 0.01% |
| Texas Instruments, Inc. | 300,000 | 5.15% | 8/2/2054 | 280,763 | 0.01% |
| Texas Instruments, Inc. | 525,000 | 5.05% | 18/5/2063 | 472,921 | 0.01% |
| Textron, Inc. | 326,000 | 4.00% | 15/3/2026 | 322,951 | 0.01% |
| Textron, Inc. | 70,000 | 3.38% | 1/3/2028 | 66,618 | 0.00% |
| Textron, Inc. | 200,000 | 3.90% | 17/9/2029 | 190,042 | 0.01% |
| Textron, Inc. | 350,000 | 3.00% | 1/6/2030 | 314,448 | 0.01% |
| Textron, Inc. | 45,000 | 2.45% | 15/3/2031 | 38,300 | 0.00% |
| Textron, Inc. | 310,000 | 6.10% | 15/11/2033 | 323,066 | 0.01% |
| The Campbell's Co. | 175,000 | 5.30% | 20/3/2026 | 176,139 | 0.00% |
| The Campbell's Co. | 250,000 | 5.20% | 19/3/2027 | 252,373 | 0.01% |
| The Campbell's Co. | 505,000 | 4.15% | 15/3/2028 | 492,698 | 0.01% |
| The Campbell's Co. | 375,000 | 5.20% | 21/3/2029 | 378,114 | 0.01% |
| The Campbell's Co. | 223,000 | 2.38% | 24/4/2030 | 195,294 | 0.01% |
| The Campbell's Co. | 475,000 | 5.40% | 21/3/2034 | 473,212 | 0.01% |
| The Campbell's Co. | 350,000 | 4.75% | 23/3/2035 | 330,204 | 0.01% |
| The Campbell's Co. | 230,000 | 4.80% | 15/3/2048 | 198,353 | 0.01% |
| The Campbell's Co. | 155,000 | 3.13% | 24/4/2050 | 99,890 | 0.00% |
| The Campbell's Co. | 250,000 | 5.25% | 13/10/2054 | 226,491 | 0.01% |
| Thermo Fisher Scientific, Inc. | 180,000 | 4.95% | 10/8/2026 | 181,276 | 0.00% |
| Thermo Fisher Scientific, Inc. | 460,000 | 5.00% | 5/12/2026 | 464,198 | 0.01% |
| Thermo Fisher Scientific, Inc. | 480,000 | 4.80% | 21/11/2027 | 483,386 | 0.01% |
| Thermo Fisher Scientific, Inc. | 334,000 | 1.75% | 15/10/2028 | 300,367 | 0.01% |
| Thermo Fisher Scientific, Inc. | 145,000 | 5.00% | 31/1/2029 | 146,239 | 0.00% |
| Thermo Fisher Scientific, Inc. | 150,000 | 2.60% | 1/10/2029 | 136,361 | 0.00% |
| Thermo Fisher Scientific, Inc. | 175,000 | 4.98% | 10/8/2030 | 176,247 | 0.00% |
| Thermo Fisher Scientific, Inc. | 335,000 | 2.00% | 15/10/2031 | 278,704 | 0.01% |
| Thermo Fisher Scientific, Inc. | 105,000 | 4.95% | 21/11/2032 | 104,206 | 0.00% |
| Thermo Fisher Scientific, Inc. | 298,000 | 5.09% | 10/8/2033 | 296,240 | 0.01% |
| Thermo Fisher Scientific, Inc. | 570,000 | 2.80% | 15/10/2041 | 400,939 | 0.01% |
| Thermo Fisher Scientific, Inc. | 425,000 | 5.40% | 10/8/2043 | 417,695 | 0.01% |
| Thermo Fisher Scientific, Inc. | 375,000 | 5.30% | 1/2/2044 | 358,532 | 0.01% |
| Thermo Fisher Scientific, Inc. | 305,000 | 4.10% | 15/8/2047 | 247,403 | 0.01% |
| Thomas Jefferson University | 124,000 | 3.85% | 1/11/2057 | 92,002 | 0.00% |
| Time Warner Cable Enterprises LLC | 250,000 | 8.38% | 15/7/2033 | 280,606 | 0.01% |
| Time Warner Cable LLC | 580,000 | 6.55% | 1/5/2037 | 558,970 | 0.02% |
| Time Warner Cable LLC | 370,000 | 7.30% | 1/7/2038 | 376,872 | 0.01% |
| Time Warner Cable LLC | 555,000 | 6.75% | 15/6/2039 | 544,205 | 0.01% |
| Time Warner Cable LLC | 550,000 | 5.88% | 15/11/2040 | 491,504 | 0.01% |
| Time Warner Cable LLC | 480,000 | 5.50% | 1/9/2041 | 407,951 | 0.01% |
| Time Warner Cable LLC | 785,000 | 4.50% | 15/9/2042 | 585,441 | 0.02% |
| Timken Co. | 168,000 | 4.50% | 15/12/2028 | 164,806 | 0.00% |
| Timken Co. | 370,000 | 4.13% | 1/4/2032 | 339,234 | 0.01% |
| TJX Cos, Inc. | 165,000 | 2.25% | 15/9/2026 | 159,072 | 0.00% |
| TJX Cos, Inc. | 205,000 | 1.15% | 15/5/2028 | 182,918 | 0.01% |
| TJX Cos, Inc. | 467,000 | 3.88% | 15/4/2030 | 445,165 | 0.01% |
| TJX Cos, Inc. | 125,000 | 1.60% | 15/5/2031 | 102,287 | 0.00% |
| TJX Cos, Inc. | 175,000 | 4.50% | 15/4/2050 | 151,420 | 0.00% |
| T-Mobile USA, Inc. | 1,210,000 | 1.50% | 15/2/2026 | 1,167,100 | 0.03% |
| T-Mobile USA, Inc. | 230,000 | 2.63% | 15/4/2026 | 224,215 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| T-Mobile USA, Inc. | 1,696,000 | 3.75% | 15/4/2027 | 1,656,933 | 0.04% |
| T-Mobile USA, Inc. | 320,000 | 4.75% | 1/2/2028 | 318,004 | 0.01% |
| T-Mobile USA, Inc. | 810,000 | 2.05% | 15/2/2028 | 743,919 | 0.02% |
| T-Mobile USA, Inc. | 750,000 | 4.95% | 15/3/2028 | 750,192 | 0.02% |
| T-Mobile USA, Inc. | 501,000 | 4.80% | 15/7/2028 | 498,246 | 0.01% |
| T-Mobile USA, Inc. | 600,000 | 4.85% | 15/1/2029 | 596,828 | 0.02% |
| T-Mobile USA, Inc. | 275,000 | 2.63% | 15/2/2029 | 250,176 | 0.01% |
| T-Mobile USA, Inc. | 425,000 | 2.40% | 15/3/2029 | 382,777 | 0.01% |
| T-Mobile USA, Inc. | 1,230,000 | 3.38% | 15/4/2029 | 1,148,840 | 0.03% |
| T-Mobile USA, Inc. | 495,000 | 4.20% | 1/10/2029 | 478,954 | 0.01% |
| T-Mobile USA, Inc. | 2,800,000 | 3.88% | 15/4/2030 | 2,634,995 | 0.07% |
| T-Mobile USA, Inc. | 1,175,000 | 2.55% | 15/2/2031 | 1,010,294 | 0.03% |
| T-Mobile USA, Inc. | 672,000 | 2.88% | 15/2/2031 | 589,358 | 0.02% |
| T-Mobile USA, Inc. | 935,000 | 3.50% | 15/4/2031 | 847,729 | 0.02% |
| T-Mobile USA, Inc. | 679,000 | 2.25% | 15/11/2031 | 563,959 | 0.02% |
| T-Mobile USA, Inc. | 850,000 | 2.70% | 15/3/2032 | 718,943 | 0.02% |
| T-Mobile USA, Inc. | 500,000 | 5.20% | 15/1/2033 | 495,005 | 0.01% |
| T-Mobile USA, Inc. | 1,176,000 | 5.05% | 15/7/2033 | 1,150,669 | 0.03% |
| T-Mobile USA, Inc. | 625,000 | 5.75% | 15/1/2034 | 640,760 | 0.02% |
| T-Mobile USA, Inc. | 425,000 | 5.15% | 15/4/2034 | 417,500 | 0.01% |
| T-Mobile USA, Inc. | 335,000 | 4.70% | 15/1/2035 | 316,426 | 0.01% |
| T-Mobile USA, Inc. | 1,015,000 | 4.38% | 15/4/2040 | 878,702 | 0.02% |
| T-Mobile USA, Inc. | 980,000 | 3.00% | 15/2/2041 | 698,392 | 0.02% |
| T-Mobile USA, Inc. | 1,150,000 | 4.50% | 15/4/2050 | 943,998 | 0.03% |
| T-Mobile USA, Inc. | 1,339,000 | 3.30% | 15/2/2051 | 883,494 | 0.02% |
| T-Mobile USA, Inc. | 1,010,000 | 3.40% | 15/10/2052 | 673,907 | 0.02% |
| T-Mobile USA, Inc. | 600,000 | 5.65% | 15/1/2053 | 580,272 | 0.02% |
| T-Mobile USA, Inc. | 625,000 | 5.75% | 15/1/2054 | 610,548 | 0.02% |
| T-Mobile USA, Inc. | 375,000 | 6.00% | 15/6/2054 | 379,901 | 0.01% |
| T-Mobile USA, Inc. | 260,000 | 5.50% | 15/1/2055 | 244,978 | 0.01% |
| T-Mobile USA, Inc. | 275,000 | 5.25% | 15/6/2055 | 250,116 | 0.01% |
| T-Mobile USA, Inc. | 815,000 | 3.60% | 15/11/2060 | 538,386 | 0.01% |
| T-Mobile USA, Inc. | 295,000 | 5.80% | 15/9/2062 | 285,171 | 0.01% |
| Toledo Edison Co. | 210,000 | 6.15% | 15/5/2037 | 221,132 | 0.01% |
| Toledo Hospital | 415,000 | 5.75% | 15/11/2038 | 409,602 | 0.01% |
| Toll Brothers Finance Corp. | 222,000 | 4.88% | 15/3/2027 | 221,743 | 0.01% |
| Toll Brothers Finance Corp. | 278,000 | 4.35% | 15/2/2028 | 271,887 | 0.01% |
| Toll Brothers Finance Corp. | 230,000 | 3.80% | 1/11/2029 | 216,546 | 0.01% |
| Toyota Motor Credit Corp. | 355,000 | 4.80% | 5/1/2026 | 356,139 | 0.01% |
| Toyota Motor Credit Corp. | 260,000 | 0.80% | 9/1/2026 | 250,314 | 0.01% |
| Toyota Motor Credit Corp. | 270,000 | 5.20% | 15/5/2026 | 272,406 | 0.01% |
| Toyota Motor Credit Corp. | 450,000 | 4.45% | 18/5/2026 | 449,628 | 0.01% |
| Toyota Motor Credit Corp. | 323,000 | 1.13% | 18/6/2026 | 307,738 | 0.01% |
| Toyota Motor Credit Corp. | 325,000 | 4.55% | 7/8/2026 | 325,172 | 0.01% |
| Toyota Motor Credit Corp. | 195,000 | 5.00% | 14/8/2026 | 196,480 | 0.01% |
| Toyota Motor Credit Corp. | 305,000 | 5.40% | 20/11/2026 | 309,724 | 0.01% |
| Toyota Motor Credit Corp. | 337,000 | 3.20% | 11/1/2027 | 328,146 | 0.01% |
| Toyota Motor Credit Corp. | 416,000 | 1.90% | 13/1/2027 | 394,480 | 0.01% |
| Toyota Motor Credit Corp. | 485,000 | 5.00% | 19/3/2027 | 489,178 | 0.01% |
| Toyota Motor Credit Corp. | 390,000 | 3.05% | 22/3/2027 | 377,464 | 0.01% |
| Toyota Motor Credit Corp. | 260,000 | 1.15% | 13/8/2027 | 238,216 | 0.01% |
| Toyota Motor Credit Corp. | 390,000 | 4.55% | 20/9/2027 | 389,802 | 0.01% |
| Toyota Motor Credit Corp. | 600,000 | 4.35% | 8/10/2027 | 595,876 | 0.02% |
| Toyota Motor Credit Corp. | 350,000 | 5.45% | 10/11/2027 | 358,171 | 0.01% |
| Toyota Motor Credit Corp. | 125,000 | 3.05% | 11/1/2028 | 119,277 | 0.00% |
| Toyota Motor Credit Corp. | 450,000 | 4.63% | 12/1/2028 | 449,071 | 0.01% |
| Toyota Motor Credit Corp. | 175,000 | 1.90% | 6/4/2028 | 160,089 | 0.00% |
| Toyota Motor Credit Corp. | 325,000 | 5.25% | 11/9/2028 | 329,950 | 0.01% |
| Toyota Motor Credit Corp. | 220,000 | 4.65% | 5/1/2029 | 218,763 | 0.01% |
| Toyota Motor Credit Corp. | 250,000 | 3.65% | 8/1/2029 | 239,272 | 0.01% |
| Toyota Motor Credit Corp. | 325,000 | 5.05% | 16/5/2029 | 327,399 | 0.01% |
| Toyota Motor Credit Corp. | 230,000 | 4.45% | 29/6/2029 | 226,439 | 0.01% |
| Toyota Motor Credit Corp. | 425,000 | 4.55% | 9/8/2029 | 419,489 | 0.01% |
| Toyota Motor Credit Corp. | 360,000 | 2.15% | 13/2/2030 | 315,563 | 0.01% |
| Toyota Motor Credit Corp. | 456,000 | 3.38% | 1/4/2030 | 422,460 | 0.01% |
| Toyota Motor Credit Corp. | 210,000 | 4.55% | 17/5/2030 | 206,689 | 0.01% |
| Toyota Motor Credit Corp. | 555,000 | 5.55% | 20/11/2030 | 571,820 | 0.02% |
| Toyota Motor Credit Corp. | 502,000 | 1.65% | 10/1/2031 | 414,121 | 0.01% |
| Toyota Motor Credit Corp. | 325,000 | 5.10% | 21/3/2031 | 326,655 | 0.01% |
| Toyota Motor Credit Corp. | 420,000 | 1.90% | 12/9/2031 | 344,796 | 0.01% |
| Toyota Motor Credit Corp. | 620,000 | 4.60% | 10/10/2031 | 602,894 | 0.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Toyota Motor Credit Corp. | 100,000 | 2.40% | 13/1/2032 | 84,000 | 0.00% |
| Toyota Motor Credit Corp. | 245,000 | 4.70% | 12/1/2033 | 238,302 | 0.01% |
| Toyota Motor Credit Corp. | 305,000 | 4.80% | 5/1/2034 | 296,355 | 0.01% |
| TPG Operating Group II LP | 280,000 | 5.88% | 5/3/2034 | 286,341 | 0.01% |
| Tractor Supply Co. | 300,000 | 1.75% | 1/11/2030 | 250,767 | 0.01% |
| Tractor Supply Co. | 220,000 | 5.25% | 15/5/2033 | 219,780 | 0.01% |
| Trane Technologies Financing Ltd. | 111,000 | 3.50% | 21/3/2026 | 109,423 | 0.00% |
| Trane Technologies Financing Ltd. | 325,000 | 3.80% | 21/3/2029 | 311,566 | 0.01% |
| Trane Technologies Financing Ltd. | 436,000 | 5.25% | 3/3/2033 | 437,287 | 0.01% |
| Trane Technologies Financing Ltd. | 195,000 | 5.10% | 13/6/2034 | 192,771 | 0.01% |
| Trane Technologies Financing Ltd. | 70,000 | 4.65% | 1/11/2044 | 61,523 | 0.00% |
| Trane Technologies Financing Ltd. | 127,000 | 4.50% | 21/3/2049 | 109,334 | 0.00% |
| Trane Technologies Global Holding Co., Ltd. | 150,000 | 3.75% | 21/8/2028 | 144,727 | 0.00% |
| Trane Technologies Global Holding Co., Ltd. | 300,000 | 5.75% | 15/6/2043 | 302,336 | 0.01% |
| Trane Technologies Global Holding Co., Ltd. | 50,000 | 4.30% | 21/2/2048 | 41,495 | 0.00% |
| Transatlantic Holdings, Inc. | 100,000 | 8.00% | 30/11/2039 | 123,482 | 0.00% |
| Transcontinental Gas Pipe Line Co. LLC | 350,000 | 7.85% | 1/2/2026 | 358,838 | 0.01% |
| Transcontinental Gas Pipe Line Co. LLC | 110,000 | 4.00% | 15/3/2028 | 106,853 | 0.00% |
| Transcontinental Gas Pipe Line Co. LLC | 300,000 | 3.25% | 15/5/2030 | 273,229 | 0.01% |
| Transcontinental Gas Pipe Line Co. LLC | 170,000 | 5.40% | 15/8/2041 | 159,828 | 0.00% |
| Transcontinental Gas Pipe Line Co. LLC | 290,000 | 4.45% | 1/8/2042 | 244,563 | 0.01% |
| Transcontinental Gas Pipe Line Co. LLC | 265,000 | 4.60% | 15/3/2048 | 219,987 | 0.01% |
| Transcontinental Gas Pipe Line Co. LLC | 295,000 | 3.95% | 15/5/2050 | 218,128 | 0.01% |
| Travelers Cos, Inc. | 239,000 | 6.75% | 20/6/2036 | 265,945 | 0.01% |
| Travelers Cos, Inc. | 226,000 | 6.25% | 15/6/2037 | 243,158 | 0.01% |
| Travelers Cos, Inc. | 405,000 | 5.35% | 1/11/2040 | 397,077 | 0.01% |
| Travelers Cos, Inc. | 225,000 | 4.60% | 1/8/2043 | 198,392 | 0.01% |
| Travelers Cos, Inc. | 145,000 | 4.30% | 25/8/2045 | 121,048 | 0.00% |
| Travelers Cos, Inc. | 195,000 | 3.75% | 15/5/2046 | 148,852 | 0.00% |
| Travelers Cos, Inc. | 308,000 | 4.00% | 30/5/2047 | 243,776 | 0.01% |
| Travelers Cos, Inc. | 225,000 | 4.05% | 7/3/2048 | 179,783 | 0.00% |
| Travelers Cos, Inc. | 460,000 | 4.10% | 4/3/2049 | 367,400 | 0.01% |
| Travelers Cos, Inc. | 380,000 | 2.55% | 27/4/2050 | 224,376 | 0.01% |
| Travelers Cos, Inc. | 425,000 | 3.05% | 8/6/2051 | 277,436 | 0.01% |
| Travelers Cos, Inc. | 200,000 | 5.45% | 25/5/2053 | 195,014 | 0.01% |
| Travelers Property Casualty Corp. | 355,000 | 6.38% | 15/3/2033 | 389,833 | 0.01% |
| Trimble, Inc. | 305,000 | 4.90% | 15/6/2028 | 304,727 | 0.01% |
| Trimble, Inc. | 325,000 | 6.10% | 15/3/2033 | 337,777 | 0.01% |
| Trinity Acquisition plc | 275,000 | 4.40% | 15/3/2026 | 272,972 | 0.01% |
| Trinity Health Corp. | 112,000 | 2.63% | 1/12/2040 | 77,716 | 0.00% |
| Trinity Health Corp. | 200,000 | 4.13% | 1/12/2045 | 163,423 | 0.00% |
| Tri-State Generation & Transmission Association, Inc. | 175,000 | 6.00% | 15/6/2040 | 168,090 | 0.00% |
| Truist Bank | 262,000 | 3.30% | 15/5/2026 | 256,517 | 0.01% |
| Truist Bank | 480,000 | 3.80% | 30/10/2026 | 471,042 | 0.01% |
| Truist Bank | 600,000 | 2.25% | 11/3/2030 | 515,268 | 0.01% |
| Truist Financial Corp. | 430,000 | 1.27% | 2/3/2027 | 412,347 | 0.01% |
| Truist Financial Corp. | 495,000 | 6.05% | 8/6/2027 | 502,826 | 0.01% |
| Truist Financial Corp. | 305,000 | 1.13% | 3/8/2027 | 277,879 | 0.01% |
| Truist Financial Corp. | 305,000 | 4.12% | 6/6/2028 | 299,332 | 0.01% |
| Truist Financial Corp. | 475,000 | 4.87% | 26/1/2029 | 472,037 | 0.01% |
| Truist Financial Corp. | 526,000 | 1.89% | 7/6/2029 | 474,537 | 0.01% |
| Truist Financial Corp. | 545,000 | 7.16% | 30/10/2029 | 582,408 | 0.02% |
| Truist Financial Corp. | 460,000 | 5.44% | 24/1/2030 | 464,191 | 0.01% |
| Truist Financial Corp. | 450,000 | 1.95% | 5/6/2030 | 383,420 | 0.01% |
| Truist Financial Corp. | 910,000 | 5.15% | 5/8/2032 | 898,070 | 0.02% |
| Truist Financial Corp. | 700,000 | 4.92% | 28/7/2033 | 661,255 | 0.02% |
| Truist Financial Corp. | 360,000 | 6.12% | 28/10/2033 | 374,599 | 0.01% |
| Truist Financial Corp. | 470,000 | 5.12% | 26/1/2034 | 456,240 | 0.01% |
| Truist Financial Corp. | 605,000 | 5.87% | 8/6/2034 | 615,016 | 0.02% |
| Truist Financial Corp. | 585,000 | 5.71% | 24/1/2035 | 590,157 | 0.02% |
| Trustage Financial Group, Inc. | 175,000 | 4.63% | 15/4/2032 | 160,007 | 0.00% |
| Trustees of Boston College | 260,000 | 3.13% | 1/7/2052 | 178,060 | 0.00% |
| Trustees of Boston University | 290,000 | 4.06% | 1/10/2048 | 240,144 | 0.01% |
| Trustees of Princeton University | 200,000 | 5.70% | 1/3/2039 | 208,477 | 0.01% |
| Trustees of Princeton University | 240,000 | 2.52% | 1/7/2050 | 149,124 | 0.00% |
| Trustees of Princeton University | 115,000 | 4.20% | 1/3/2052 | 97,052 | 0.00% |
| Trustees of the University of Pennsylvania | 225,000 | 2.40% | 1/10/2050 | 133,268 | 0.00% |
| Trustees of the University of Pennsylvania | 70,000 | 4.67% | 1/9/2112 | 58,459 | 0.00% |
| Trustees of the University of Pennsylvania | 85,000 | 3.61% | 15/2/2119 | 54,951 | 0.00% |
| TTX Co. | 325,000 | 5.05% | 15/11/2034 | 319,645 | 0.01% |
| TTX Co. | 275,000 | 3.90% | 1/2/2045 | 218,756 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| TTX Co. | 175,000 | 4.20% | 1/7/2046 | 143,763 | 0.00% |
| TTX Co. | 225,000 | 4.60% | 1/2/2049 | 194,982 | 0.01% |
| TTX Co. | 125,000 | 5.65% | 1/12/2052 | 125,973 | 0.00% |
| Tucson Electric Power Co. | 83,000 | 3.25% | 15/5/2032 | 72,804 | 0.00% |
| Tucson Electric Power Co. | 175,000 | 5.20% | 15/9/2034 | 171,592 | 0.00% |
| Tucson Electric Power Co. | 85,000 | 4.85% | 1/12/2048 | 73,756 | 0.00% |
| Tucson Electric Power Co. | 145,000 | 4.00% | 15/6/2050 | 109,518 | 0.00% |
| Tucson Electric Power Co. | 135,000 | 3.25% | 1/5/2051 | 88,571 | 0.00% |
| Tucson Electric Power Co. | 330,000 | 5.50% | 15/4/2053 | 313,931 | 0.01% |
| TWDC Enterprises 18 Corp. | 649,000 | 3.00% | 13/2/2026 | 638,807 | 0.02% |
| TWDC Enterprises 18 Corp. | 492,000 | 1.85% | 30/7/2026 | 472,301 | 0.01% |
| TWDC Enterprises 18 Corp. | 380,000 | 2.95% | 15/6/2027 | 366,325 | 0.01% |
| TWDC Enterprises 18 Corp. | 285,000 | 7.00% | 1/3/2032 | 318,074 | 0.01% |
| TWDC Enterprises 18 Corp. | 205,000 | 4.38% | 16/8/2041 | 177,266 | 0.00% |
| TWDC Enterprises 18 Corp. | 169,000 | 4.13% | 1/12/2041 | 141,487 | 0.00% |
| TWDC Enterprises 18 Corp. | 270,000 | 3.70% | 1/12/2042 | 211,828 | 0.01% |
| TWDC Enterprises 18 Corp. | 485,000 | 4.13% | 1/6/2044 | 398,809 | 0.01% |
| TWDC Enterprises 18 Corp. | 250,000 | 3.00% | 30/7/2046 | 167,594 | 0.00% |
| Tyson Foods, Inc. | 455,000 | 4.00% | 1/3/2026 | 451,570 | 0.01% |
| Tyson Foods, Inc. | 665,000 | 3.55% | 2/6/2027 | 645,319 | 0.02% |
| Tyson Foods, Inc. | 420,000 | 4.35% | 1/3/2029 | 408,143 | 0.01% |
| Tyson Foods, Inc. | 275,000 | 5.40% | 15/3/2029 | 278,107 | 0.01% |
| Tyson Foods, Inc. | 400,000 | 5.70% | 15/3/2034 | 404,761 | 0.01% |
| Tyson Foods, Inc. | 375,000 | 4.88% | 15/8/2034 | 357,854 | 0.01% |
| Tyson Foods, Inc. | 225,000 | 5.15% | 15/8/2044 | 205,128 | 0.01% |
| Tyson Foods, Inc. | 315,000 | 4.55% | 2/6/2047 | 258,862 | 0.01% |
| Tyson Foods, Inc. | 456,000 | 5.10% | 28/9/2048 | 405,836 | 0.01% |
| Uber Technologies, Inc. | 425,000 | 4.50% | 15/8/2029 | 411,086 | 0.01% |
| Uber Technologies, Inc. | 450,000 | 4.30% | 15/1/2030 | 435,543 | 0.01% |
| Uber Technologies, Inc. | 480,000 | 4.80% | 15/9/2034 | 458,106 | 0.01% |
| Uber Technologies, Inc. | 675,000 | 5.35% | 15/9/2054 | 623,808 | 0.02% |
| UDR, Inc. | 115,000 | 2.95% | 1/9/2026 | 111,486 | 0.00% |
| UDR, Inc. | 61,000 | 3.50% | 1/7/2027 | 59,090 | 0.00% |
| UDR, Inc. | 50,000 | 3.50% | 15/1/2028 | 47,818 | 0.00% |
| UDR, Inc. | 200,000 | 4.40% | 26/1/2029 | 194,352 | 0.01% |
| UDR, Inc. | 380,000 | 3.20% | 15/1/2030 | 347,868 | 0.01% |
| UDR, Inc. | 225,000 | 3.00% | 15/8/2031 | 197,542 | 0.01% |
| UDR, Inc. | 75,000 | 2.10% | 1/8/2032 | 59,576 | 0.00% |
| UDR, Inc. | 55,000 | 1.90% | 15/3/2033 | 42,263 | 0.00% |
| UDR, Inc. | 100,000 | 2.10% | 15/6/2033 | 77,009 | 0.00% |
| UDR, Inc. | 150,000 | 5.13% | 1/9/2034 | 145,256 | 0.00% |
| UDR, Inc. | 145,000 | 3.10% | 1/11/2034 | 117,978 | 0.00% |
| UL Solutions, Inc. | 175,000 | 6.50% | 20/10/2028 | 181,710 | 0.00% |
| UMass Memorial Health Care Obligated Group | 150,000 | 5.36% | 1/7/2052 | 137,077 | 0.00% |
| Union Electric Co. | 115,000 | 2.95% | 15/6/2027 | 110,475 | 0.00% |
| Union Electric Co. | 275,000 | 3.50% | 15/3/2029 | 260,847 | 0.01% |
| Union Electric Co. | 150,000 | 2.95% | 15/3/2030 | 136,509 | 0.00% |
| Union Electric Co. | 325,000 | 2.15% | 15/3/2032 | 266,597 | 0.01% |
| Union Electric Co. | 230,000 | 5.20% | 1/4/2034 | 228,448 | 0.01% |
| Union Electric Co. | 60,000 | 5.30% | 1/8/2037 | 59,667 | 0.00% |
| Union Electric Co. | 100,000 | 8.45% | 15/3/2039 | 126,677 | 0.00% |
| Union Electric Co. | 100,000 | 3.90% | 15/9/2042 | 79,942 | 0.00% |
| Union Electric Co. | 160,000 | 3.65% | 15/4/2045 | 120,703 | 0.00% |
| Union Electric Co. | 200,000 | 4.00% | 1/4/2048 | 154,857 | 0.00% |
| Union Electric Co. | 210,000 | 3.25% | 1/10/2049 | 144,770 | 0.00% |
| Union Electric Co. | 175,000 | 2.63% | 15/3/2051 | 103,368 | 0.00% |
| Union Electric Co. | 135,000 | 3.90% | 1/4/2052 | 103,346 | 0.00% |
| Union Electric Co. | 195,000 | 5.45% | 15/3/2053 | 186,652 | 0.01% |
| Union Electric Co. | 125,000 | 5.25% | 15/1/2054 | 116,655 | 0.00% |
| Union Electric Co. | 350,000 | 5.13% | 15/3/2055 | 320,771 | 0.01% |
| Union Pacific Corp. | 529,000 | 4.75% | 21/2/2026 | 530,378 | 0.01% |
| Union Pacific Corp. | 215,000 | 2.75% | 1/3/2026 | 210,540 | 0.01% |
| Union Pacific Corp. | 115,000 | 2.15% | 5/2/2027 | 109,652 | 0.00% |
| Union Pacific Corp. | 122,000 | 3.00% | 15/4/2027 | 117,988 | 0.00% |
| Union Pacific Corp. | 439,000 | 3.95% | 10/9/2028 | 427,323 | 0.01% |
| Union Pacific Corp. | 230,000 | 6.63% | 1/2/2029 | 246,173 | 0.01% |
| Union Pacific Corp. | 353,000 | 3.70% | 1/3/2029 | 338,924 | 0.01% |
| Union Pacific Corp. | 297,000 | 2.40% | 5/2/2030 | 263,744 | 0.01% |
| Union Pacific Corp. | 290,000 | 2.38% | 20/5/2031 | 250,574 | 0.01% |
| Union Pacific Corp. | 405,000 | 2.80% | 14/2/2032 | 351,355 | 0.01% |
| Union Pacific Corp. | 375,000 | 4.50% | 20/1/2033 | 360,897 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Union Pacific Corp. | 100,000 | 3.38% | 1/2/2035 | 86,707 | 0.00% |
| Union Pacific Corp. | 140,000 | 2.89% | 6/4/2036 | 113,023 | 0.00% |
| Union Pacific Corp. | 315,000 | 3.60% | 15/9/2037 | 263,761 | 0.01% |
| Union Pacific Corp. | 260,000 | 3.55% | 15/8/2039 | 210,945 | 0.01% |
| Union Pacific Corp. | 710,000 | 3.20% | 20/5/2041 | 532,177 | 0.01% |
| Union Pacific Corp. | 100,000 | 3.38% | 14/2/2042 | 76,060 | 0.00% |
| Union Pacific Corp. | 360,000 | 4.05% | 15/11/2045 | 289,761 | 0.01% |
| Union Pacific Corp. | 175,000 | 4.05% | 1/3/2046 | 139,762 | 0.00% |
| Union Pacific Corp. | 80,000 | 3.35% | 15/8/2046 | 56,978 | 0.00% |
| Union Pacific Corp. | 245,000 | 4.00% | 15/4/2047 | 192,700 | 0.01% |
| Union Pacific Corp. | 200,000 | 4.50% | 10/9/2048 | 169,180 | 0.00% |
| Union Pacific Corp. | 150,000 | 4.30% | 1/3/2049 | 123,714 | 0.00% |
| Union Pacific Corp. | 510,000 | 3.25% | 5/2/2050 | 348,152 | 0.01% |
| Union Pacific Corp. | 480,000 | 3.80% | 1/10/2051 | 358,165 | 0.01% |
| Union Pacific Corp. | 495,000 | 2.95% | 10/3/2052 | 312,949 | 0.01% |
| Union Pacific Corp. | 125,000 | 4.95% | 9/9/2052 | 114,420 | 0.00% |
| Union Pacific Corp. | 1,019,000 | 3.50% | 14/2/2053 | 718,383 | 0.02% |
| Union Pacific Corp. | 65,000 | 3.88% | 1/2/2055 | 48,668 | 0.00% |
| Union Pacific Corp. | 230,000 | 3.95% | 15/8/2059 | 167,577 | 0.00% |
| Union Pacific Corp. | 810,000 | 3.84% | 20/3/2060 | 579,743 | 0.02% |
| Union Pacific Corp. | 485,000 | 2.97% | 16/9/2062 | 279,412 | 0.01% |
| Union Pacific Corp. | 141,000 | 4.10% | 15/9/2067 | 102,730 | 0.00% |
| Union Pacific Corp. | 280,000 | 3.75% | 5/2/2070 | 187,393 | 0.01% |
| Union Pacific Corp. | 420,000 | 3.80% | 6/4/2071 | 284,791 | 0.01% |
| Union Pacific Corp. | 157,000 | 3.85% | 14/2/2072 | 108,543 | 0.00% |
| United Airlines 2014-1 Class A Pass Through Trust | 269,806 | 4.00% | 11/4/2026 | 265,401 | 0.01% |
| United Airlines 2014-2 Class A Pass Through Trust | 144,243 | 3.75% | 3/9/2026 | 141,195 | 0.00% |
| United Airlines 2016-1 Class AA Pass Through Trust | 236,489 | 3.10% | 7/7/2028 | 223,584 | 0.01% |
| United Airlines 2016-2 Class AA Pass Through Trust | 190,929 | 2.88% | 7/10/2028 | 177,255 | 0.00% |
| United Airlines 2018-1 Class AA Pass Through Trust | 212,995 | 3.50% | 1/3/2030 | 198,695 | 0.01% |
| United Airlines 2019-1 Class AA Pass Through Trust | 112,317 | 4.15% | 25/8/2031 | 107,157 | 0.00% |
| United Airlines 2019-2 Class AA Pass Through Trust | 117,362 | 2.70% | 1/5/2032 | 103,433 | 0.00% |
| United Airlines 2020-1 Class A Pass Through Trust | 1,480,808 | 5.88% | 15/10/2027 | 1,504,960 | 0.04% |
| United Airlines 2020-1 Class B Pass Through Trust | 124,000 | 4.88% | 15/1/2026 | 123,194 | 0.00% |
| United Airlines 2023-1 Class A Pass Through Trust | 967,880 | 5.80% | 15/1/2036 | 981,271 | 0.03% |
| United Airlines 2024-1 Class A Pass Through Trust | 170,000 | 5.88% | 15/2/2037 | 175,184 | 0.00% |
| United Airlines 2024-1 Class AA Pass Through Trust | 475,000 | 5.45% | 15/2/2037 | 471,654 | 0.01% |
| United Parcel Service, Inc. | 163,000 | 2.40% | 15/11/2026 | 157,144 | 0.00% |
| United Parcel Service, Inc. | 450,000 | 3.05% | 15/11/2027 | 432,705 | 0.01% |
| United Parcel Service, Inc. | 285,000 | 3.40% | 15/3/2029 | 270,800 | 0.01% |
| United Parcel Service, Inc. | 110,000 | 2.50% | 1/9/2029 | 99,837 | 0.00% |
| United Parcel Service, Inc. | 295,000 | 4.45% | 1/4/2030 | 291,495 | 0.01% |
| United Parcel Service, Inc. | 405,000 | 4.88% | 3/3/2033 | 400,475 | 0.01% |
| United Parcel Service, Inc. | 260,000 | 5.15% | 22/5/2034 | 259,469 | 0.01% |
| United Parcel Service, Inc. | 748,000 | 6.20% | 15/1/2038 | 801,237 | 0.02% |
| United Parcel Service, Inc. | 160,000 | 5.20% | 1/4/2040 | 155,955 | 0.00% |
| United Parcel Service, Inc. | 166,000 | 4.88% | 15/11/2040 | 154,601 | 0.00% |
| United Parcel Service, Inc. | 285,000 | 3.63% | 1/10/2042 | 221,364 | 0.01% |
| United Parcel Service, Inc. | 350,000 | 3.40% | 15/11/2046 | 253,210 | 0.01% |
| United Parcel Service, Inc. | 340,000 | 3.75% | 15/11/2047 | 257,535 | 0.01% |
| United Parcel Service, Inc. | 425,000 | 4.25% | 15/3/2049 | 346,025 | 0.01% |
| United Parcel Service, Inc. | 260,000 | 3.40% | 1/9/2049 | 183,265 | 0.01% |
| United Parcel Service, Inc. | 570,000 | 5.30% | 1/4/2050 | 545,933 | 0.01% |
| United Parcel Service, Inc. | 380,000 | 5.05% | 3/3/2053 | 348,085 | 0.01% |
| United Parcel Service, Inc. | 470,000 | 5.50% | 22/5/2054 | 458,801 | 0.01% |
| United Parcel Service, Inc. | 200,000 | 5.60% | 22/5/2064 | 194,049 | 0.01% |
| United Rentals North America, Inc. | 565,000 | 6.00% | 15/12/2029 | 570,770 | 0.02% |
| UnitedHealth Group, Inc. | 200,000 | 1.25% | 15/1/2026 | 193,421 | 0.01% |
| UnitedHealth Group, Inc. | 209,000 | 3.10% | 15/3/2026 | 205,958 | 0.01% |
| UnitedHealth Group, Inc. | 310,000 | 1.15% | 15/5/2026 | 296,273 | 0.01% |
| UnitedHealth Group, Inc. | 600,000 | 4.75% | 15/7/2026 | 602,060 | 0.02% |
| UnitedHealth Group, Inc. | 470,000 | 3.45% | 15/1/2027 | 460,207 | 0.01% |
| UnitedHealth Group, Inc. | 295,000 | 3.38% | 15/4/2027 | 287,385 | 0.01% |
| UnitedHealth Group, Inc. | 175,000 | 3.70% | 15/5/2027 | 171,439 | 0.00% |
| UnitedHealth Group, Inc. | 363,000 | 2.95% | 15/10/2027 | 347,502 | 0.01% |
| UnitedHealth Group, Inc. | 500,000 | 5.25% | 15/2/2028 | 507,782 | 0.01% |
| UnitedHealth Group, Inc. | 582,000 | 3.85% | 15/6/2028 | 565,749 | 0.02% |
| UnitedHealth Group, Inc. | 279,000 | 3.88% | 15/12/2028 | 269,835 | 0.01% |
| UnitedHealth Group, Inc. | 326,000 | 4.25% | 15/1/2029 | 319,537 | 0.01% |
| UnitedHealth Group, Inc. | 405,000 | 4.70% | 15/4/2029 | 403,214 | 0.01% |
| UnitedHealth Group, Inc. | 550,000 | 4.00% | 15/5/2029 | 531,362 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| UnitedHealth Group, Inc. | 470,000 | 2.88% | 15/8/2029 | 432,083 | 0.01% |
| UnitedHealth Group, Inc. | 475,000 | 4.80% | 15/1/2030 | 472,768 | 0.01% |
| UnitedHealth Group, Inc. | 415,000 | 5.30% | 15/2/2030 | 421,675 | 0.01% |
| UnitedHealth Group, Inc. | 467,000 | 2.00% | 15/5/2030 | 402,199 | 0.01% |
| UnitedHealth Group, Inc. | 320,000 | 4.90% | 15/4/2031 | 318,314 | 0.01% |
| UnitedHealth Group, Inc. | 641,000 | 2.30% | 15/5/2031 | 545,087 | 0.01% |
| UnitedHealth Group, Inc. | 890,000 | 4.95% | 15/1/2032 | 879,337 | 0.02% |
| UnitedHealth Group, Inc. | 525,000 | 4.20% | 15/5/2032 | 494,657 | 0.01% |
| UnitedHealth Group, Inc. | 889,000 | 5.35% | 15/2/2033 | 894,552 | 0.02% |
| UnitedHealth Group, Inc. | 485,000 | 4.50% | 15/4/2033 | 460,198 | 0.01% |
| UnitedHealth Group, Inc. | 575,000 | 5.00% | 15/4/2034 | 560,906 | 0.02% |
| UnitedHealth Group, Inc. | 890,000 | 5.15% | 15/7/2034 | 877,625 | 0.02% |
| UnitedHealth Group, Inc. | 495,000 | 4.63% | 15/7/2035 | 467,437 | 0.01% |
| UnitedHealth Group, Inc. | 460,000 | 5.80% | 15/3/2036 | 473,863 | 0.01% |
| UnitedHealth Group, Inc. | 500,000 | 6.50% | 15/6/2037 | 541,713 | 0.01% |
| UnitedHealth Group, Inc. | 495,000 | 6.63% | 15/11/2037 | 544,277 | 0.01% |
| UnitedHealth Group, Inc. | 395,000 | 6.88% | 15/2/2038 | 446,251 | 0.01% |
| UnitedHealth Group, Inc. | 750,000 | 3.50% | 15/8/2039 | 594,751 | 0.02% |
| UnitedHealth Group, Inc. | 818,000 | 2.75% | 15/5/2040 | 576,018 | 0.02% |
| UnitedHealth Group, Inc. | 125,000 | 5.70% | 15/10/2040 | 125,149 | 0.00% |
| UnitedHealth Group, Inc. | 116,000 | 5.95% | 15/2/2041 | 118,773 | 0.00% |
| UnitedHealth Group, Inc. | 685,000 | 3.05% | 15/5/2041 | 495,342 | 0.01% |
| UnitedHealth Group, Inc. | 245,000 | 4.63% | 15/11/2041 | 215,746 | 0.01% |
| UnitedHealth Group, Inc. | 250,000 | 4.38% | 15/3/2042 | 213,103 | 0.01% |
| UnitedHealth Group, Inc. | 317,000 | 3.95% | 15/10/2042 | 254,367 | 0.01% |
| UnitedHealth Group, Inc. | 275,000 | 4.25% | 15/3/2043 | 231,780 | 0.01% |
| UnitedHealth Group, Inc. | 595,000 | 5.50% | 15/7/2044 | 577,310 | 0.02% |
| UnitedHealth Group, Inc. | 795,000 | 4.75% | 15/7/2045 | 700,940 | 0.02% |
| UnitedHealth Group, Inc. | 530,000 | 4.20% | 15/1/2047 | 427,443 | 0.01% |
| UnitedHealth Group, Inc. | 275,000 | 4.25% | 15/4/2047 | 222,700 | 0.01% |
| UnitedHealth Group, Inc. | 492,000 | 3.75% | 15/10/2047 | 366,145 | 0.01% |
| UnitedHealth Group, Inc. | 475,000 | 4.25% | 15/6/2048 | 381,270 | 0.01% |
| UnitedHealth Group, Inc. | 340,000 | 4.45% | 15/12/2048 | 280,070 | 0.01% |
| UnitedHealth Group, Inc. | 545,000 | 3.70% | 15/8/2049 | 396,790 | 0.01% |
| UnitedHealth Group, Inc. | 620,000 | 2.90% | 15/5/2050 | 384,947 | 0.01% |
| UnitedHealth Group, Inc. | 665,000 | 3.25% | 15/5/2051 | 438,538 | 0.01% |
| UnitedHealth Group, Inc. | 860,000 | 4.75% | 15/5/2052 | 737,910 | 0.02% |
| UnitedHealth Group, Inc. | 875,000 | 5.88% | 15/2/2053 | 876,643 | 0.02% |
| UnitedHealth Group, Inc. | 800,000 | 5.05% | 15/4/2053 | 716,324 | 0.02% |
| UnitedHealth Group, Inc. | 750,000 | 5.38% | 15/4/2054 | 702,794 | 0.02% |
| UnitedHealth Group, Inc. | 1,075,000 | 5.63% | 15/7/2054 | 1,045,552 | 0.03% |
| UnitedHealth Group, Inc. | 840,000 | 3.88% | 15/8/2059 | 596,280 | 0.02% |
| UnitedHealth Group, Inc. | 615,000 | 3.13% | 15/5/2060 | 366,103 | 0.01% |
| UnitedHealth Group, Inc. | 435,000 | 4.95% | 15/5/2062 | 375,144 | 0.01% |
| UnitedHealth Group, Inc. | 610,000 | 6.05% | 15/2/2063 | 622,646 | 0.02% |
| UnitedHealth Group, Inc. | 680,000 | 5.20% | 15/4/2063 | 610,451 | 0.02% |
| UnitedHealth Group, Inc. | 325,000 | 5.50% | 15/4/2064 | 304,207 | 0.01% |
| UnitedHealth Group, Inc. | 860,000 | 5.75% | 15/7/2064 | 836,247 | 0.02% |
| Universal Health Services, Inc. | 275,000 | 4.63% | 15/10/2029 | 265,459 | 0.01% |
| Universal Health Services, Inc. | 550,000 | 2.65% | 15/10/2030 | 472,788 | 0.01% |
| Universal Health Services, Inc. | 335,000 | 2.65% | 15/1/2032 | 274,905 | 0.01% |
| Universal Health Services, Inc. | 150,000 | 5.05% | 15/10/2034 | 140,048 | 0.00% |
| University of Chicago | 195,000 | 2.76% | 1/4/2045 | 148,249 | 0.00% |
| University of Chicago | 220,000 | 4.00% | 1/10/2053 | 178,824 | 0.00% |
| University of Miami | 395,000 | 4.06% | 1/4/2052 | 317,248 | 0.01% |
| University of Notre Dame du Lac | 225,000 | 3.44% | 15/2/2045 | 170,642 | 0.00% |
| University of Notre Dame du Lac | 145,000 | 3.39% | 15/2/2048 | 107,292 | 0.00% |
| University of Southern California | 830,000 | 3.03% | 1/10/2039 | 657,581 | 0.02% |
| University of Southern California | 225,000 | 3.84% | 1/10/2047 | 179,629 | 0.00% |
| University of Southern California | 310,000 | 2.81% | 1/10/2050 | 198,475 | 0.01% |
| University of Southern California | 355,000 | 2.95% | 1/10/2051 | 232,072 | 0.01% |
| University of Southern California | 105,000 | 4.98% | 1/10/2053 | 98,100 | 0.00% |
| University of Southern California | 65,000 | 5.25% | 1/10/2111 | 60,494 | 0.00% |
| Unum Group | 275,000 | 4.00% | 15/6/2029 | 263,742 | 0.01% |
| Unum Group | 230,000 | 4.05% | 15/8/2041 | 181,389 | 0.00% |
| Unum Group | 195,000 | 5.75% | 15/8/2042 | 190,518 | 0.01% |
| Unum Group | 220,000 | 4.50% | 15/12/2049 | 175,063 | 0.00% |
| Unum Group | 340,000 | 4.13% | 15/6/2051 | 250,672 | 0.01% |
| Unum Group | 130,000 | 6.00% | 15/6/2054 | 128,880 | 0.00% |
| UPMC | 421,000 | 5.04% | 15/5/2033 | 414,400 | 0.01% |
| UPMC | 135,000 | 5.38% | 15/5/2043 | 130,975 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| US Bancorp | 538,000 | 3.10% | 27/4/2026 | 526,592 | 0.01% |
| US Bancorp | 595,000 | 2.38% | 22/7/2026 | 575,248 | 0.02% |
| US Bancorp | 730,000 | 3.15% | 27/4/2027 | 706,251 | 0.02% |
| US Bancorp | 335,000 | 6.79% | 26/10/2027 | 346,086 | 0.01% |
| US Bancorp | 635,000 | 2.22% | 27/1/2028 | 601,654 | 0.02% |
| US Bancorp | 715,000 | 3.90% | 26/4/2028 | 693,703 | 0.02% |
| US Bancorp | 1,105,000 | 4.55% | 22/7/2028 | 1,095,149 | 0.03% |
| US Bancorp | 451,000 | 4.65% | 1/2/2029 | 446,421 | 0.01% |
| US Bancorp | 756,000 | 5.78% | 12/6/2029 | 773,818 | 0.02% |
| US Bancorp | 525,000 | 3.00% | 30/7/2029 | 481,318 | 0.01% |
| US Bancorp | 540,000 | 5.38% | 23/1/2030 | 544,784 | 0.01% |
| US Bancorp | 834,000 | 1.38% | 22/7/2030 | 688,078 | 0.02% |
| US Bancorp | 850,000 | 5.10% | 23/7/2030 | 848,227 | 0.02% |
| US Bancorp | 325,000 | 2.68% | 27/1/2033 | 274,066 | 0.01% |
| US Bancorp | 525,000 | 4.97% | 22/7/2033 | 503,500 | 0.01% |
| US Bancorp | 680,000 | 5.85% | 21/10/2033 | 695,650 | 0.02% |
| US Bancorp | 1,025,000 | 4.84% | 1/2/2034 | 979,783 | 0.03% |
| US Bancorp | 520,000 | 5.84% | 12/6/2034 | 530,124 | 0.01% |
| US Bancorp | 620,000 | 5.68% | 23/1/2035 | 625,778 | 0.02% |
| US Bancorp | 959,000 | 2.49% | 3/11/2036 | 778,579 | 0.02% |
| US Bank NA | 625,000 | 4.51% | 22/10/2027 | 621,355 | 0.02% |
| US Treasury Bond ¹ | 1,705,000 | 4.63% | 15/11/2044 | 1,654,116 | 0.04% |
| US Treasury Bond | 548,000 | 4.25% | 15/8/2054 | 501,420 | 0.01% |
| US Treasury Note | 3,887,000 | 4.25% | 30/11/2026 | 3,886,848 | 0.10% |
| US Treasury Note | 656,000 | 4.25% | 15/11/2034 | 639,293 | 0.02% |
| USAA Capital Corp. | 290,000 | 2.13% | 1/5/2030 | 250,951 | 0.01% |
| Utah Acquisition Sub, Inc. | 290,000 | 3.95% | 15/6/2026 | 285,669 | 0.01% |
| Utah Acquisition Sub, Inc. | 385,000 | 5.25% | 15/6/2046 | 323,177 | 0.01% |
| Valero Energy Corp. | 154,000 | 2.15% | 15/9/2027 | 144,001 | 0.00% |
| Valero Energy Corp. | 357,000 | 4.35% | 1/6/2028 | 349,840 | 0.01% |
| Valero Energy Corp. | 325,000 | 4.00% | 1/4/2029 | 311,978 | 0.01% |
| Valero Energy Corp. | 484,000 | 2.80% | 1/12/2031 | 412,932 | 0.01% |
| Valero Energy Corp. | 380,000 | 7.50% | 15/4/2032 | 426,872 | 0.01% |
| Valero Energy Corp. | 505,000 | 6.63% | 15/6/2037 | 530,346 | 0.01% |
| Valero Energy Corp. | 130,000 | 4.90% | 15/3/2045 | 113,851 | 0.00% |
| Valero Energy Corp. | 435,000 | 3.65% | 1/12/2051 | 293,216 | 0.01% |
| Valero Energy Partners LP | 315,000 | 4.50% | 15/3/2028 | 310,522 | 0.01% |
| Valmont Industries, Inc. | 125,000 | 5.00% | 1/10/2044 | 112,727 | 0.00% |
| Valmont Industries, Inc. | 70,000 | 5.25% | 1/10/2054 | 64,232 | 0.00% |
| Ventas Realty LP | 240,000 | 4.13% | 15/1/2026 | 238,163 | 0.01% |
| Ventas Realty LP | 120,000 | 3.25% | 15/10/2026 | 116,763 | 0.00% |
| Ventas Realty LP | 230,000 | 3.85% | 1/4/2027 | 224,702 | 0.01% |
| Ventas Realty LP | 155,000 | 4.00% | 1/3/2028 | 150,862 | 0.00% |
| Ventas Realty LP | 416,000 | 4.40% | 15/1/2029 | 405,221 | 0.01% |
| Ventas Realty LP | 400,000 | 3.00% | 15/1/2030 | 360,675 | 0.01% |
| Ventas Realty LP | 265,000 | 4.75% | 15/11/2030 | 259,054 | 0.01% |
| Ventas Realty LP | 266,000 | 2.50% | 1/9/2031 | 224,162 | 0.01% |
| Ventas Realty LP | 290,000 | 5.63% | 1/7/2034 | 291,667 | 0.01% |
| Ventas Realty LP | 310,000 | 5.00% | 15/1/2035 | 296,270 | 0.01% |
| Ventas Realty LP | 145,000 | 5.70% | 30/9/2043 | 140,592 | 0.00% |
| Ventas Realty LP | 110,000 | 4.88% | 15/4/2049 | 94,620 | 0.00% |
| Veralto Corp. | 330,000 | 5.50% | 18/9/2026 | 333,902 | 0.01% |
| Veralto Corp. | 275,000 | 5.35% | 18/9/2028 | 278,519 | 0.01% |
| Veralto Corp. | 225,000 | 5.45% | 18/9/2033 | 225,808 | 0.01% |
| VeriSign, Inc. | 400,000 | 2.70% | 15/6/2031 | 343,416 | 0.01% |
| Verisk Analytics, Inc. | 65,000 | 4.13% | 15/3/2029 | 63,007 | 0.00% |
| Verisk Analytics, Inc. | 350,000 | 5.75% | 1/4/2033 | 359,515 | 0.01% |
| Verisk Analytics, Inc. | 125,000 | 5.25% | 5/6/2034 | 123,627 | 0.00% |
| Verisk Analytics, Inc. | 126,000 | 5.50% | 15/6/2045 | 118,481 | 0.00% |
| Verisk Analytics, Inc. | 450,000 | 3.63% | 15/5/2050 | 314,998 | 0.01% |
| Verizon Communications, Inc. | 1,330,000 | 4.13% | 16/3/2027 | 1,314,869 | 0.04% |
| Verizon Communications, Inc. | 540,000 | 3.00% | 22/3/2027 | 521,489 | 0.01% |
| Verizon Communications, Inc. | 1,410,000 | 2.10% | 22/3/2028 | 1,296,519 | 0.04% |
| Verizon Communications, Inc. | 1,420,000 | 4.33% | 21/9/2028 | 1,393,806 | 0.04% |
| Verizon Communications, Inc. | 1,730,000 | 4.02% | 3/12/2029 | 1,660,525 | 0.04% |
| Verizon Communications, Inc. | 435,000 | 3.15% | 22/3/2030 | 398,053 | 0.01% |
| Verizon Communications, Inc. | 385,000 | 1.50% | 18/9/2030 | 319,413 | 0.01% |
| Verizon Communications, Inc. | 534,000 | 1.68% | 30/10/2030 | 444,196 | 0.01% |
| Verizon Communications, Inc. | 261,000 | 7.75% | 1/12/2030 | 295,615 | 0.01% |
| Verizon Communications, Inc. | 1,305,000 | 1.75% | 20/1/2031 | 1,075,423 | 0.03% |
| Verizon Communications, Inc. | 1,190,000 | 2.55% | 21/3/2031 | 1,025,322 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Verizon Communications, Inc. | 1,740,000 | 2.36% | 15/3/2032 | 1,442,141 | 0.04% |
| Verizon Communications, Inc. | 500,000 | 5.05% | 9/5/2033 | 494,335 | 0.01% |
| Verizon Communications, Inc. | 795,000 | 4.50% | 10/8/2033 | 749,822 | 0.02% |
| Verizon Communications, Inc. | 330,000 | 6.40% | 15/9/2033 | 356,368 | 0.01% |
| Verizon Communications, Inc. | 1,009,000 | 4.40% | 1/11/2034 | 934,210 | 0.03% |
| Verizon Communications, Inc. | 526,000 | 4.78% | 15/2/2035 | 501,398 | 0.01% |
| Verizon Communications, Inc. | 268,000 | 5.85% | 15/9/2035 | 275,386 | 0.01% |
| Verizon Communications, Inc. | 550,000 | 4.27% | 15/1/2036 | 494,680 | 0.01% |
| Verizon Communications, Inc. | 685,000 | 5.25% | 16/3/2037 | 669,498 | 0.02% |
| Verizon Communications, Inc. | 375,000 | 4.81% | 15/3/2039 | 345,662 | 0.01% |
| Verizon Communications, Inc. | 1,380,000 | 2.65% | 20/11/2040 | 943,399 | 0.03% |
| Verizon Communications, Inc. | 1,620,000 | 3.40% | 22/3/2041 | 1,226,227 | 0.03% |
| Verizon Communications, Inc. | 730,000 | 2.85% | 3/9/2041 | 505,680 | 0.01% |
| Verizon Communications, Inc. | 435,000 | 4.75% | 1/11/2041 | 390,562 | 0.01% |
| Verizon Communications, Inc. | 400,000 | 3.85% | 1/11/2042 | 314,541 | 0.01% |
| Verizon Communications, Inc. | 475,000 | 6.55% | 15/9/2043 | 521,259 | 0.01% |
| Verizon Communications, Inc. | 390,000 | 4.13% | 15/8/2046 | 309,488 | 0.01% |
| Verizon Communications, Inc. | 725,000 | 4.86% | 21/8/2046 | 646,955 | 0.02% |
| Verizon Communications, Inc. | 425,000 | 5.50% | 16/3/2047 | 409,374 | 0.01% |
| Verizon Communications, Inc. | 570,000 | 4.52% | 15/9/2048 | 475,226 | 0.01% |
| Verizon Communications, Inc. | 375,000 | 5.01% | 15/4/2049 | 346,788 | 0.01% |
| Verizon Communications, Inc. | 465,000 | 4.00% | 22/3/2050 | 353,435 | 0.01% |
| Verizon Communications, Inc. | 1,160,000 | 2.88% | 20/11/2050 | 710,793 | 0.02% |
| Verizon Communications, Inc. | 1,702,000 | 3.55% | 22/3/2051 | 1,201,209 | 0.03% |
| Verizon Communications, Inc. | 430,000 | 3.88% | 1/3/2052 | 317,888 | 0.01% |
| Verizon Communications, Inc. | 285,000 | 5.50% | 23/2/2054 | 272,535 | 0.01% |
| Verizon Communications, Inc. | 395,000 | 5.01% | 21/8/2054 | 348,681 | 0.01% |
| Verizon Communications, Inc. | 375,000 | 4.67% | 15/3/2055 | 315,743 | 0.01% |
| Verizon Communications, Inc. | 1,409,000 | 2.99% | 30/10/2056 | 837,242 | 0.02% |
| Verizon Communications, Inc. | 1,410,000 | 3.00% | 20/11/2060 | 815,718 | 0.02% |
| Verizon Communications, Inc. | 1,455,000 | 3.70% | 22/3/2061 | 986,988 | 0.03% |
| Viatis, Inc. | 425,000 | 2.30% | 22/6/2027 | 398,537 | 0.01% |
| Viatis, Inc. | 415,000 | 2.70% | 22/6/2030 | 359,953 | 0.01% |
| Viatis, Inc. | 563,000 | 3.85% | 22/6/2040 | 421,573 | 0.01% |
| Viatis, Inc. | 625,000 | 4.00% | 22/6/2050 | 426,194 | 0.01% |
| VICI Properties LP | 505,000 | 4.75% | 15/2/2028 | 501,075 | 0.01% |
| VICI Properties LP | 353,000 | 4.95% | 15/2/2030 | 345,607 | 0.01% |
| VICI Properties LP | 800,000 | 5.13% | 15/11/2031 | 781,887 | 0.02% |
| VICI Properties LP | 500,000 | 5.13% | 15/5/2032 | 485,754 | 0.01% |
| VICI Properties LP | 275,000 | 5.75% | 1/4/2034 | 276,986 | 0.01% |
| VICI Properties LP | 260,000 | 5.63% | 15/5/2052 | 241,041 | 0.01% |
| VICI Properties LP | 175,000 | 6.13% | 1/4/2054 | 173,345 | 0.00% |
| VICI Properties LP/VICI Note Co., Inc. | 336,000 | 4.50% | 1/9/2026 | 332,440 | 0.01% |
| VICI Properties LP/VICI Note Co., Inc. | 360,000 | 4.25% | 1/12/2026 | 354,166 | 0.01% |
| VICI Properties LP/VICI Note Co., Inc. | 690,000 | 5.75% | 1/2/2027 | 696,107 | 0.02% |
| VICI Properties LP/VICI Note Co., Inc. | 175,000 | 3.75% | 15/2/2027 | 169,852 | 0.00% |
| VICI Properties LP/VICI Note Co., Inc. | 395,000 | 3.88% | 15/2/2029 | 372,323 | 0.01% |
| VICI Properties LP/VICI Note Co., Inc. | 335,000 | 4.63% | 1/12/2029 | 321,084 | 0.01% |
| VICI Properties LP/VICI Note Co., Inc. | 305,000 | 4.13% | 15/8/2030 | 283,503 | 0.01% |
| Virginia Electric & Power Co. | 131,000 | 3.15% | 15/1/2026 | 129,132 | 0.00% |
| Virginia Electric & Power Co. | 398,000 | 2.95% | 15/11/2026 | 386,210 | 0.01% |
| Virginia Electric & Power Co. | 235,000 | 3.50% | 15/3/2027 | 229,069 | 0.01% |
| Virginia Electric & Power Co. | 200,000 | 3.75% | 15/5/2027 | 195,808 | 0.01% |
| Virginia Electric & Power Co. | 210,000 | 3.80% | 1/4/2028 | 203,708 | 0.01% |
| Virginia Electric & Power Co. | 275,000 | 2.88% | 15/7/2029 | 253,232 | 0.01% |
| Virginia Electric & Power Co. | 275,000 | 2.30% | 15/11/2031 | 230,017 | 0.01% |
| Virginia Electric & Power Co. | 255,000 | 2.40% | 30/3/2032 | 213,144 | 0.01% |
| Virginia Electric & Power Co. | 470,000 | 5.00% | 1/4/2033 | 460,028 | 0.01% |
| Virginia Electric & Power Co. | 175,000 | 5.30% | 15/8/2033 | 174,340 | 0.00% |
| Virginia Electric & Power Co. | 100,000 | 5.00% | 15/1/2034 | 97,314 | 0.00% |
| Virginia Electric & Power Co. | 175,000 | 5.05% | 15/8/2034 | 170,794 | 0.00% |
| Virginia Electric & Power Co. | 360,000 | 6.00% | 15/1/2036 | 373,062 | 0.01% |
| Virginia Electric & Power Co. | 260,000 | 6.00% | 15/5/2037 | 269,135 | 0.01% |
| Virginia Electric & Power Co. | 135,000 | 6.35% | 30/11/2037 | 143,608 | 0.00% |
| Virginia Electric & Power Co. | 250,000 | 8.88% | 15/11/2038 | 324,462 | 0.01% |
| Virginia Electric & Power Co. | 220,000 | 4.00% | 15/1/2043 | 175,414 | 0.00% |
| Virginia Electric & Power Co. | 210,000 | 4.65% | 15/8/2043 | 184,176 | 0.01% |
| Virginia Electric & Power Co. | 200,000 | 4.45% | 15/2/2044 | 169,603 | 0.00% |
| Virginia Electric & Power Co. | 155,000 | 4.20% | 15/5/2045 | 124,917 | 0.00% |
| Virginia Electric & Power Co. | 375,000 | 4.00% | 15/11/2046 | 290,822 | 0.01% |
| Virginia Electric & Power Co. | 540,000 | 3.80% | 15/9/2047 | 403,513 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Virginia Electric & Power Co. | 300,000 | 4.60% | 1/12/2048 | 252,204 | 0.01% |
| Virginia Electric & Power Co. | 63,000 | 3.30% | 1/12/2049 | 42,700 | 0.00% |
| Virginia Electric & Power Co. | 575,000 | 2.45% | 15/12/2050 | 323,973 | 0.01% |
| Virginia Electric & Power Co. | 300,000 | 2.95% | 15/11/2051 | 186,646 | 0.01% |
| Virginia Electric & Power Co. | 215,000 | 4.63% | 15/5/2052 | 181,000 | 0.00% |
| Virginia Electric & Power Co. | 400,000 | 5.45% | 1/4/2053 | 381,047 | 0.01% |
| Virginia Electric & Power Co. | 200,000 | 5.70% | 15/8/2053 | 197,694 | 0.01% |
| Virginia Electric & Power Co. | 175,000 | 5.35% | 15/1/2054 | 164,746 | 0.00% |
| Virginia Electric & Power Co. | 225,000 | 5.55% | 15/8/2054 | 217,998 | 0.01% |
| Visa, Inc. | 475,000 | 1.90% | 15/4/2027 | 449,089 | 0.01% |
| Visa, Inc. | 350,000 | 0.75% | 15/8/2027 | 319,156 | 0.01% |
| Visa, Inc. | 310,000 | 2.75% | 15/9/2027 | 296,668 | 0.01% |
| Visa, Inc. | 590,000 | 2.05% | 15/4/2030 | 515,899 | 0.01% |
| Visa, Inc. | 544,000 | 1.10% | 15/2/2031 | 440,276 | 0.01% |
| Visa, Inc. | 595,000 | 4.15% | 14/12/2035 | 550,213 | 0.01% |
| Visa, Inc. | 551,000 | 2.70% | 15/4/2040 | 401,953 | 0.01% |
| Visa, Inc. | 1,273,000 | 4.30% | 14/12/2045 | 1,089,350 | 0.03% |
| Visa, Inc. | 490,000 | 3.65% | 15/9/2047 | 374,770 | 0.01% |
| Visa, Inc. | 700,000 | 2.00% | 15/8/2050 | 378,652 | 0.01% |
| Vistra Operations Co. LLC | 150,000 | 5.05% | 30/12/2026 | 150,141 | 0.00% |
| Vistra Operations Co. LLC | 542,000 | 3.70% | 30/1/2027 | 527,476 | 0.01% |
| Vistra Operations Co. LLC | 500,000 | 4.30% | 15/7/2029 | 477,168 | 0.01% |
| Vistra Operations Co. LLC | 480,000 | 6.95% | 15/10/2033 | 515,585 | 0.01% |
| Vistra Operations Co. LLC | 250,000 | 6.00% | 15/4/2034 | 252,874 | 0.01% |
| Vistra Operations Co. LLC | 200,000 | 5.70% | 30/12/2034 | 197,507 | 0.01% |
| VMware LLC | 654,000 | 1.40% | 15/8/2026 | 619,557 | 0.02% |
| VMware LLC | 323,000 | 4.65% | 15/5/2027 | 321,668 | 0.01% |
| VMware LLC | 474,000 | 3.90% | 21/8/2027 | 463,325 | 0.01% |
| VMware LLC | 609,000 | 1.80% | 15/8/2028 | 546,359 | 0.01% |
| VMware LLC | 426,000 | 4.70% | 15/5/2030 | 417,202 | 0.01% |
| VMware LLC | 478,000 | 2.20% | 15/8/2031 | 396,570 | 0.01% |
| Volkswagen Group of America Finance LLC | 250,000 | 6.45% | 16/11/2030 | 258,816 | 0.01% |
| Vontier Corp. | 355,000 | 1.80% | 1/4/2026 | 340,723 | 0.01% |
| Vontier Corp. | 275,000 | 2.40% | 1/4/2028 | 249,538 | 0.01% |
| Vontier Corp. | 310,000 | 2.95% | 1/4/2031 | 266,033 | 0.01% |
| Voya Financial, Inc. | 442,000 | 3.65% | 15/6/2026 | 434,773 | 0.01% |
| Voya Financial, Inc. | 150,000 | 5.00% | 20/9/2034 | 142,066 | 0.00% |
| Voya Financial, Inc. | 165,000 | 5.70% | 15/7/2043 | 157,578 | 0.00% |
| Voya Financial, Inc. | 35,000 | 4.80% | 15/6/2046 | 29,760 | 0.00% |
| Voya Financial, Inc. | 160,000 | 4.70% | 23/1/2048 | 150,317 | 0.00% |
| Vulcan Materials Co. | 235,000 | 3.90% | 1/4/2027 | 231,044 | 0.01% |
| Vulcan Materials Co. | 150,000 | 4.95% | 1/12/2029 | 149,509 | 0.00% |
| Vulcan Materials Co. | 340,000 | 3.50% | 1/6/2030 | 315,296 | 0.01% |
| Vulcan Materials Co. | 300,000 | 5.35% | 1/12/2034 | 299,388 | 0.01% |
| Vulcan Materials Co. | 234,000 | 4.50% | 15/6/2047 | 194,871 | 0.01% |
| Vulcan Materials Co. | 210,000 | 4.70% | 1/3/2048 | 180,971 | 0.00% |
| Vulcan Materials Co. | 325,000 | 5.70% | 1/12/2054 | 316,486 | 0.01% |
| W R Berkley Corp. | 195,000 | 4.75% | 1/8/2044 | 170,567 | 0.00% |
| W R Berkley Corp. | 275,000 | 4.00% | 12/5/2050 | 208,400 | 0.01% |
| W R Berkley Corp. | 80,000 | 3.55% | 30/3/2052 | 55,098 | 0.00% |
| W R Berkley Corp. | 308,000 | 3.15% | 30/9/2061 | 181,490 | 0.00% |
| Wachovia Corp. | 330,000 | 7.57% | 1/8/2026 | 342,894 | 0.01% |
| Wachovia Corp. | 958,000 | 5.50% | 1/8/2035 | 957,647 | 0.03% |
| WakeMed | 90,000 | 3.29% | 1/10/2052 | 61,944 | 0.00% |
| Walmart, Inc. | 415,000 | 4.00% | 15/4/2026 | 413,098 | 0.01% |
| Walmart, Inc. | 525,000 | 3.05% | 8/7/2026 | 514,739 | 0.01% |
| Walmart, Inc. | 305,000 | 1.05% | 17/9/2026 | 288,555 | 0.01% |
| Walmart, Inc. | 50,000 | 5.88% | 5/4/2027 | 51,692 | 0.00% |
| Walmart, Inc. | 605,000 | 3.95% | 9/9/2027 | 598,638 | 0.02% |
| Walmart, Inc. | 318,000 | 3.90% | 15/4/2028 | 312,383 | 0.01% |
| Walmart, Inc. | 410,000 | 3.70% | 26/6/2028 | 400,998 | 0.01% |
| Walmart, Inc. | 391,000 | 1.50% | 22/9/2028 | 351,175 | 0.01% |
| Walmart, Inc. | 505,000 | 3.25% | 8/7/2029 | 479,043 | 0.01% |
| Walmart, Inc. | 385,000 | 7.55% | 15/2/2030 | 438,967 | 0.01% |
| Walmart, Inc. | 280,000 | 4.00% | 15/4/2030 | 273,756 | 0.01% |
| Walmart, Inc. | 993,000 | 1.80% | 22/9/2031 | 829,402 | 0.02% |
| Walmart, Inc. | 360,000 | 4.15% | 9/9/2032 | 346,697 | 0.01% |
| Walmart, Inc. | 520,000 | 4.10% | 15/4/2033 | 495,003 | 0.01% |
| Walmart, Inc. | 690,000 | 5.25% | 1/9/2035 | 710,552 | 0.02% |
| Walmart, Inc. | 377,000 | 6.50% | 15/8/2037 | 425,423 | 0.01% |
| Walmart, Inc. | 335,000 | 6.20% | 15/4/2038 | 370,008 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Walmart, Inc. | 300,000 | 3.95% | 28/6/2038 | 268,591 | 0.01% |
| Walmart, Inc. | 162,000 | 5.63% | 1/4/2040 | 169,038 | 0.00% |
| Walmart, Inc. | 210,000 | 5.00% | 25/10/2040 | 204,813 | 0.01% |
| Walmart, Inc. | 173,000 | 5.63% | 15/4/2041 | 179,636 | 0.00% |
| Walmart, Inc. | 487,000 | 2.50% | 22/9/2041 | 335,238 | 0.01% |
| Walmart, Inc. | 205,000 | 4.00% | 11/4/2043 | 173,771 | 0.00% |
| Walmart, Inc. | 75,000 | 4.30% | 22/4/2044 | 65,700 | 0.00% |
| Walmart, Inc. | 395,000 | 3.63% | 15/12/2047 | 301,604 | 0.01% |
| Walmart, Inc. | 870,000 | 4.05% | 29/6/2048 | 713,262 | 0.02% |
| Walmart, Inc. | 970,000 | 2.65% | 22/9/2051 | 598,696 | 0.02% |
| Walmart, Inc. | 450,000 | 4.50% | 9/9/2052 | 392,240 | 0.01% |
| Walmart, Inc. | 700,000 | 4.50% | 15/4/2053 | 609,923 | 0.02% |
| Walt Disney Co. | 175,000 | 3.38% | 15/11/2026 | 171,423 | 0.00% |
| Walt Disney Co. | 260,000 | 3.70% | 23/3/2027 | 255,809 | 0.01% |
| Walt Disney Co. | 520,000 | 2.20% | 13/1/2028 | 485,568 | 0.01% |
| Walt Disney Co. | 925,000 | 2.00% | 1/9/2029 | 822,258 | 0.02% |
| Walt Disney Co. | 1,000,000 | 3.80% | 22/3/2030 | 957,178 | 0.03% |
| Walt Disney Co. | 1,055,000 | 2.65% | 13/1/2031 | 932,557 | 0.03% |
| Walt Disney Co. | 418,000 | 6.55% | 15/3/2033 | 459,454 | 0.01% |
| Walt Disney Co. | 255,000 | 6.20% | 15/12/2034 | 277,688 | 0.01% |
| Walt Disney Co. | 395,000 | 6.40% | 15/12/2035 | 434,017 | 0.01% |
| Walt Disney Co. | 310,000 | 6.65% | 15/11/2037 | 345,398 | 0.01% |
| Walt Disney Co. | 470,000 | 4.63% | 23/3/2040 | 433,713 | 0.01% |
| Walt Disney Co. | 700,000 | 3.50% | 13/5/2040 | 560,713 | 0.02% |
| Walt Disney Co. | 150,000 | 6.15% | 15/2/2041 | 158,714 | 0.00% |
| Walt Disney Co. | 295,000 | 5.40% | 1/10/2043 | 288,865 | 0.01% |
| Walt Disney Co. | 325,000 | 4.75% | 15/9/2044 | 291,443 | 0.01% |
| Walt Disney Co. | 180,000 | 4.95% | 15/10/2045 | 164,626 | 0.00% |
| Walt Disney Co. | 95,000 | 7.75% | 1/12/2045 | 120,922 | 0.00% |
| Walt Disney Co. | 180,000 | 4.75% | 15/11/2046 | 159,920 | 0.00% |
| Walt Disney Co. | 590,000 | 2.75% | 1/9/2049 | 367,884 | 0.01% |
| Walt Disney Co. | 885,000 | 4.70% | 23/3/2050 | 786,377 | 0.02% |
| Walt Disney Co. | 1,300,000 | 3.60% | 13/1/2051 | 954,152 | 0.03% |
| Walt Disney Co. | 765,000 | 3.80% | 13/5/2060 | 555,073 | 0.02% |
| Warnermedia Holdings, Inc. | 250,000 | 6.41% | 15/3/2026 | 250,070 | 0.01% |
| Warnermedia Holdings, Inc. | 2,095,000 | 3.76% | 15/3/2027 | 2,018,550 | 0.05% |
| Warnermedia Holdings, Inc. | 1,140,000 | 4.05% | 15/3/2029 | 1,060,556 | 0.03% |
| Warnermedia Holdings, Inc. | 1,865,000 | 4.28% | 15/3/2032 | 1,643,115 | 0.04% |
| Warnermedia Holdings, Inc. | 2,270,000 | 5.05% | 15/3/2042 | 1,821,862 | 0.05% |
| Warnermedia Holdings, Inc. | 3,100,000 | 5.14% | 15/3/2052 | 2,307,947 | 0.06% |
| Warnermedia Holdings, Inc. | 1,350,000 | 5.39% | 15/3/2062 | 993,604 | 0.03% |
| Washington Gas Light Co. | 163,000 | 3.80% | 15/9/2046 | 122,482 | 0.00% |
| Washington Gas Light Co. | 425,000 | 3.65% | 15/9/2049 | 305,126 | 0.01% |
| Washington University | 430,000 | 3.52% | 15/4/2054 | 311,953 | 0.01% |
| Washington University | 75,000 | 4.35% | 15/4/2122 | 57,690 | 0.00% |
| Waste Connections, Inc. | 160,000 | 4.25% | 1/12/2028 | 156,613 | 0.00% |
| Waste Connections, Inc. | 425,000 | 3.50% | 1/5/2029 | 401,855 | 0.01% |
| Waste Connections, Inc. | 193,000 | 2.60% | 1/2/2030 | 172,603 | 0.00% |
| Waste Connections, Inc. | 295,000 | 2.20% | 15/1/2032 | 243,235 | 0.01% |
| Waste Connections, Inc. | 60,000 | 3.20% | 1/6/2032 | 52,577 | 0.00% |
| Waste Connections, Inc. | 300,000 | 4.20% | 15/1/2033 | 278,715 | 0.01% |
| Waste Connections, Inc. | 230,000 | 5.00% | 1/3/2034 | 224,443 | 0.01% |
| Waste Connections, Inc. | 285,000 | 3.05% | 1/4/2050 | 183,908 | 0.01% |
| Waste Connections, Inc. | 335,000 | 2.95% | 15/1/2052 | 208,901 | 0.01% |
| Waste Management, Inc. | 385,000 | 4.95% | 3/7/2027 | 388,878 | 0.01% |
| Waste Management, Inc. | 364,000 | 3.15% | 15/11/2027 | 350,133 | 0.01% |
| Waste Management, Inc. | 400,000 | 4.50% | 15/3/2028 | 397,773 | 0.01% |
| Waste Management, Inc. | 131,000 | 1.15% | 15/3/2028 | 117,233 | 0.00% |
| Waste Management, Inc. | 365,000 | 4.88% | 15/2/2029 | 366,521 | 0.01% |
| Waste Management, Inc. | 169,000 | 2.00% | 1/6/2029 | 150,260 | 0.00% |
| Waste Management, Inc. | 275,000 | 4.63% | 15/2/2030 | 272,087 | 0.01% |
| Waste Management, Inc. | 300,000 | 4.65% | 15/3/2030 | 296,269 | 0.01% |
| Waste Management, Inc. | 375,000 | 1.50% | 15/3/2031 | 305,096 | 0.01% |
| Waste Management, Inc. | 300,000 | 4.95% | 3/7/2031 | 300,336 | 0.01% |
| Waste Management, Inc. | 300,000 | 4.80% | 15/3/2032 | 294,848 | 0.01% |
| Waste Management, Inc. | 450,000 | 4.15% | 15/4/2032 | 424,971 | 0.01% |
| Waste Management, Inc. | 240,000 | 4.63% | 15/2/2033 | 233,233 | 0.01% |
| Waste Management, Inc. | 550,000 | 4.88% | 15/2/2034 | 539,367 | 0.01% |
| Waste Management, Inc. | 400,000 | 4.95% | 15/3/2035 | 389,250 | 0.01% |
| Waste Management, Inc. | 35,000 | 4.15% | 15/7/2049 | 28,400 | 0.00% |
| Waste Management, Inc. | 250,000 | 2.50% | 15/11/2050 | 145,362 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Waste Management, Inc. | 575,000 | 5.35% | 15/10/2054 | 552,318 | 0.01% |
| Webster Financial Corp. | 350,000 | 4.10% | 25/3/2029 | 332,905 | 0.01% |
| WEC Energy Group, Inc. | 560,000 | 4.75% | 9/1/2026 | 560,168 | 0.02% |
| WEC Energy Group, Inc. | 113,000 | 5.60% | 12/9/2026 | 114,449 | 0.00% |
| WEC Energy Group, Inc. | 235,000 | 5.15% | 1/10/2027 | 237,455 | 0.01% |
| WEC Energy Group, Inc. | 80,000 | 1.38% | 15/10/2027 | 72,982 | 0.00% |
| WEC Energy Group, Inc. | 120,000 | 4.75% | 15/1/2028 | 119,822 | 0.00% |
| WEC Energy Group, Inc. | 130,000 | 2.20% | 15/12/2028 | 117,243 | 0.00% |
| WEC Energy Group, Inc. | 52,000 | 1.80% | 15/10/2030 | 43,482 | 0.00% |
| Wells Fargo & Co. | 1,450,000 | 3.00% | 22/4/2026 | 1,418,368 | 0.04% |
| Wells Fargo & Co. | 905,000 | 4.10% | 3/6/2026 | 895,918 | 0.02% |
| Wells Fargo & Co. | 1,239,000 | 3.00% | 23/10/2026 | 1,201,377 | 0.03% |
| Wells Fargo & Co. | 895,000 | 3.20% | 17/6/2027 | 874,151 | 0.02% |
| Wells Fargo & Co. | 1,185,000 | 4.30% | 22/7/2027 | 1,169,670 | 0.03% |
| Wells Fargo & Co. | 1,259,000 | 3.53% | 24/3/2028 | 1,221,573 | 0.03% |
| Wells Fargo & Co. | 1,885,000 | 5.71% | 22/4/2028 | 1,915,645 | 0.05% |
| Wells Fargo & Co. | 1,192,000 | 3.58% | 22/5/2028 | 1,155,370 | 0.03% |
| Wells Fargo & Co. | 1,618,000 | 2.39% | 2/6/2028 | 1,523,704 | 0.04% |
| Wells Fargo & Co. | 1,515,000 | 4.81% | 25/7/2028 | 1,509,206 | 0.04% |
| Wells Fargo & Co. | 1,290,000 | 4.15% | 24/1/2029 | 1,251,064 | 0.03% |
| Wells Fargo & Co. | 1,639,000 | 5.57% | 25/7/2029 | 1,663,227 | 0.04% |
| Wells Fargo & Co. | 1,025,000 | 6.30% | 23/10/2029 | 1,065,594 | 0.03% |
| Wells Fargo & Co. | 440,000 | 7.95% | 15/11/2029 | 488,342 | 0.01% |
| Wells Fargo & Co. | 1,050,000 | 5.20% | 23/1/2030 | 1,053,469 | 0.03% |
| Wells Fargo & Co. | 1,674,000 | 2.88% | 30/10/2030 | 1,510,604 | 0.04% |
| Wells Fargo & Co. | 1,225,000 | 2.57% | 11/2/2031 | 1,080,497 | 0.03% |
| Wells Fargo & Co. | 1,130,000 | 4.48% | 4/4/2031 | 1,093,583 | 0.03% |
| Wells Fargo & Co. | 1,668,000 | 3.35% | 2/3/2033 | 1,460,892 | 0.04% |
| Wells Fargo & Co. | 2,180,000 | 4.90% | 25/7/2033 | 2,106,535 | 0.06% |
| Wells Fargo & Co. | 1,315,000 | 5.39% | 24/4/2034 | 1,298,707 | 0.04% |
| Wells Fargo & Co. | 1,661,000 | 5.56% | 25/7/2034 | 1,657,133 | 0.04% |
| Wells Fargo & Co. | 1,450,000 | 6.49% | 23/10/2034 | 1,540,022 | 0.04% |
| Wells Fargo & Co. | 1,575,000 | 5.50% | 23/1/2035 | 1,565,631 | 0.04% |
| Wells Fargo & Co. | 330,000 | 5.38% | 7/2/2035 | 327,964 | 0.01% |
| Wells Fargo & Co. | 1,080,000 | 5.21% | 3/12/2035 | 1,052,449 | 0.03% |
| Wells Fargo & Co. | 300,000 | 5.95% | 15/12/2036 | 301,373 | 0.01% |
| Wells Fargo & Co. | 925,000 | 3.07% | 30/4/2041 | 671,970 | 0.02% |
| Wells Fargo & Co. | 610,000 | 5.38% | 2/11/2043 | 571,051 | 0.02% |
| Wells Fargo & Co. | 1,070,000 | 5.61% | 15/1/2044 | 1,024,855 | 0.03% |
| Wells Fargo & Co. | 962,000 | 4.65% | 4/11/2044 | 808,259 | 0.02% |
| Wells Fargo & Co. | 1,240,000 | 3.90% | 1/5/2045 | 961,688 | 0.03% |
| Wells Fargo & Co. | 835,000 | 4.90% | 17/11/2045 | 724,109 | 0.02% |
| Wells Fargo & Co. | 794,000 | 4.40% | 14/6/2046 | 638,130 | 0.02% |
| Wells Fargo & Co. | 760,000 | 4.75% | 7/12/2046 | 639,094 | 0.02% |
| Wells Fargo & Co. | 2,166,000 | 5.01% | 4/4/2051 | 1,931,121 | 0.05% |
| Wells Fargo & Co. | 2,290,000 | 4.61% | 25/4/2053 | 1,915,775 | 0.05% |
| Wells Fargo Bank NA | 560,000 | 4.81% | 15/1/2026 | 561,771 | 0.02% |
| Wells Fargo Bank NA | 955,000 | 5.45% | 7/8/2026 | 966,536 | 0.03% |
| Wells Fargo Bank NA | 1,540,000 | 5.25% | 11/12/2026 | 1,558,127 | 0.04% |
| Wells Fargo Bank NA | 190,000 | 5.95% | 26/8/2036 | 195,633 | 0.01% |
| Wells Fargo Bank NA | 1,225,000 | 5.85% | 1/2/2037 | 1,249,230 | 0.03% |
| Wells Fargo Bank NA | 590,000 | 6.60% | 15/1/2038 | 643,546 | 0.02% |
| Welltower OP LLC | 385,000 | 4.25% | 1/4/2026 | 383,215 | 0.01% |
| Welltower OP LLC | 102,000 | 2.70% | 15/2/2027 | 98,047 | 0.00% |
| Welltower OP LLC | 350,000 | 4.25% | 15/4/2028 | 342,799 | 0.01% |
| Welltower OP LLC | 310,000 | 2.05% | 15/1/2029 | 277,178 | 0.01% |
| Welltower OP LLC | 325,000 | 4.13% | 15/3/2029 | 314,645 | 0.01% |
| Welltower OP LLC | 490,000 | 3.10% | 15/1/2030 | 446,250 | 0.01% |
| Welltower OP LLC | 250,000 | 2.75% | 15/1/2031 | 218,070 | 0.01% |
| Welltower OP LLC | 305,000 | 2.80% | 1/6/2031 | 265,369 | 0.01% |
| Welltower OP LLC | 200,000 | 2.75% | 15/1/2032 | 170,253 | 0.00% |
| Welltower OP LLC | 155,000 | 3.85% | 15/6/2032 | 141,856 | 0.00% |
| Welltower OP LLC | 160,000 | 6.50% | 15/3/2041 | 171,325 | 0.00% |
| Welltower OP LLC | 155,000 | 4.95% | 1/9/2048 | 139,061 | 0.00% |
| West Virginia United Health System Obligated Group | 130,000 | 3.13% | 1/6/2050 | 82,431 | 0.00% |
| Western & Southern Financial Group, Inc. | 180,000 | 5.75% | 15/7/2033 | 182,571 | 0.00% |
| Western & Southern Life Insurance Co. | 285,000 | 5.15% | 15/1/2049 | 254,142 | 0.01% |
| Western & Southern Life Insurance Co. | 180,000 | 3.75% | 28/4/2061 | 120,884 | 0.00% |
| Western Digital Corp. | 320,000 | 2.85% | 1/2/2029 | 284,756 | 0.01% |
| Western Midstream Operating LP | 450,000 | 4.65% | 1/7/2026 | 447,951 | 0.01% |
| Western Midstream Operating LP | 175,000 | 4.50% | 1/3/2028 | 171,301 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Western Midstream Operating LP | 270,000 | 4.75% | 15/8/2028 | 265,107 | 0.01% |
| Western Midstream Operating LP | 850,000 | 6.35% | 15/1/2029 | 880,396 | 0.02% |
| Western Midstream Operating LP | 391,000 | 4.05% | 1/2/2030 | 366,788 | 0.01% |
| Western Midstream Operating LP | 220,000 | 6.15% | 1/4/2033 | 224,246 | 0.01% |
| Western Midstream Operating LP | 230,000 | 5.45% | 1/4/2044 | 204,158 | 0.01% |
| Western Midstream Operating LP | 580,000 | 5.30% | 1/3/2048 | 492,300 | 0.01% |
| Western Midstream Operating LP | 130,000 | 5.50% | 15/8/2048 | 112,665 | 0.00% |
| Western Midstream Operating LP | 375,000 | 5.25% | 1/2/2050 | 321,130 | 0.01% |
| Western Union Co. | 460,000 | 1.35% | 15/3/2026 | 439,999 | 0.01% |
| Western Union Co. | 375,000 | 2.75% | 15/3/2031 | 317,593 | 0.01% |
| Western Union Co. | 142,000 | 6.20% | 17/11/2036 | 143,589 | 0.00% |
| Westinghouse Air Brake Technologies Corp. | 461,000 | 3.45% | 15/11/2026 | 449,555 | 0.01% |
| Westinghouse Air Brake Technologies Corp. | 635,000 | 4.70% | 15/9/2028 | 629,235 | 0.02% |
| Westlake Corp. | 130,000 | 3.60% | 15/8/2026 | 127,405 | 0.00% |
| Westlake Corp. | 120,000 | 3.38% | 15/6/2030 | 109,921 | 0.00% |
| Westlake Corp. | 275,000 | 2.88% | 15/8/2041 | 184,071 | 0.01% |
| Westlake Corp. | 185,000 | 5.00% | 15/8/2046 | 160,795 | 0.00% |
| Westlake Corp. | 100,000 | 4.38% | 15/11/2047 | 78,752 | 0.00% |
| Westlake Corp. | 570,000 | 3.13% | 15/8/2051 | 354,029 | 0.01% |
| Westlake Corp. | 135,000 | 3.38% | 15/8/2061 | 80,909 | 0.00% |
| WestRock MWV LLC | 227,000 | 8.20% | 15/1/2030 | 257,490 | 0.01% |
| Weyerhaeuser Co. | 460,000 | 4.75% | 15/5/2026 | 459,949 | 0.01% |
| Weyerhaeuser Co. | 192,000 | 6.95% | 1/10/2027 | 202,733 | 0.01% |
| Weyerhaeuser Co. | 570,000 | 4.00% | 15/11/2029 | 543,846 | 0.01% |
| Weyerhaeuser Co. | 480,000 | 4.00% | 15/4/2030 | 454,759 | 0.01% |
| Weyerhaeuser Co. | 286,000 | 7.38% | 15/3/2032 | 318,596 | 0.01% |
| Weyerhaeuser Co. | 140,000 | 3.38% | 9/3/2033 | 121,650 | 0.00% |
| Weyerhaeuser Co. | 170,000 | 4.00% | 9/3/2052 | 127,887 | 0.00% |
| Whirlpool Corp. | 625,000 | 4.75% | 26/2/2029 | 616,221 | 0.02% |
| Whirlpool Corp. | 256,000 | 2.40% | 15/5/2031 | 210,581 | 0.01% |
| Whirlpool Corp. | 175,000 | 4.70% | 14/5/2032 | 163,153 | 0.00% |
| Whirlpool Corp. | 175,000 | 5.50% | 1/3/2033 | 170,896 | 0.00% |
| Whirlpool Corp. | 55,000 | 5.75% | 1/3/2034 | 53,929 | 0.00% |
| Whirlpool Corp. | 285,000 | 4.50% | 1/6/2046 | 219,848 | 0.01% |
| Whirlpool Corp. | 135,000 | 4.60% | 15/5/2050 | 101,947 | 0.00% |
| Whistler Pipeline LLC | 260,000 | 5.70% | 30/9/2031 | 259,534 | 0.01% |
| Whistler Pipeline LLC | 575,000 | 5.95% | 30/9/2034 | 576,892 | 0.02% |
| William Marsh Rice University | 85,000 | 3.77% | 15/5/2055 | 65,368 | 0.00% |
| Williams Cos, Inc. | 1,225,000 | 5.40% | 2/3/2026 | 1,233,527 | 0.03% |
| Williams Cos, Inc. | 525,000 | 3.75% | 15/6/2027 | 511,546 | 0.01% |
| Williams Cos, Inc. | 305,000 | 5.30% | 15/8/2028 | 307,901 | 0.01% |
| Williams Cos, Inc. | 668,000 | 4.90% | 15/3/2029 | 662,987 | 0.02% |
| Williams Cos, Inc. | 150,000 | 4.80% | 15/11/2029 | 148,057 | 0.00% |
| Williams Cos, Inc. | 253,000 | 3.50% | 15/11/2030 | 232,474 | 0.01% |
| Williams Cos, Inc. | 76,000 | 7.50% | 15/1/2031 | 83,967 | 0.00% |
| Williams Cos, Inc. | 475,000 | 2.60% | 15/3/2031 | 409,136 | 0.01% |
| Williams Cos, Inc. | 400,000 | 8.75% | 15/3/2032 | 472,948 | 0.01% |
| Williams Cos, Inc. | 350,000 | 4.65% | 15/8/2032 | 333,267 | 0.01% |
| Williams Cos, Inc. | 600,000 | 5.65% | 15/3/2033 | 605,474 | 0.02% |
| Williams Cos, Inc. | 460,000 | 5.15% | 15/3/2034 | 447,031 | 0.01% |
| Williams Cos, Inc. | 540,000 | 6.30% | 15/4/2040 | 560,926 | 0.02% |
| Williams Cos, Inc. | 145,000 | 5.80% | 15/11/2043 | 142,168 | 0.00% |
| Williams Cos, Inc. | 345,000 | 5.40% | 4/3/2044 | 323,244 | 0.01% |
| Williams Cos, Inc. | 224,000 | 5.75% | 24/6/2044 | 216,862 | 0.01% |
| Williams Cos, Inc. | 210,000 | 4.90% | 15/1/2045 | 183,113 | 0.01% |
| Williams Cos, Inc. | 337,000 | 5.10% | 15/9/2045 | 302,266 | 0.01% |
| Williams Cos, Inc. | 425,000 | 4.85% | 1/3/2048 | 362,896 | 0.01% |
| Williams Cos, Inc. | 185,000 | 3.50% | 15/10/2051 | 125,881 | 0.00% |
| Williams Cos, Inc. | 285,000 | 5.30% | 15/8/2052 | 260,330 | 0.01% |
| Williams Cos, Inc. | 300,000 | 5.80% | 15/11/2054 | 293,166 | 0.01% |
| Willis North America, Inc. | 635,000 | 4.65% | 15/6/2027 | 633,605 | 0.02% |
| Willis North America, Inc. | 410,000 | 4.50% | 15/9/2028 | 402,832 | 0.01% |
| Willis North America, Inc. | 405,000 | 2.95% | 15/9/2029 | 368,692 | 0.01% |
| Willis North America, Inc. | 390,000 | 5.35% | 15/5/2033 | 387,640 | 0.01% |
| Willis North America, Inc. | 75,000 | 5.05% | 15/9/2048 | 66,026 | 0.00% |
| Willis North America, Inc. | 305,000 | 3.88% | 15/9/2049 | 223,649 | 0.01% |
| Willis North America, Inc. | 320,000 | 5.90% | 5/3/2054 | 314,240 | 0.01% |
| Willis-Knighton Medical Center | 305,000 | 4.81% | 1/9/2048 | 262,892 | 0.01% |
| Willis-Knighton Medical Center | 280,000 | 3.07% | 1/3/2051 | 174,680 | 0.00% |
| Wintrust Financial Corp. | 215,000 | 4.85% | 6/6/2029 | 205,153 | 0.01% |
| Wipro IT Services LLC | 205,000 | 1.50% | 23/6/2026 | 194,925 | 0.01% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Wisconsin Electric Power Co. | 450,000 | 5.00% | 15/5/2029 | 453,358 | 0.01% |
| Wisconsin Electric Power Co. | 255,000 | 4.75% | 30/9/2032 | 251,595 | 0.01% |
| Wisconsin Electric Power Co. | 190,000 | 5.63% | 15/5/2033 | 197,216 | 0.01% |
| Wisconsin Electric Power Co. | 300,000 | 4.60% | 1/10/2034 | 286,018 | 0.01% |
| Wisconsin Electric Power Co. | 120,000 | 4.30% | 15/10/2048 | 98,815 | 0.00% |
| Wisconsin Electric Power Co. | 280,000 | 5.05% | 1/10/2054 | 254,598 | 0.01% |
| Wisconsin Power & Light Co. | 138,000 | 3.05% | 15/10/2027 | 132,010 | 0.00% |
| Wisconsin Power & Light Co. | 191,000 | 3.00% | 1/7/2029 | 176,097 | 0.00% |
| Wisconsin Power & Light Co. | 140,000 | 1.95% | 16/9/2031 | 114,090 | 0.00% |
| Wisconsin Power & Light Co. | 300,000 | 3.95% | 1/9/2032 | 277,444 | 0.01% |
| Wisconsin Power & Light Co. | 243,000 | 4.95% | 1/4/2033 | 236,297 | 0.01% |
| Wisconsin Power & Light Co. | 155,000 | 5.38% | 30/3/2034 | 154,273 | 0.00% |
| Wisconsin Power & Light Co. | 50,000 | 6.38% | 15/8/2037 | 53,135 | 0.00% |
| Wisconsin Power & Light Co. | 160,000 | 3.65% | 1/4/2050 | 114,399 | 0.00% |
| Wisconsin Public Service Corp. | 100,000 | 4.55% | 1/12/2029 | 98,654 | 0.00% |
| Wisconsin Public Service Corp. | 180,000 | 3.67% | 1/12/2042 | 139,274 | 0.00% |
| Wisconsin Public Service Corp. | 200,000 | 4.75% | 1/11/2044 | 177,218 | 0.00% |
| Wisconsin Public Service Corp. | 95,000 | 3.30% | 1/9/2049 | 65,230 | 0.00% |
| Wisconsin Public Service Corp. | 179,000 | 2.85% | 1/12/2051 | 110,467 | 0.00% |
| WK Kellogg Foundation Trust | 175,000 | 2.44% | 1/10/2050 | 103,830 | 0.00% |
| Workday, Inc. | 446,000 | 3.50% | 1/4/2027 | 434,556 | 0.01% |
| Workday, Inc. | 435,000 | 3.70% | 1/4/2029 | 413,814 | 0.01% |
| Workday, Inc. | 625,000 | 3.80% | 1/4/2032 | 568,761 | 0.02% |
| WP Carey, Inc. | 300,000 | 4.25% | 1/10/2026 | 296,823 | 0.01% |
| WP Carey, Inc. | 305,000 | 3.85% | 15/7/2029 | 290,202 | 0.01% |
| WP Carey, Inc. | 350,000 | 2.40% | 1/2/2031 | 297,516 | 0.01% |
| WP Carey, Inc. | 327,000 | 2.45% | 1/2/2032 | 269,016 | 0.01% |
| WP Carey, Inc. | 190,000 | 2.25% | 1/4/2033 | 149,806 | 0.00% |
| WRKCo, Inc. | 115,000 | 3.38% | 15/9/2027 | 110,707 | 0.00% |
| WRKCo, Inc. | 302,000 | 4.00% | 15/3/2028 | 292,715 | 0.01% |
| WRKCo, Inc. | 195,000 | 3.90% | 1/6/2028 | 188,084 | 0.01% |
| WRKCo, Inc. | 505,000 | 4.90% | 15/3/2029 | 501,831 | 0.01% |
| WRKCo, Inc. | 185,000 | 4.20% | 1/6/2032 | 172,564 | 0.00% |
| WRKCo, Inc. | 445,000 | 3.00% | 15/6/2033 | 373,524 | 0.01% |
| WW Grainger, Inc. | 500,000 | 4.60% | 15/6/2045 | 446,198 | 0.01% |
| WW Grainger, Inc. | 125,000 | 3.75% | 15/5/2046 | 97,197 | 0.00% |
| WW Grainger, Inc. | 270,000 | 4.20% | 15/5/2047 | 222,838 | 0.01% |
| Wyeth LLC | 572,000 | 6.50% | 1/2/2034 | 622,478 | 0.02% |
| Wyeth LLC | 343,000 | 6.00% | 15/2/2036 | 361,546 | 0.01% |
| Wyeth LLC | 870,000 | 5.95% | 1/4/2037 | 908,520 | 0.02% |
| Xcel Energy, Inc. | 193,000 | 3.35% | 1/12/2026 | 188,108 | 0.01% |
| Xcel Energy, Inc. | 170,000 | 1.75% | 15/3/2027 | 159,142 | 0.00% |
| Xcel Energy, Inc. | 75,000 | 4.00% | 15/6/2028 | 72,565 | 0.00% |
| Xcel Energy, Inc. | 360,000 | 2.60% | 1/12/2029 | 321,604 | 0.01% |
| Xcel Energy, Inc. | 205,000 | 3.40% | 1/6/2030 | 188,089 | 0.01% |
| Xcel Energy, Inc. | 115,000 | 2.35% | 15/11/2031 | 94,936 | 0.00% |
| Xcel Energy, Inc. | 200,000 | 4.60% | 1/6/2032 | 190,447 | 0.01% |
| Xcel Energy, Inc. | 315,000 | 5.45% | 15/8/2033 | 312,867 | 0.01% |
| Xcel Energy, Inc. | 325,000 | 5.50% | 15/3/2034 | 323,514 | 0.01% |
| Xcel Energy, Inc. | 75,000 | 6.50% | 1/7/2036 | 80,104 | 0.00% |
| Xcel Energy, Inc. | 254,000 | 3.50% | 1/12/2049 | 174,595 | 0.00% |
| Xilinx, Inc. | 475,000 | 2.38% | 1/6/2030 | 418,724 | 0.01% |
| XL Group Ltd. | 330,000 | 5.25% | 15/12/2043 | 305,433 | 0.01% |
| XPO, Inc. | 175,000 | 6.25% | 1/6/2028 | 176,204 | 0.00% |
| Xylem, Inc. | 275,000 | 3.25% | 1/11/2026 | 268,191 | 0.01% |
| Xylem, Inc. | 367,000 | 1.95% | 30/1/2028 | 336,490 | 0.01% |
| Xylem, Inc. | 414,000 | 2.25% | 30/1/2031 | 352,868 | 0.01% |
| Xylem, Inc. | 125,000 | 4.38% | 1/11/2046 | 102,095 | 0.00% |
| Yale University | 195,000 | 2.40% | 15/4/2050 | 116,250 | 0.00% |
| Yale-New Haven Health Services Corp. | 226,000 | 2.50% | 1/7/2050 | 130,720 | 0.00% |
| Zimmer Biomet Holdings, Inc. | 255,000 | 3.05% | 15/1/2026 | 250,844 | 0.01% |
| Zimmer Biomet Holdings, Inc. | 150,000 | 5.35% | 1/12/2028 | 152,211 | 0.00% |
| Zimmer Biomet Holdings, Inc. | 550,000 | 5.20% | 15/9/2034 | 539,401 | 0.01% |
| Zimmer Biomet Holdings, Inc. | 75,000 | 5.75% | 30/11/2039 | 74,923 | 0.00% |
| Zimmer Biomet Holdings, Inc. | 250,000 | 4.45% | 15/8/2045 | 209,537 | 0.01% |
| Zions Bancorp NA | 310,000 | 3.25% | 29/10/2029 | 276,440 | 0.01% |
| Zions Bancorp NA | 100,000 | 6.82% | 19/11/2035 | 100,961 | 0.00% |
| Zoetis, Inc. | 391,000 | 3.00% | 12/9/2027 | 374,772 | 0.01% |
| Zoetis, Inc. | 180,000 | 3.90% | 20/8/2028 | 174,462 | 0.00% |
| Zoetis, Inc. | 328,000 | 2.00% | 15/5/2030 | 282,220 | 0.01% |
| Zoetis, Inc. | 125,000 | 5.60% | 16/11/2032 | 128,785 | 0.00% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Zoetis, Inc. | 559,000 | 4.70% | 1/2/2043 | 497,099 | 0.01% |
| Zoetis, Inc. | 245,000 | 3.95% | 12/9/2047 | 189,268 | 0.01% |
| Zoetis, Inc. | 125,000 | 4.45% | 20/8/2048 | 103,132 | 0.00% |
| Zoetis, Inc. | 250,000 | 3.00% | 15/5/2050 | 160,318 | 0.00% |
| Total Fixed Income | | | | 2,782,163,124 | 74.94% |
| Total Transferable Securities | | | | 3,666,544,632 | 98.77% |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---|--------------------|--|--------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2024: 0.00%) | | | | |
| Futures 0.00% (30 June 2024: 0.00%) | | | | |
| US Treasury Ultra 10 Year March 2025 | 3 | \$333,914 | 23 | 0.00% |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | 23 | 0.00% |

OTC Financial Derivative Instruments (0.29%) (30 June 2024: (0.12%))

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---------------|----------|------------------|-------------------------------|--------------------|--|--------------------------|
| Hedge Share Class Level Forward Currency Exchange Contracts (0.29%) (30 June 2024: (0.12%)) | | | | | | | |
| USD | 26,554,343 | EUR | (25,297,199) | State Street Bank & Trust Co. | 3/1/2025 | 359,093 | 0.01% |
| USD | 7,476,192 | EUR | (7,051,109) | State Street Bank & Trust Co. | 3/1/2025 | 174,768 | 0.00% |
| USD | 629,903 | EUR | (595,659) | JPMorgan Chase Bank | 3/1/2025 | 13,098 | 0.00% |
| USD | 670,516 | EUR | (638,197) | BNP Paribas | 3/1/2025 | 9,663 | 0.00% |
| EUR | 126,720,062 | USD | (131,385,768) | JPMorgan Chase Bank | 4/2/2025 | 5,245 | 0.00% |
| EUR | 122,993,002 | USD | (127,521,499) | State Street Bank & Trust Co. | 4/2/2025 | 5,073 | 0.00% |
| EUR | 122,993,002 | USD | (127,521,499) | Toronto-Dominion Bank | 4/2/2025 | 5,073 | 0.00% |
| USD | 310,105 | GBP | (244,374) | Toronto-Dominion Bank | 3/1/2025 | 4,051 | 0.00% |
| USD | 159,208 | GBP | (125,461) | Toronto-Dominion Bank | 3/1/2025 | 2,081 | 0.00% |
| USD | 2,587,404 | GBP | (2,066,438) | JPMorgan Chase Bank | 4/2/2025 | 110 | 0.00% |
| EUR | 119,410 | USD | (123,807) | State Street Bank & Trust Co. | 4/2/2025 | 5 | 0.00% |
| USD | 63,421,771 | GBP | (50,640,188) | State Street Bank & Trust Co. | 3/1/2025 | 4 | 0.00% |
| USD | 63,421,771 | GBP | (50,640,188) | UBS AG | 3/1/2025 | 4 | 0.00% |
| USD | 31,710,886 | GBP | (25,320,094) | Toronto-Dominion Bank | 3/1/2025 | 2 | 0.00% |
| USD | 123,649 | EUR | (119,410) | State Street Bank & Trust Co. | 3/1/2025 | — | 0.00% |
| USD | 131,218,624 | EUR | (126,720,062) | JPMorgan Chase Bank | 3/1/2025 | (6) | (0.00%) |
| USD | 127,359,254 | EUR | (122,993,002) | State Street Bank & Trust Co. | 3/1/2025 | (6) | (0.00%) |
| USD | 127,359,254 | EUR | (122,993,002) | Toronto-Dominion Bank | 3/1/2025 | (6) | (0.00%) |
| GBP | 25,320,094 | USD | (31,702,317) | Toronto-Dominion Bank | 4/2/2025 | (169) | (0.00%) |
| USD | 7,030,879 | EUR | (6,781,180) | BNP Paribas | 4/2/2025 | (258) | (0.00%) |
| EUR | 119,410 | USD | (123,961) | JPMorgan Chase Bank | 3/1/2025 | (312) | (0.00%) |
| GBP | 50,640,188 | USD | (63,404,633) | State Street Bank & Trust Co. | 4/2/2025 | (336) | (0.00%) |
| GBP | 50,640,188 | USD | (63,404,633) | UBS AG | 4/2/2025 | (336) | (0.00%) |
| EUR | 110,063 | USD | (115,557) | BNP Paribas | 3/1/2025 | (1,587) | (0.00%) |
| EUR | 217,747 | USD | (230,298) | Toronto-Dominion Bank | 3/1/2025 | (4,821) | (0.00%) |
| EUR | 1,117,913 | USD | (1,163,036) | BNP Paribas | 3/1/2025 | (5,437) | (0.00%) |
| EUR | 441,509 | USD | (464,956) | JPMorgan Chase Bank | 3/1/2025 | (7,773) | (0.00%) |
| EUR | 816,309 | USD | (855,772) | BNP Paribas | 3/1/2025 | (10,484) | (0.00%) |
| GBP | 701,620 | USD | (892,250) | State Street Bank & Trust Co. | 3/1/2025 | (13,541) | (0.00%) |
| GBP | 922,369 | USD | (1,172,361) | Toronto-Dominion Bank | 3/1/2025 | (17,186) | (0.00%) |
| GBP | 636,968 | USD | (815,119) | State Street Bank & Trust Co. | 3/1/2025 | (17,380) | (0.00%) |
| GBP | 948,462 | USD | (1,208,241) | Toronto-Dominion Bank | 3/1/2025 | (20,387) | (0.00%) |
| EUR | 2,097,180 | USD | (2,210,563) | BNP Paribas | 3/1/2025 | (38,933) | (0.00%) |
| EUR | 2,613,068 | USD | (2,763,690) | Toronto-Dominion Bank | 3/1/2025 | (57,858) | (0.00%) |
| EUR | 5,453,582 | USD | (5,714,841) | Toronto-Dominion Bank | 3/1/2025 | (67,657) | (0.00%) |
| GBP | 24,752,177 | USD | (31,460,685) | UBS AG | 3/1/2025 | (461,061) | (0.01%) |
| GBP | 99,008,709 | USD | (125,842,742) | Toronto-Dominion Bank | 3/1/2025 | (1,844,244) | (0.05%) |
| EUR | 196,710,429 | USD | (208,050,392) | State Street Bank & Trust Co. | 3/1/2025 | (4,356,733) | (0.12%) |
| EUR | 196,710,430 | USD | (208,050,392) | Toronto-Dominion Bank | 3/1/2025 | (4,356,733) | (0.12%) |
| | | | | | | (10,704,974) | (0.29%) |
| Total OTC Financial Derivative Instruments | | | | | | (10,704,974) | (0.29%) |
| Total Investments | | | | | | 3,655,839,681 | 98.48% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|-------------------------------|--------------------------|
| Other Assets and Liabilities | 56,466,866 | 1.52% |
| Net Assets | 3,712,306,547 | 100.00% |

| Analysis of Total Assets | | US Dollars (\$) | % of Total Assets |
|--------------------------|---|-----------------|-------------------|
| (a) | Transferable securities admitted to an official stock exchange listing | 1,915,058,243 | 51.39% |
| (b) | Transferable securities dealt in on another regulated market | 1,751,432,595 | 47.00% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 53,794 | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | 23 | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | 578,270 | 0.02% |
| (f) | Other Assets | 59,589,961 | 1.59% |
| Total Assets | | 3,726,712,886 | 100.00% |

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

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 3,666,544,632 | 2,729,291,583 |
| Financial Derivative Instruments | 17 | 578,293 | 31,362 |
| Cash | | 12,394,108 | 15,088,016 |
| Receivables: | | | |
| Interest and Dividends | | 44,508,035 | 32,082,848 |
| Capital Shares Issued | | — | 12,971 |
| Investments Sold | | 2,667,333 | 7,448,858 |
| Margin Cash Due from Broker | | 20,485 | 92,425 |
| Other Receivables | | — | 145 |
| Total Current Assets | | 3,726,712,886 | 2,784,048,208 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 11,283,244 | 3,440,880 |
| Payables and Other Liabilities: | | | |
| Interest | | 1,122 | 1,122 |
| Investments Purchased | | 2,804,886 | 18,407,763 |
| Management Fees Payable | 12 | 317,087 | 201,782 |
| Total Current Liabilities | | 14,406,339 | 22,051,547 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 3,712,306,547 | 2,761,996,661 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR-Hedged Accumulating | | | |
| US (\$) Equivalent | \$377,218,690 | \$161,532,442 | \$196,900,250 |
| Net Assets | €364,280,089 | €150,725,922 | €180,476,857 |
| Number of Shares Outstanding | 6,878,870 | 2,895,301 | 3,564,315 |
| Net Asset Value Per Share¹ | €52.96 | €52.06 | €50.63 |
| GBP-Hedged Accumulating | | | |
| US (\$) Equivalent | \$155,043,661 | \$148,849,729 | \$137,552,517 |
| Net Assets | £123,802,363 | £117,755,021 | £108,194,063 |
| Number of Shares Outstanding | 2,677,746 | 2,608,880 | 2,496,571 |
| Net Asset Value Per Share¹ | £46.23 | £45.14 | £43.34 |
| USD Accumulating | | | |
| Net Assets | \$2,695,611,936 | \$1,989,390,256 | \$1,021,316,039 |
| Number of Shares Outstanding | 47,545,206 | 36,053,857 | 19,409,430 |
| Net Asset Value Per Share¹ | \$56.70 | \$55.18 | \$52.62 |
| USD Distributing | | | |
| Net Assets | \$484,432,260 | \$462,224,234 | \$283,174,362 |
| Number of Shares Outstanding | 10,328,975 | 9,878,661 | 6,044,913 |
| Net Asset Value Per Share¹ | \$46.90 | \$46.79 | \$46.85 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 84,808,764 | 47,541,564 |
| Other Income | | 201,953 | 246,368 |
| Net (Loss)/Gain on Financial Instruments | | (29,826,119) | 63,728,817 |
| Total Investment Income | | 55,184,598 | 111,516,749 |
| Expenses | | | |
| Management Fees | 12 | 1,616,567 | 941,046 |
| Transaction Fees and Commissions | | 4,868 | 1,227 |
| Other Expenses | | — | 6,120 |
| Total Expenses | | 1,621,435 | 948,393 |
| Finance Costs | | | |
| Interest Expense | | 429 | 103 |
| Distributions | 6 | 12,184,158 | 8,430,382 |
| Total Finance Costs | | 12,184,587 | 8,430,485 |
| Net Investment Income After Finance Costs | | 41,378,576 | 102,137,871 |
| Taxation | 5 | 24,710 | (21,345) |
| Net Increase in Net Assets | | 41,403,286 | 102,116,526 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 41,403,286 | 102,116,526 |
| Capital Transactions | | |
| Subscriptions | 1,567,248,076 | 990,474,054 |
| Redemptions | (658,341,476) | (433,980,466) |
| Total Capital Transactions | 908,906,600 | 556,493,588 |
| Total Increase for the Period | 950,309,886 | 658,610,114 |
| Net Assets | | |
| Beginning of Period | 2,761,996,661 | 1,638,943,168 |
| End of Period | 3,712,306,547 | 2,297,553,282 |

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

Vanguard USD Emerging Markets Government Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard USD Emerging Markets Government Bond UCITS ETF seeks to track the performance of the Bloomberg EM USD Sovereign + Quasi-Sov Index, a widely recognised benchmark designed to reflect the total universe of US dollar-denominated publicly traded debt (with maturities greater than 1 year and a minimum issue size of \$500 million) issued by sovereign and quasi-sovereign emerging-market issuers. Quasi-sovereign issuers include entities that are government-guaranteed and/or government-sponsored, entities that are more than 50% government-owned and local authorities.

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August, and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth, and the global economy continued to expand.
- Global bonds finished the period higher despite headwinds in October and December. In this environment, the ETF's benchmark returned 4.55% for the six-month period.
- Most countries in the index posted positive returns. Among those with higher weightings, Argentina had the highest return (about 48%). A few other countries also had impressive gains but, because of their small weightings in the index, had marginal impact on the overall return.
- Bonds in the 10- to 15-year maturity range had the highest returns (on average almost 17%), while those at the longest end (30-plus years) had modest declines. The majority of the index's bonds had maturities of 10 years or less, and they collectively returned a bit over 4%.
- It was also a mixed picture by credit quality. Those with lower credit ratings (but not the lowest) generally had the highest returns, but the vast majority of the index's weighting was in higher-quality bonds.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg EM USD Sovereign + Quasi-Sov Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|----------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| USD Accumulating | 4.55% | 0.61% | 2.00% |
| Benchmark | 4.55 | 0.71 | 2.12 |
| Tracking Difference* | — | | |
| USD Distributing | 4.55% | 0.61% | 2.65% |
| Benchmark | 4.55 | 0.71 | 2.77 |
| Tracking Difference* | — | | |

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

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

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

¹ Since-inception returns: USD Accumulating, 19 February 2019; USD Distributing, 6 December 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal US Dollars (\$) | Cost US Dollars (\$) | | Principal US Dollars (\$) | Proceeds US Dollars (\$) |
|--|------------------------------|-------------------------|---|------------------------------|-----------------------------|
| Purchases | | | Sales | | |
| US Treasury Note 3.50% 30/9/2026 | 4,508,000 | 4,479,047 | US Treasury Note 3.50% 30/9/2026 | 4,508,000 | 4,472,262 |
| US Treasury Note 3.88% 15/8/2034 | 4,249,000 | 4,278,108 | US Treasury Note 3.88% 15/8/2034 | 4,249,000 | 4,273,504 |
| Turkiye Government International Bond 6.50% 3/1/2035 | 2,420,000 | 2,372,864 | Hazine Mustesarligi Varlik Kiralama AS 9.76% 13/11/2025 | 2,065,000 | 2,154,916 |
| Ghana Government International Bond 5.00% 3/7/2035 | 2,897,848 | 2,055,649 | US Treasury Note 3.38% 15/9/2027 | 1,970,000 | 1,930,044 |
| Saudi Arabian Oil Co. 5.25% 17/7/2034 | 2,000,000 | 2,022,495 | Saudi Government International Bond 2.90% 22/10/2025 | 1,600,000 | 1,572,256 |
| US Treasury Note 3.38% 15/9/2027 | 1,970,000 | 1,951,772 | US Treasury Note 4.38% 31/7/2026 | 1,520,000 | 1,526,573 |
| Turkiye Government International Bond 7.13% 17/7/2032 | 1,820,000 | 1,827,939 | US Treasury Note 3.63% 31/8/2029 | 1,350,000 | 1,357,154 |
| Ghana Government International Bond 5.00% 3/7/2029 | 2,026,492 | 1,792,944 | Industrial & Commercial Bank of China Ltd. 4.88% 21/9/2025 | 1,350,000 | 1,352,255 |
| Hazine Mustesarligi Varlik Kiralama AS 6.50% 26/4/2030 | 1,675,000 | 1,672,121 | China Government International Bond 0.55% 21/10/2025 | 1,400,000 | 1,349,222 |
| Romanian Government International Bond 5.75% 24/3/2035 | 1,640,000 | 1,623,126 | Turkiye Government International Bond 6.38% 14/10/2025 | 1,300,000 | 1,327,950 |
| Colombia Government International Bond 7.75% 7/11/2036 | 1,640,000 | 1,620,313 | US Treasury Bond 4.63% 15/5/2054 | 1,210,000 | 1,313,292 |
| Philippine Government International Bond 4.75% 5/3/2035 | 1,600,000 | 1,607,893 | US Treasury Note 4.63% 30/6/2026 | 1,280,000 | 1,287,500 |
| Saudi Arabian Oil Co. 5.75% 17/7/2054 | 1,625,000 | 1,604,126 | Qatar Government International Bond 3.75% 16/4/2030 | 1,300,000 | 1,258,514 |
| SA Global Sukuk Ltd. 4.25% 2/10/2029 | 1,600,000 | 1,579,705 | US Treasury Note 4.63% 15/6/2027 | 1,190,000 | 1,205,970 |
| Bank Gospodarstwa Krajowego 5.75% 9/7/2034 | 1,475,000 | 1,530,044 | Kazakhstan Government International Bond 5.13% 21/7/2025 | 1,200,000 | 1,197,600 |
| US Treasury Note 4.38% 31/7/2026 | 1,520,000 | 1,520,445 | US Treasury Note 3.50% 30/9/2029 | 1,202,500 | 1,159,516 |
| Republic of South Africa Government International Bond 7.10% 19/11/2036 | 1,425,000 | 1,429,563 | Republic of South Africa Government International Bond 5.88% 16/9/2025 | 1,150,000 | 1,159,350 |
| Peruvian Government International Bond 5.88% 8/8/2054 | 1,340,000 | 1,382,528 | Saudi Arabian Oil Co. 1.63% 24/11/2025 | 1,200,000 | 1,157,239 |
| US Treasury Note 3.63% 31/8/2029 | 1,350,000 | 1,359,037 | US Treasury Note 3.63% 30/9/2031 | 1,075,000 | 1,036,997 |
| Qatar Government International Bond 3.75% 16/4/2030 | 1,400,000 | 1,358,650 | Oman Sovereign Sukuk Co. 5.93% 31/10/2025 | 1,007,000 | 1,012,045 |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Transferable Securities 98.11% (30 June 2024: 98.52%) | | | | | |
| Fixed Income 98.11% (30 June 2024: 98.52%) | | | | | |
| Angola 0.46% (30 June 2024: 0.53%) | | | | | |
| Angolan Government International Bond | 1,175,000 | 8.25% | 9/5/2028 | 1,102,607 | 0.10% |
| Angolan Government International Bond | 1,200,000 | 8.00% | 26/11/2029 | 1,071,879 | 0.10% |
| Angolan Government International Bond | 1,065,000 | 8.75% | 14/4/2032 | 939,798 | 0.09% |
| Angolan Government International Bond | 1,400,000 | 9.38% | 8/5/2048 | 1,146,656 | 0.11% |
| Angolan Government International Bond | 875,000 | 9.13% | 26/11/2049 | 699,305 | 0.06% |
| | | | | 4,960,245 | 0.46% |
| Argentina 5.28% (30 June 2024: 3.94%) | | | | | |
| Argentina Bonar Bonds | 954,199 | 1.00% | 9/7/2029 | 738,378 | 0.07% |
| Argentina Bonar Bonds | 8,932,607 | 0.75% | 9/7/2030 | 6,561,286 | 0.60% |
| Argentina Bonar Bonds | 6,975,000 | 4.13% | 9/7/2035 | 4,741,180 | 0.43% |
| Argentina Bonar Bonds | 4,890,656 | 5.00% | 9/1/2038 | 3,477,620 | 0.32% |
| Argentina Bonar Bonds | 1,035,000 | 3.50% | 9/7/2041 | 667,238 | 0.06% |
| Argentine Republic Government International Bond | 1,816,384 | 1.00% | 9/7/2029 | 1,474,122 | 0.13% |
| Argentine Republic Government International Bond | 10,511,634 | 0.75% | 9/7/2030 | 8,117,441 | 0.74% |
| Argentine Republic Government International Bond | 14,034,215 | 4.13% | 9/7/2035 | 9,332,705 | 0.86% |
| Argentine Republic Government International Bond | 7,826,343 | 5.00% | 9/1/2038 | 5,467,611 | 0.50% |
| Argentine Republic Government International Bond | 7,182,727 | 3.50% | 9/7/2041 | 4,489,950 | 0.41% |
| Argentine Republic Government International Bond | 1,399,233 | 4.13% | 9/7/2046 | 930,952 | 0.09% |
| Bonos Para La Reconstruccion de Una Argentina Libre | 1,977,000 | 3.00% | 31/5/2026 | 1,803,532 | 0.17% |
| Bonos Para La Reconstruccion de Una Argentina Libre | 3,499,000 | 5.00% | 31/10/2027 | 3,144,133 | 0.29% |
| Ciudad Autonoma de Buenos Aires/Government Bonds | 650,000 | 7.50% | 1/6/2027 | 652,205 | 0.06% |
| Provincia de Buenos Aires/Government Bonds | 4,091,560 | 6.63% | 1/9/2037 | 2,723,995 | 0.25% |
| Provincia de Buenos Aires/Government Bonds | 535,000 | 5.88% | 1/9/2037 | 306,745 | 0.03% |
| Provincia de Cordoba | 311,800 | 6.99% | 1/6/2027 | 293,246 | 0.03% |
| YPF SA | 446,000 | 6.95% | 21/7/2027 | 435,662 | 0.04% |
| YPF SA | 515,000 | 9.00% | 30/6/2029 | 532,872 | 0.05% |
| YPF SA | 555,000 | 9.50% | 17/1/2031 | 591,136 | 0.05% |
| YPF SA | 370,000 | 8.75% | 11/9/2031 | 381,432 | 0.03% |
| YPF SA | 395,000 | 7.00% | 30/9/2033 | 386,328 | 0.04% |
| YPF SA | 359,000 | 7.00% | 15/12/2047 | 317,512 | 0.03% |
| | | | | 57,567,281 | 5.28% |
| Armenia 0.06% (30 June 2024: 0.07%) | | | | | |
| Republic of Armenia International Bond | 200,000 | 3.95% | 26/9/2029 | 174,984 | 0.02% |
| Republic of Armenia International Bond | 600,000 | 3.60% | 2/2/2031 | 493,584 | 0.04% |
| | | | | 668,568 | 0.06% |
| Azerbaijan 0.23% (30 June 2024: 0.24%) | | | | | |
| Republic of Azerbaijan International Bond | 700,000 | 3.50% | 1/9/2032 | 592,539 | 0.05% |
| Southern Gas Corridor CJSC | 1,425,000 | 6.88% | 24/3/2026 | 1,443,458 | 0.13% |
| State Oil Co. of the Azerbaijan Republic | 500,000 | 6.95% | 18/3/2030 | 516,168 | 0.05% |
| | | | | 2,552,165 | 0.23% |
| Bahamas 0.09% (30 June 2024: 0.09%) | | | | | |
| Bahamas Government International Bond | 450,000 | 6.00% | 21/11/2028 | 428,186 | 0.04% |
| Bahamas Government International Bond | 540,000 | 8.95% | 15/10/2032 | 556,945 | 0.05% |
| | | | | 985,131 | 0.09% |
| Bahrain 1.58% (30 June 2024: 1.64%) | | | | | |
| Bahrain Government International Bond | 725,000 | 7.00% | 26/1/2026 | 729,540 | 0.07% |
| Bahrain Government International Bond | 450,000 | 4.25% | 25/1/2028 | 423,777 | 0.04% |
| Bahrain Government International Bond | 1,065,000 | 7.00% | 12/10/2028 | 1,091,396 | 0.10% |
| Bahrain Government International Bond | 825,000 | 6.75% | 20/9/2029 | 835,151 | 0.08% |
| Bahrain Government International Bond | 600,000 | 7.38% | 14/5/2030 | 621,153 | 0.06% |
| Bahrain Government International Bond | 800,000 | 5.63% | 30/9/2031 | 750,043 | 0.07% |
| Bahrain Government International Bond | 809,000 | 5.45% | 16/9/2032 | 740,432 | 0.07% |
| Bahrain Government International Bond | 750,000 | 5.25% | 25/1/2033 | 671,403 | 0.06% |
| Bahrain Government International Bond | 800,000 | 5.63% | 18/5/2034 | 725,355 | 0.06% |
| Bahrain Government International Bond | 700,000 | 7.75% | 18/4/2035 | 729,254 | 0.07% |
| Bahrain Government International Bond | 700,000 | 7.50% | 12/2/2036 | 717,219 | 0.06% |
| Bahrain Government International Bond | 850,000 | 6.00% | 19/9/2044 | 706,679 | 0.06% |
| Bahrain Government International Bond | 600,000 | 7.50% | 20/9/2047 | 584,330 | 0.05% |
| Bahrain Government International Bond | 400,000 | 6.25% | 25/1/2051 | 332,401 | 0.03% |
| Bapco Energies BSC Closed | 850,000 | 7.50% | 25/10/2027 | 872,907 | 0.08% |
| Bapco Energies BSC Closed | 700,000 | 8.38% | 7/11/2028 | 747,498 | 0.07% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Bapco Energies Sukuk Ltd. | 200,000 | 5.25% | 8/4/2029 | 197,650 | 0.02% |
| Bapco Energies Sukuk Ltd. | 500,000 | 6.63% | 25/5/2033 | 533,632 | 0.05% |
| CBB International Sukuk Programme Co. WLL | 760,000 | 4.50% | 30/3/2027 | 738,489 | 0.07% |
| CBB International Sukuk Programme Co. WLL | 670,000 | 3.95% | 16/9/2027 | 637,509 | 0.06% |
| CBB International Sukuk Programme Co. WLL | 800,000 | 3.88% | 18/5/2029 | 733,622 | 0.07% |
| CBB International Sukuk Programme Co. WLL | 700,000 | 6.25% | 18/10/2030 | 711,232 | 0.06% |
| CBB International Sukuk Programme Co. WLL | 900,000 | 6.00% | 12/2/2031 | 901,562 | 0.08% |
| CBB International Sukuk Programme Co. WLL | 1,000,000 | 5.88% | 5/6/2032 | 986,959 | 0.09% |
| Gulf International Bank BSC | 300,000 | 5.75% | 5/6/2029 | 304,636 | 0.03% |
| Mumtalakat Sukuk Holding Co. | 200,000 | 4.10% | 21/1/2027 | 192,828 | 0.02% |
| | | | | 17,216,657 | 1.58% |
| Benin 0.05% (30 June 2024: 0.04%) | | | | | |
| Benin Government International Bond | 600,000 | 7.96% | 13/2/2038 | 565,626 | 0.05% |
| | | | | 565,626 | 0.05% |
| Bermuda 0.15% (30 June 2024: 0.17%) | | | | | |
| Bermuda Government International Bond | 400,000 | 3.72% | 25/1/2027 | 386,993 | 0.04% |
| Bermuda Government International Bond | 400,000 | 2.38% | 20/8/2030 | 339,557 | 0.03% |
| Bermuda Government International Bond | 600,000 | 5.00% | 15/7/2032 | 578,376 | 0.05% |
| Bermuda Government International Bond | 500,000 | 3.38% | 20/8/2050 | 331,613 | 0.03% |
| | | | | 1,636,539 | 0.15% |
| Bolivia 0.07% (30 June 2024: 0.06%) | | | | | |
| Bolivian Government International Bond | 730,000 | 4.50% | 20/3/2028 | 439,022 | 0.04% |
| Bolivian Government International Bond | 500,000 | 7.50% | 2/3/2030 | 305,460 | 0.03% |
| | | | | 744,482 | 0.07% |
| Brazil 3.06% (30 June 2024: 3.13%) | | | | | |
| Banco do Brasil SA | 530,000 | 3.25% | 30/9/2026 | 513,156 | 0.05% |
| Banco do Brasil SA | 400,000 | 4.88% | 11/1/2029 | 380,943 | 0.03% |
| Banco do Brasil SA | 535,000 | 6.25% | 18/4/2030 | 534,970 | 0.05% |
| Banco do Brasil SA | 450,000 | 6.00% | 18/3/2031 | 439,294 | 0.04% |
| Brazilian Government International Bond | 1,558,000 | 6.00% | 7/4/2026 | 1,565,807 | 0.14% |
| Brazilian Government International Bond | 483,000 | 10.13% | 15/5/2027 | 525,484 | 0.05% |
| Brazilian Government International Bond | 2,266,000 | 4.63% | 13/1/2028 | 2,179,919 | 0.20% |
| Brazilian Government International Bond | 1,500,000 | 4.50% | 30/5/2029 | 1,396,113 | 0.13% |
| Brazilian Government International Bond | 2,310,000 | 3.88% | 12/6/2030 | 2,031,533 | 0.19% |
| Brazilian Government International Bond | 1,350,000 | 6.25% | 18/3/2031 | 1,315,694 | 0.12% |
| Brazilian Government International Bond | 950,000 | 3.75% | 12/9/2031 | 803,166 | 0.07% |
| Brazilian Government International Bond | 2,400,000 | 6.13% | 22/1/2032 | 2,294,326 | 0.21% |
| Brazilian Government International Bond | 1,493,000 | 6.00% | 20/10/2033 | 1,394,528 | 0.13% |
| Brazilian Government International Bond | 995,000 | 8.25% | 20/1/2034 | 1,085,334 | 0.10% |
| Brazilian Government International Bond | 1,640,000 | 6.13% | 15/3/2034 | 1,529,335 | 0.14% |
| Brazilian Government International Bond | 1,135,000 | 7.13% | 20/1/2037 | 1,138,958 | 0.10% |
| Brazilian Government International Bond | 1,379,000 | 5.63% | 7/1/2041 | 1,158,608 | 0.11% |
| Brazilian Government International Bond | 2,240,000 | 5.00% | 27/1/2045 | 1,655,281 | 0.15% |
| Brazilian Government International Bond | 1,950,000 | 5.63% | 21/2/2047 | 1,540,482 | 0.14% |
| Brazilian Government International Bond | 2,630,000 | 4.75% | 14/1/2050 | 1,796,907 | 0.16% |
| Brazilian Government International Bond | 1,610,000 | 7.13% | 13/5/2054 | 1,488,257 | 0.14% |
| Centrais Eletricas Brasileiras SA | 560,000 | 4.63% | 4/2/2030 | 504,478 | 0.05% |
| Centrais Eletricas Brasileiras SA | 500,000 | 6.50% | 11/1/2035 | 464,564 | 0.04% |
| Petrobras Global Finance BV | 395,000 | 7.38% | 17/1/2027 | 405,593 | 0.04% |
| Petrobras Global Finance BV | 667,000 | 6.00% | 27/1/2028 | 665,048 | 0.06% |
| Petrobras Global Finance BV | 646,000 | 5.60% | 3/1/2031 | 619,525 | 0.06% |
| Petrobras Global Finance BV | 646,000 | 6.50% | 3/7/2033 | 632,329 | 0.06% |
| Petrobras Global Finance BV | 775,000 | 6.00% | 13/1/2035 | 715,514 | 0.06% |
| Petrobras Global Finance BV | 455,000 | 6.88% | 20/1/2040 | 436,573 | 0.04% |
| Petrobras Global Finance BV | 425,000 | 6.75% | 27/1/2041 | 401,421 | 0.04% |
| Petrobras Global Finance BV | 559,000 | 7.25% | 17/3/2044 | 545,313 | 0.05% |
| Petrobras Global Finance BV | 484,000 | 5.50% | 10/6/2051 | 366,690 | 0.03% |
| Petrobras Global Finance BV | 980,000 | 6.85% | 5/6/2115 | 867,449 | 0.08% |
| | | | | 33,392,592 | 3.06% |
| Bulgaria 0.09% (30 June 2024: 0.00%) | | | | | |
| Bulgaria Government International Bond | 1,028,000 | 5.00% | 5/3/2037 | 961,895 | 0.09% |
| | | | | 961,895 | 0.09% |
| Cameroon 0.03% (30 June 2024: 0.00%) | | | | | |
| Republic of Cameroon International Bond | 350,000 | 9.50% | 31/7/2031 | 331,436 | 0.03% |
| | | | | 331,436 | 0.03% |
| Chile 2.89% (30 June 2024: 3.12%) | | | | | |
| Chile Electricity Lux MPC Sarl | 579,000 | 6.01% | 20/1/2033 | 585,200 | 0.05% |
| Chile Government International Bond | 500,000 | 3.13% | 21/1/2026 | 489,848 | 0.04% |
| Chile Government International Bond | 1,030,000 | 2.75% | 31/1/2027 | 981,687 | 0.09% |
| Chile Government International Bond | 1,135,000 | 3.24% | 6/2/2028 | 1,073,806 | 0.10% |
| Chile Government International Bond | 1,100,000 | 4.85% | 22/1/2029 | 1,089,304 | 0.10% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Chile Government International Bond | 980,000 | 2.45% | 31/1/2031 | 839,633 | 0.08% |
| Chile Government International Bond | 1,060,000 | 2.55% | 27/1/2032 | 888,485 | 0.08% |
| Chile Government International Bond | 1,500,000 | 2.55% | 27/7/2033 | 1,209,570 | 0.11% |
| Chile Government International Bond | 1,050,000 | 3.50% | 31/1/2034 | 905,337 | 0.08% |
| Chile Government International Bond | 1,100,000 | 4.95% | 5/1/2036 | 1,042,606 | 0.10% |
| Chile Government International Bond | 2,010,000 | 3.10% | 7/5/2041 | 1,440,462 | 0.13% |
| Chile Government International Bond | 1,290,000 | 4.34% | 7/3/2042 | 1,084,170 | 0.10% |
| Chile Government International Bond | 600,000 | 3.86% | 21/6/2047 | 448,694 | 0.04% |
| Chile Government International Bond | 1,585,000 | 3.50% | 25/1/2050 | 1,095,002 | 0.10% |
| Chile Government International Bond | 750,000 | 4.00% | 31/1/2052 | 561,456 | 0.05% |
| Chile Government International Bond | 1,130,000 | 3.50% | 15/4/2053 | 769,888 | 0.07% |
| Chile Government International Bond | 1,060,000 | 5.33% | 5/1/2054 | 980,849 | 0.09% |
| Chile Government International Bond | 1,400,000 | 3.10% | 22/1/2061 | 826,035 | 0.08% |
| Chile Government International Bond | 680,000 | 3.25% | 21/9/2071 | 401,731 | 0.04% |
| Corp. Nacional del Cobre de Chile | 800,000 | 3.63% | 1/8/2027 | 766,716 | 0.07% |
| Corp. Nacional del Cobre de Chile | 850,000 | 3.00% | 30/9/2029 | 754,672 | 0.07% |
| Corp. Nacional del Cobre de Chile | 600,000 | 3.15% | 14/1/2030 | 532,471 | 0.05% |
| Corp. Nacional del Cobre de Chile | 650,000 | 3.75% | 15/1/2031 | 580,045 | 0.05% |
| Corp. Nacional del Cobre de Chile | 600,000 | 5.13% | 2/2/2033 | 568,979 | 0.05% |
| Corp. Nacional del Cobre de Chile | 800,000 | 5.95% | 8/1/2034 | 793,126 | 0.07% |
| Corp. Nacional del Cobre de Chile | 530,000 | 5.63% | 21/9/2035 | 513,838 | 0.05% |
| Corp. Nacional del Cobre de Chile | 990,000 | 6.44% | 26/1/2036 | 1,006,919 | 0.09% |
| Corp. Nacional del Cobre de Chile | 300,000 | 6.15% | 24/10/2036 | 299,478 | 0.03% |
| Corp. Nacional del Cobre de Chile | 400,000 | 4.25% | 17/7/2042 | 306,950 | 0.03% |
| Corp. Nacional del Cobre de Chile | 700,000 | 5.63% | 18/10/2043 | 634,288 | 0.06% |
| Corp. Nacional del Cobre de Chile | 600,000 | 4.88% | 4/11/2044 | 491,252 | 0.04% |
| Corp. Nacional del Cobre de Chile | 900,000 | 4.50% | 1/8/2047 | 694,958 | 0.06% |
| Corp. Nacional del Cobre de Chile | 900,000 | 4.38% | 5/2/2049 | 677,411 | 0.06% |
| Corp. Nacional del Cobre de Chile | 1,820,000 | 3.70% | 30/1/2050 | 1,214,591 | 0.11% |
| Corp. Nacional del Cobre de Chile | 200,000 | 3.15% | 15/1/2051 | 120,545 | 0.01% |
| Corp. Nacional del Cobre de Chile | 850,000 | 6.30% | 8/9/2053 | 828,869 | 0.08% |
| Empresa de los Ferrocarriles del Estado | 300,000 | 3.07% | 18/8/2050 | 180,123 | 0.02% |
| Empresa de los Ferrocarriles del Estado | 420,000 | 3.83% | 14/9/2061 | 274,811 | 0.03% |
| Empresa de Transporte de Pasajeros Metro SA | 400,000 | 3.65% | 7/5/2030 | 369,397 | 0.03% |
| Empresa de Transporte de Pasajeros Metro SA | 250,000 | 5.00% | 25/1/2047 | 217,581 | 0.02% |
| Empresa de Transporte de Pasajeros Metro SA | 700,000 | 4.70% | 7/5/2050 | 574,306 | 0.05% |
| Empresa de Transporte de Pasajeros Metro SA | 500,000 | 3.69% | 13/9/2061 | 326,223 | 0.03% |
| Empresa Nacional del Petroleo | 400,000 | 5.25% | 6/11/2029 | 394,292 | 0.04% |
| Empresa Nacional del Petroleo | 400,000 | 6.15% | 10/5/2033 | 401,947 | 0.04% |
| Empresa Nacional del Petroleo | 530,000 | 5.95% | 30/7/2034 | 527,200 | 0.05% |
| Empresa Nacional del Petroleo | 300,000 | 4.50% | 14/9/2047 | 229,768 | 0.02% |
| Interchile SA | 655,000 | 4.50% | 30/6/2056 | 528,948 | 0.05% |
| | | | | 31,523,467 | 2.89% |
| China 7.89% (30 June 2024: 8.91%) | | | | | |
| Agricultural Bank of China Ltd. | 425,000 | 1.25% | 17/6/2026 | 404,352 | 0.04% |
| Agricultural Bank of China Ltd. | 300,000 | 5.24% | 24/1/2027 | 300,326 | 0.03% |
| Amipeace Ltd. | 300,000 | 1.75% | 9/11/2026 | 284,433 | 0.03% |
| Amipeace Ltd. | 250,000 | 2.25% | 22/10/2030 | 216,755 | 0.02% |
| Bank of China Ltd. | 500,000 | 1.40% | 28/4/2026 | 479,141 | 0.04% |
| Bank of China Ltd. | 425,000 | 4.63% | 26/6/2026 | 424,587 | 0.04% |
| Bank of China Ltd. | 525,000 | 4.92% | 14/6/2027 | 524,168 | 0.05% |
| Bank of China Ltd. | 325,000 | 4.95% | 26/6/2027 | 324,797 | 0.03% |
| Bank of China Ltd. | 340,000 | 4.99% | 30/9/2027 | 340,157 | 0.03% |
| BCEG HongKong Co., Ltd. | 450,000 | 2.22% | 2/7/2026 | 429,774 | 0.04% |
| Blossom Joy Ltd. | 200,000 | 2.20% | 21/10/2030 | 172,484 | 0.02% |
| BOC Aviation Ltd. | 200,000 | 1.75% | 21/1/2026 | 193,664 | 0.02% |
| BOC Aviation Ltd. | 550,000 | 3.88% | 27/4/2026 | 542,796 | 0.05% |
| BOC Aviation Ltd. | 325,000 | 3.50% | 18/9/2027 | 314,315 | 0.03% |
| BOC Aviation Ltd. | 400,000 | 4.50% | 23/5/2028 | 393,936 | 0.04% |
| BOC Aviation Ltd. | 300,000 | 3.00% | 11/9/2029 | 275,149 | 0.03% |
| BOC Aviation Ltd. | 350,000 | 2.63% | 17/9/2030 | 308,920 | 0.03% |
| BOC Aviation USA Corp. | 400,000 | 5.75% | 9/11/2028 | 410,378 | 0.04% |
| BOC Aviation USA Corp. | 600,000 | 5.00% | 17/1/2029 | 599,939 | 0.05% |
| BOC Aviation USA Corp. | 500,000 | 5.25% | 14/1/2030 | 505,078 | 0.05% |
| BOC Aviation USA Corp. | 725,000 | 4.63% | 4/9/2031 | 703,922 | 0.06% |
| BOC Aviation USA Corp. | 280,000 | 4.88% | 3/5/2033 | 273,907 | 0.02% |
| Bright Galaxy International Ltd. | 400,000 | 3.25% | 15/7/2026 | 381,333 | 0.03% |
| CCBL Cayman 1 Corp., Ltd. | 450,000 | 1.80% | 22/7/2026 | 429,160 | 0.04% |
| CCCI Treasure Ltd. | 300,000 | 3.65% | Perpetual | 291,084 | 0.03% |
| CDBL Funding 2 | 450,000 | 2.00% | 4/3/2026 | 434,864 | 0.04% |
| Central Plaza Development Ltd. | 400,000 | 4.65% | 19/1/2026 | 388,710 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| CFAMC II Co., Ltd. | 700,000 | 4.63% | 3/6/2026 | 689,142 | 0.06% |
| CFAMC II Co., Ltd. | 400,000 | 4.88% | 22/11/2026 | 393,951 | 0.04% |
| CFAMC III Co., Ltd. | 600,000 | 4.75% | 27/4/2027 | 587,308 | 0.05% |
| CFAMC III Co., Ltd. | 700,000 | 4.25% | 7/11/2027 | 671,535 | 0.06% |
| CFAMC IV Co., Ltd. | 200,000 | 4.50% | 29/5/2029 | 190,032 | 0.02% |
| CFAMC IV Co., Ltd. | 200,000 | 3.88% | 13/11/2029 | 184,064 | 0.02% |
| CGNPC International Ltd. | 200,000 | 3.75% | 11/12/2027 | 194,850 | 0.02% |
| Chalco Hong Kong Investment Co., Ltd. | 200,000 | 2.10% | 28/7/2026 | 191,082 | 0.02% |
| Charming Light Investments Ltd. | 600,000 | 4.38% | 21/12/2027 | 584,182 | 0.05% |
| China Cinda 2020 I Management Ltd. | 650,000 | 3.25% | 28/1/2027 | 624,460 | 0.06% |
| China Cinda 2020 I Management Ltd. | 400,000 | 5.38% | 23/7/2027 | 400,450 | 0.04% |
| China Cinda 2020 I Management Ltd. | 500,000 | 5.75% | 28/5/2029 | 504,568 | 0.05% |
| China Cinda 2020 I Management Ltd. | 400,000 | 5.50% | 23/1/2030 | 399,849 | 0.04% |
| China Cinda 2020 I Management Ltd. | 400,000 | 3.13% | 18/3/2030 | 356,666 | 0.03% |
| China Cinda 2020 I Management Ltd. | 600,000 | 3.00% | 20/1/2031 | 518,446 | 0.05% |
| China Cinda Finance 2017 I Ltd. | 400,000 | 4.40% | 9/3/2027 | 392,827 | 0.04% |
| China Cinda Finance 2017 I Ltd. | 800,000 | 4.75% | 8/2/2028 | 784,115 | 0.07% |
| China Cinda Finance 2017 I Ltd. | 400,000 | 4.75% | 21/2/2029 | 389,257 | 0.04% |
| China Construction Bank Corp. | 200,000 | 1.46% | 22/4/2026 | 192,027 | 0.02% |
| China Construction Bank Corp. | 400,000 | 4.50% | 31/5/2026 | 399,174 | 0.04% |
| China Construction Bank Corp. | 500,000 | 5.12% | 30/11/2026 | 500,990 | 0.05% |
| China Construction Bank Corp. | 450,000 | 5.00% | 30/11/2026 | 452,950 | 0.04% |
| China Construction Bank Corp. | 700,000 | 5.20% | 16/7/2027 | 699,685 | 0.06% |
| China Construction Bank Corp. | 1,500,000 | 2.85% | 21/1/2032 | 1,441,838 | 0.13% |
| China Development Bank | 600,000 | 3.00% | 1/6/2026 | 588,272 | 0.05% |
| China Development Bank | 400,000 | 2.00% | 16/2/2027 | 381,641 | 0.03% |
| China Development Bank | 400,000 | 4.99% | 16/4/2027 | 399,675 | 0.04% |
| China Development Bank | 400,000 | 1.63% | 27/10/2030 | 338,847 | 0.03% |
| China Development Bank | 400,000 | 4.00% | 24/1/2037 | 370,449 | 0.03% |
| China Everbright Bank Co., Ltd. | 400,000 | 5.03% | 14/5/2027 | 399,485 | 0.04% |
| China Government International Bond | 1,000,000 | 1.25% | 26/10/2026 | 950,043 | 0.09% |
| China Government International Bond | 450,000 | 2.63% | 2/11/2027 | 433,930 | 0.04% |
| China Government International Bond | 175,000 | 4.13% | 20/11/2027 | 175,903 | 0.02% |
| China Government International Bond | 800,000 | 3.50% | 19/10/2028 | 782,451 | 0.07% |
| China Government International Bond | 200,000 | 4.25% | 20/11/2029 | 201,731 | 0.02% |
| China Government International Bond | 950,000 | 2.13% | 3/12/2029 | 866,967 | 0.08% |
| China Government International Bond | 1,300,000 | 1.20% | 21/10/2030 | 1,103,574 | 0.10% |
| China Government International Bond | 1,050,000 | 1.75% | 26/10/2031 | 892,128 | 0.08% |
| China Government International Bond | 250,000 | 2.75% | 3/12/2039 | 200,759 | 0.02% |
| China Government International Bond | 600,000 | 4.00% | 19/10/2048 | 539,494 | 0.05% |
| China Government International Bond | 400,000 | 2.25% | 21/10/2050 | 254,495 | 0.02% |
| China Government International Bond | 400,000 | 2.50% | 26/10/2051 | 266,907 | 0.02% |
| China Great Wall International Holdings III Ltd. | 400,000 | 3.88% | 31/8/2027 | 382,965 | 0.03% |
| China Huaneng Group Hong Kong Treasury Management Holding Ltd. | 325,000 | 5.30% | Perpetual | 328,558 | 0.03% |
| China Huaneng Group Hong Kong Treasury Management Holding Ltd. | 310,000 | 3.00% | 10/12/2029 | 285,423 | 0.03% |
| China Huaneng Group Hong Kong Treasury Management Holding Ltd. | 400,000 | 2.70% | 20/1/2031 | 352,930 | 0.03% |
| China Overseas Finance Cayman III Ltd. | 400,000 | 6.38% | 29/10/2043 | 402,261 | 0.04% |
| China Overseas Finance Cayman VI Ltd. | 400,000 | 6.45% | 11/6/2034 | 418,212 | 0.04% |
| China Overseas Finance Cayman VII Ltd. | 500,000 | 4.75% | 26/4/2028 | 489,311 | 0.04% |
| China Overseas Finance Cayman VIII Ltd. | 270,000 | 2.75% | 2/3/2030 | 236,688 | 0.02% |
| China Resources Land Ltd. | 400,000 | 4.13% | 26/2/2029 | 377,969 | 0.03% |
| China Southern Power Grid International Finance BVI Co., Ltd. | 500,000 | 3.50% | 8/5/2027 | 487,827 | 0.04% |
| China State Construction Finance Cayman I Ltd. | 300,000 | 3.40% | Perpetual | 291,933 | 0.03% |
| China Taiping Insurance Holdings Co., Ltd. | 1,275,000 | 6.40% | Perpetual | 1,325,974 | 0.12% |
| Chinalco Capital Holdings Ltd. | 800,000 | 2.13% | 3/6/2026 | 769,110 | 0.07% |
| Chinalco Capital Holdings Ltd. | 200,000 | 2.95% | 24/2/2027 | 192,158 | 0.02% |
| Chinalco Capital Holdings Ltd. | 325,000 | 4.75% | 14/2/2028 | 321,994 | 0.03% |
| CITIC Ltd. | 500,000 | 3.70% | 14/6/2026 | 491,745 | 0.04% |
| CITIC Ltd. | 675,000 | 2.88% | 17/2/2027 | 649,093 | 0.06% |
| CITIC Ltd. | 450,000 | 3.88% | 28/2/2027 | 441,585 | 0.04% |
| CITIC Ltd. | 400,000 | 4.00% | 11/1/2028 | 388,980 | 0.04% |
| CITIC Ltd. | 600,000 | 2.85% | 25/2/2030 | 543,795 | 0.05% |
| CMHI Finance BVI Co., Ltd. | 225,000 | 4.00% | 1/6/2027 | 221,290 | 0.02% |
| CMHI Finance BVI Co., Ltd. | 450,000 | 5.00% | 6/8/2028 | 450,281 | 0.04% |
| CNAC HK Finbridge Co., Ltd. | 540,000 | 4.13% | 19/7/2027 | 528,198 | 0.05% |
| CNAC HK Finbridge Co., Ltd. | 1,250,000 | 5.13% | 14/3/2028 | 1,242,652 | 0.11% |
| CNAC HK Finbridge Co., Ltd. | 750,000 | 3.88% | 19/6/2029 | 705,348 | 0.06% |
| CNAC HK Finbridge Co., Ltd. | 800,000 | 3.00% | 22/9/2030 | 706,479 | 0.06% |
| CNOOC Finance 2011 Ltd. | 200,000 | 5.75% | 26/1/2041 | 210,351 | 0.02% |
| CNOOC Finance 2012 Ltd. | 200,000 | 5.00% | 2/5/2042 | 194,334 | 0.02% |
| CNOOC Finance 2013 Ltd. | 800,000 | 2.88% | 30/9/2029 | 739,177 | 0.07% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| CNOOC Finance 2013 Ltd. | 400,000 | 4.25% | 9/5/2043 | 353,139 | 0.03% |
| CNOOC Finance 2013 Ltd. | 600,000 | 3.30% | 30/9/2049 | 437,818 | 0.04% |
| CNOOC Finance 2014 ULC | 400,000 | 4.88% | 30/4/2044 | 381,537 | 0.03% |
| CNOOC Finance 2015 USA LLC | 850,000 | 4.38% | 2/5/2028 | 840,586 | 0.08% |
| CNOOC Petroleum North America ULC | 750,000 | 6.40% | 15/5/2037 | 845,276 | 0.08% |
| CNPC Global Capital Ltd. | 600,000 | 2.00% | 23/6/2030 | 521,513 | 0.05% |
| CNPC HK Overseas Capital Ltd. | 200,000 | 5.95% | 28/4/2041 | 214,350 | 0.02% |
| CSCEC Finance Cayman II Ltd. | 400,000 | 3.50% | 5/7/2027 | 387,922 | 0.04% |
| CSSC Capital 2015 Ltd. | 200,000 | 2.10% | 27/7/2026 | 191,093 | 0.02% |
| Dianjian Haiyu Ltd. | 340,000 | 4.30% | 10/9/2027 | 335,862 | 0.03% |
| Export-Import Bank of China | 600,000 | 2.88% | 26/4/2026 | 588,173 | 0.05% |
| Export-Import Bank of China | 1,350,000 | 3.88% | 16/5/2026 | 1,338,497 | 0.12% |
| Export-Import Bank of China | 600,000 | 3.38% | 14/3/2027 | 587,859 | 0.05% |
| Export-Import Bank of China | 675,000 | 4.93% | 5/11/2027 | 675,264 | 0.06% |
| Export-Import Bank of China | 400,000 | 3.25% | 28/11/2027 | 388,603 | 0.04% |
| Export-Import Bank of China | 400,000 | 4.00% | 28/11/2047 | 340,466 | 0.03% |
| Fujian Zhanglong Group Co., Ltd. | 250,000 | 6.70% | 2/9/2026 | 255,062 | 0.02% |
| Guangzhou Development District Holding Group Co., Ltd. | 450,000 | 6.30% | 6/12/2025 | 453,578 | 0.04% |
| Guoren Property & Casualty Insurance Co., Ltd. | 400,000 | 3.35% | 1/6/2026 | 384,101 | 0.04% |
| Hongkong International Qingdao Co., Ltd. | 400,000 | 5.75% | 12/9/2027 | 402,609 | 0.04% |
| ICBCIL Finance Co., Ltd. | 400,000 | 1.75% | 2/8/2026 | 380,949 | 0.03% |
| ICBCIL Finance Co., Ltd. | 500,000 | 2.25% | 2/11/2026 | 477,177 | 0.04% |
| ICBCIL Finance Co., Ltd. | 200,000 | 2.70% | 27/1/2027 | 191,589 | 0.02% |
| Industrial & Commercial Bank of China Ltd. | 500,000 | 4.50% | 19/1/2026 | 499,005 | 0.05% |
| Industrial & Commercial Bank of China Ltd. | 700,000 | 5.21% | 25/10/2026 | 700,915 | 0.06% |
| Industrial & Commercial Bank of China Ltd. | 300,000 | 5.38% | 25/10/2026 | 303,752 | 0.03% |
| Industrial & Commercial Bank of China Ltd. | 700,000 | 1.63% | 28/10/2026 | 663,541 | 0.06% |
| Industrial & Commercial Bank of China Ltd. | 750,000 | 4.95% | 23/5/2027 | 748,674 | 0.07% |
| Industrial & Commercial Bank of China Ltd. | 300,000 | 3.54% | 8/11/2027 | 291,912 | 0.03% |
| Industrial & Commercial Bank of China Ltd. | 4,300,000 | 3.20% | Perpetual | 4,175,135 | 0.38% |
| Jinan Urban Construction International Investment Co., Ltd. | 350,000 | 5.00% | 6/11/2027 | 349,971 | 0.03% |
| Minmetals Bounteous Finance BVI Ltd. | 430,000 | 4.20% | 27/7/2026 | 424,658 | 0.04% |
| Powerchina Roadbridge Group British Virgin Islands Ltd. | 600,000 | 3.08% | Perpetual | 586,095 | 0.05% |
| Rongshi International Finance Ltd. | 400,000 | 3.63% | 4/5/2027 | 391,250 | 0.04% |
| Rongshi International Finance Ltd. | 400,000 | 3.75% | 21/5/2029 | 382,378 | 0.03% |
| SFG International Holdings Co., Ltd. | 200,000 | 2.40% | 3/6/2026 | 190,504 | 0.02% |
| Shaoxing City Investment Group Ltd. | 675,000 | 2.50% | 19/8/2026 | 639,341 | 0.06% |
| Shenwan Hongyuan International Finance Ltd. | 200,000 | 1.80% | 14/7/2026 | 190,441 | 0.02% |
| Sinochem Offshore Capital Co., Ltd. | 300,000 | 1.50% | 23/9/2026 | 282,462 | 0.03% |
| Sinochem Offshore Capital Co., Ltd. | 400,000 | 2.25% | 24/11/2026 | 380,174 | 0.03% |
| Sinochem Offshore Capital Co., Ltd. | 400,000 | 2.38% | 23/9/2031 | 333,021 | 0.03% |
| Sinochem Overseas Capital Co., Ltd. | 300,000 | 6.30% | 12/11/2040 | 319,293 | 0.03% |
| Sinopec Capital 2013 Ltd. | 400,000 | 4.25% | 24/4/2043 | 348,327 | 0.03% |
| Sinopec Group Overseas Development 2012 Ltd. | 600,000 | 4.88% | 17/5/2042 | 575,791 | 0.05% |
| Sinopec Group Overseas Development 2013 Ltd. | 400,000 | 5.38% | 17/10/2043 | 406,774 | 0.04% |
| Sinopec Group Overseas Development 2015 Ltd. | 600,000 | 4.10% | 28/4/2045 | 515,922 | 0.05% |
| Sinopec Group Overseas Development 2016 Ltd. | 500,000 | 3.50% | 3/5/2026 | 492,210 | 0.04% |
| Sinopec Group Overseas Development 2016 Ltd. | 400,000 | 2.75% | 29/9/2026 | 387,306 | 0.04% |
| Sinopec Group Overseas Development 2017 Ltd. | 800,000 | 3.63% | 12/4/2027 | 784,146 | 0.07% |
| Sinopec Group Overseas Development 2017 Ltd. | 600,000 | 3.25% | 13/9/2027 | 580,437 | 0.05% |
| Sinopec Group Overseas Development 2018 Ltd. | 931,000 | 1.45% | 8/1/2026 | 900,919 | 0.08% |
| Sinopec Group Overseas Development 2018 Ltd. | 500,000 | 4.25% | 12/9/2028 | 493,018 | 0.04% |
| Sinopec Group Overseas Development 2018 Ltd. | 500,000 | 2.95% | 8/8/2029 | 465,944 | 0.04% |
| Sinopec Group Overseas Development 2018 Ltd. | 575,000 | 2.95% | 12/11/2029 | 533,478 | 0.05% |
| Sinopec Group Overseas Development 2018 Ltd. | 925,000 | 2.70% | 13/5/2030 | 841,836 | 0.08% |
| Sinopec Group Overseas Development 2018 Ltd. | 850,000 | 2.30% | 8/1/2031 | 740,615 | 0.07% |
| Sinopec Group Overseas Development 2018 Ltd. | 400,000 | 3.68% | 8/8/2049 | 315,139 | 0.03% |
| Sinopec Group Overseas Development 2018 Ltd. | 400,000 | 3.35% | 13/5/2050 | 295,924 | 0.03% |
| Sinopec Group Overseas Development 2018 Ltd. | 200,000 | 3.10% | 8/1/2051 | 140,202 | 0.01% |
| Soar Wise Ltd. | 300,000 | 5.15% | 18/3/2027 | 300,936 | 0.03% |
| State Elite Global Ltd. | 400,000 | 1.50% | 29/9/2026 | 378,816 | 0.03% |
| State Grid Overseas Investment 2013 Ltd. | 430,000 | 4.38% | 22/5/2043 | 391,847 | 0.04% |
| State Grid Overseas Investment 2014 Ltd. | 400,000 | 4.85% | 7/5/2044 | 387,792 | 0.04% |
| State Grid Overseas Investment BVI Ltd. | 200,000 | 2.88% | 18/5/2026 | 195,195 | 0.02% |
| State Grid Overseas Investment BVI Ltd. | 475,000 | 1.13% | 8/9/2026 | 447,913 | 0.04% |
| State Grid Overseas Investment BVI Ltd. | 1,675,000 | 3.50% | 4/5/2027 | 1,636,472 | 0.15% |
| State Grid Overseas Investment BVI Ltd. | 500,000 | 4.25% | 2/5/2028 | 493,024 | 0.05% |
| State Grid Overseas Investment BVI Ltd. | 900,000 | 1.63% | 5/8/2030 | 767,856 | 0.07% |
| State Grid Overseas Investment BVI Ltd. | 250,000 | 4.00% | 4/5/2047 | 213,792 | 0.02% |
| Sunny Express Enterprises Corp. | 400,000 | 2.95% | 1/3/2027 | 386,175 | 0.04% |
| Sunny Express Enterprises Corp. | 400,000 | 3.13% | 23/4/2030 | 368,391 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Syngenta Group Finance Ltd. | 425,000 | 5.00% | 19/4/2026 | 424,662 | 0.04% |
| Three Gorges Finance I Cayman Islands Ltd. | 1,000,000 | 3.15% | 2/6/2026 | 980,072 | 0.09% |
| Xin Yue Co., Ltd. | 400,000 | 2.36% | 25/1/2027 | 375,627 | 0.03% |
| Zhejiang Seaport International Co., Ltd. | 500,000 | 1.98% | 17/3/2026 | 481,704 | 0.04% |
| Zhengzhou Metro Group Co., Ltd. | 350,000 | 4.75% | 31/10/2027 | 348,199 | 0.03% |
| Zhongyuan Zhicheng Co., Ltd. | 325,000 | 5.90% | 20/6/2027 | 331,613 | 0.03% |
| | | | | 85,968,568 | 7.89% |
| Colombia 3.00% (30 June 2024: 2.91%) | | | | | |
| Colombia Government International Bond | 700,000 | 4.50% | 28/1/2026 | 691,225 | 0.06% |
| Colombia Government International Bond | 1,250,000 | 3.88% | 25/4/2027 | 1,193,856 | 0.11% |
| Colombia Government International Bond | 1,395,000 | 4.50% | 15/3/2029 | 1,290,442 | 0.12% |
| Colombia Government International Bond | 1,055,000 | 3.00% | 30/1/2030 | 878,490 | 0.08% |
| Colombia Government International Bond | 1,747,000 | 3.13% | 15/4/2031 | 1,387,764 | 0.13% |
| Colombia Government International Bond | 1,554,000 | 3.25% | 22/4/2032 | 1,190,820 | 0.11% |
| Colombia Government International Bond | 1,002,000 | 8.00% | 20/4/2033 | 1,024,258 | 0.09% |
| Colombia Government International Bond | 1,250,000 | 7.50% | 2/2/2034 | 1,233,722 | 0.11% |
| Colombia Government International Bond | 1,110,000 | 8.00% | 14/11/2035 | 1,116,931 | 0.10% |
| Colombia Government International Bond | 1,640,000 | 7.75% | 7/11/2036 | 1,601,915 | 0.15% |
| Colombia Government International Bond | 1,251,000 | 7.38% | 18/9/2037 | 1,193,098 | 0.11% |
| Colombia Government International Bond | 1,720,000 | 6.13% | 18/1/2041 | 1,398,197 | 0.13% |
| Colombia Government International Bond | 688,000 | 4.13% | 22/2/2042 | 433,663 | 0.04% |
| Colombia Government International Bond | 1,718,000 | 5.63% | 26/2/2044 | 1,272,705 | 0.12% |
| Colombia Government International Bond | 3,100,000 | 5.00% | 15/6/2045 | 2,090,023 | 0.19% |
| Colombia Government International Bond | 1,800,000 | 5.20% | 15/5/2049 | 1,209,263 | 0.11% |
| Colombia Government International Bond | 1,100,000 | 4.13% | 15/5/2051 | 630,120 | 0.06% |
| Colombia Government International Bond | 1,370,000 | 8.75% | 14/11/2053 | 1,383,137 | 0.13% |
| Colombia Government International Bond | 1,130,000 | 8.38% | 7/11/2054 | 1,096,171 | 0.10% |
| Colombia Government International Bond | 800,000 | 3.88% | 15/2/2061 | 415,367 | 0.04% |
| Ecopetrol SA | 780,000 | 8.63% | 19/1/2029 | 826,849 | 0.07% |
| Ecopetrol SA | 1,316,000 | 6.88% | 29/4/2030 | 1,286,754 | 0.12% |
| Ecopetrol SA | 885,000 | 4.63% | 2/11/2031 | 730,852 | 0.07% |
| Ecopetrol SA | 1,220,000 | 7.75% | 1/2/2032 | 1,188,450 | 0.11% |
| Ecopetrol SA | 1,580,000 | 8.88% | 13/1/2033 | 1,606,340 | 0.15% |
| Ecopetrol SA | 1,265,000 | 8.38% | 19/1/2036 | 1,219,022 | 0.11% |
| Ecopetrol SA | 610,000 | 7.38% | 18/9/2043 | 520,097 | 0.05% |
| Ecopetrol SA | 1,368,000 | 5.88% | 28/5/2045 | 945,961 | 0.09% |
| Ecopetrol SA | 530,000 | 5.88% | 2/11/2051 | 353,657 | 0.03% |
| Empresas Publicas de Medellin ESP | 500,000 | 4.25% | 18/7/2029 | 445,133 | 0.04% |
| Empresas Publicas de Medellin ESP | 500,000 | 4.38% | 15/2/2031 | 427,187 | 0.04% |
| Transportadora de Gas Internacional SA ESP | 375,000 | 5.55% | 1/11/2028 | 365,378 | 0.03% |
| | | | | 32,646,847 | 3.00% |
| Costa Rica 0.47% (30 June 2024: 0.49%) | | | | | |
| Costa Rica Government International Bond | 830,000 | 6.13% | 19/2/2031 | 833,422 | 0.08% |
| Costa Rica Government International Bond | 900,000 | 6.55% | 3/4/2034 | 915,112 | 0.08% |
| Costa Rica Government International Bond | 350,000 | 5.63% | 30/4/2043 | 314,035 | 0.03% |
| Costa Rica Government International Bond | 685,000 | 7.00% | 4/4/2044 | 693,562 | 0.06% |
| Costa Rica Government International Bond | 1,050,000 | 7.16% | 12/3/2045 | 1,078,132 | 0.10% |
| Costa Rica Government International Bond | 1,020,000 | 7.30% | 13/11/2054 | 1,055,622 | 0.10% |
| Instituto Costarricense de Electricidad | 300,000 | 6.38% | 15/5/2043 | 268,646 | 0.02% |
| | | | | 5,158,531 | 0.47% |
| Dominican Republic 1.56% (30 June 2024: 1.61%) | | | | | |
| Dominican Republic International Bond | 1,200,000 | 6.88% | 29/1/2026 | 1,209,590 | 0.11% |
| Dominican Republic International Bond | 1,050,000 | 5.95% | 25/1/2027 | 1,044,181 | 0.10% |
| Dominican Republic International Bond | 880,000 | 6.00% | 19/7/2028 | 872,285 | 0.08% |
| Dominican Republic International Bond | 1,418,000 | 5.50% | 22/2/2029 | 1,371,035 | 0.13% |
| Dominican Republic International Bond | 1,350,000 | 4.50% | 30/1/2030 | 1,237,696 | 0.11% |
| Dominican Republic International Bond | 935,000 | 7.05% | 3/2/2031 | 957,489 | 0.09% |
| Dominican Republic International Bond | 2,096,000 | 4.88% | 23/9/2032 | 1,868,566 | 0.17% |
| Dominican Republic International Bond | 1,260,000 | 6.00% | 22/2/2033 | 1,214,416 | 0.11% |
| Dominican Republic International Bond | 633,000 | 6.60% | 1/6/2036 | 629,471 | 0.06% |
| Dominican Republic International Bond | 1,050,000 | 5.30% | 21/1/2041 | 891,975 | 0.08% |
| Dominican Republic International Bond | 1,020,000 | 7.45% | 30/4/2044 | 1,071,208 | 0.10% |
| Dominican Republic International Bond | 1,243,000 | 6.85% | 27/1/2045 | 1,222,013 | 0.11% |
| Dominican Republic International Bond | 740,000 | 6.50% | 15/2/2048 | 703,813 | 0.06% |
| Dominican Republic International Bond | 945,000 | 6.40% | 5/6/2049 | 890,168 | 0.08% |
| Dominican Republic International Bond | 2,120,000 | 5.88% | 30/1/2060 | 1,798,312 | 0.17% |
| | | | | 16,982,218 | 1.56% |
| Ecuador 0.49% (30 June 2024: 0.51%) | | | | | |
| Ecuador Government International Bond | 2,079,112 | 6.90% | 31/7/2030 | 1,445,191 | 0.13% |
| Ecuador Government International Bond | 697,086 | 0.00% | 31/7/2030 | 381,760 | 0.03% |
| Ecuador Government International Bond | 4,446,488 | 5.50% | 31/7/2035 | 2,516,669 | 0.23% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Ecuador Government International Bond | 2,040,447 | 5.00% | 31/7/2040 | 1,045,965 | 0.10% |
| | | | | 5,389,585 | 0.49% |
| Egypt 1.31% (30 June 2024: 1.35%) | | | | | |
| Egypt Government International Bond | 600,000 | 3.88% | 16/2/2026 | 572,871 | 0.05% |
| Egypt Government International Bond | 1,325,000 | 7.50% | 31/1/2027 | 1,305,168 | 0.12% |
| Egypt Government International Bond | 790,000 | 5.80% | 30/9/2027 | 738,548 | 0.07% |
| Egypt Government International Bond | 675,000 | 6.59% | 21/2/2028 | 639,762 | 0.06% |
| Egypt Government International Bond | 1,020,000 | 7.60% | 1/3/2029 | 986,579 | 0.09% |
| Egypt Government International Bond | 1,150,000 | 5.88% | 16/2/2031 | 958,216 | 0.09% |
| Egypt Government International Bond | 725,000 | 7.05% | 15/1/2032 | 621,735 | 0.06% |
| Egypt Government International Bond | 1,235,000 | 7.63% | 29/5/2032 | 1,083,696 | 0.10% |
| Egypt Government International Bond | 650,000 | 7.30% | 30/9/2033 | 550,149 | 0.05% |
| Egypt Government International Bond | 270,000 | 6.88% | 30/4/2040 | 196,476 | 0.02% |
| Egypt Government International Bond | 1,975,000 | 8.50% | 31/1/2047 | 1,530,739 | 0.14% |
| Egypt Government International Bond | 1,000,000 | 7.90% | 21/2/2048 | 732,804 | 0.07% |
| Egypt Government International Bond | 950,000 | 8.70% | 1/3/2049 | 746,876 | 0.07% |
| Egypt Government International Bond | 1,275,000 | 8.88% | 29/5/2050 | 1,015,120 | 0.09% |
| Egypt Government International Bond | 825,000 | 8.75% | 30/9/2051 | 650,166 | 0.06% |
| Egypt Government International Bond | 300,000 | 8.15% | 20/11/2059 | 220,414 | 0.02% |
| Egypt Government International Bond | 900,000 | 7.50% | 16/2/2061 | 615,696 | 0.05% |
| Egyptian Financial Co. for Sovereign Taskeek | 1,100,000 | 10.88% | 28/2/2026 | 1,137,127 | 0.10% |
| | | | | 14,302,142 | 1.31% |
| El Salvador 0.38% (30 June 2024: 0.33%) | | | | | |
| El Salvador Government International Bond | 383,000 | 8.63% | 28/2/2029 | 396,414 | 0.04% |
| El Salvador Government International Bond | 659,000 | 9.25% | 17/4/2030 | 696,122 | 0.06% |
| El Salvador Government International Bond | 200,000 | 0.25% | 17/4/2030 | 3,501 | 0.00% |
| El Salvador Government International Bond | 344,000 | 8.25% | 10/4/2032 | 348,975 | 0.03% |
| El Salvador Government International Bond | 593,000 | 7.65% | 15/6/2035 | 574,475 | 0.05% |
| El Salvador Government International Bond | 355,000 | 7.63% | 1/2/2041 | 330,287 | 0.03% |
| El Salvador Government International Bond | 528,000 | 7.12% | 20/1/2050 | 443,907 | 0.04% |
| El Salvador Government International Bond | 600,000 | 9.50% | 15/7/2052 | 624,164 | 0.06% |
| El Salvador Government International Bond | 665,000 | 9.65% | 21/11/2054 | 697,380 | 0.07% |
| | | | | 4,115,225 | 0.38% |
| Gabon 0.07% (30 June 2024: 0.08%) | | | | | |
| Gabon Government International Bond | 550,000 | 6.63% | 6/2/2031 | 408,423 | 0.04% |
| Gabon Government International Bond | 425,000 | 7.00% | 24/11/2031 | 315,693 | 0.03% |
| | | | | 724,116 | 0.07% |
| Georgia 0.05% (30 June 2024: 0.06%) | | | | | |
| Georgia Government International Bond | 375,000 | 2.75% | 22/4/2026 | 352,426 | 0.03% |
| Georgian Railway JSC | 225,000 | 4.00% | 17/6/2028 | 196,519 | 0.02% |
| | | | | 548,945 | 0.05% |
| Ghana 0.41% (30 June 2024: 0.43%) | | | | | |
| Ghana Government International Bond | 1,976,492 | 5.00% | 3/7/2029 | 1,704,949 | 0.16% |
| Ghana Government International Bond | 466,408 | 0.00% | 3/1/2030 | 359,144 | 0.03% |
| Ghana Government International Bond | 2,777,848 | 5.00% | 3/7/2035 | 1,951,673 | 0.18% |
| Ghana Government International Bond | 1,025,000 | 1.50% | 3/1/2037 | 411,255 | 0.04% |
| | | | | 4,427,021 | 0.41% |
| Guatemala 0.51% (30 June 2024: 0.45%) | | | | | |
| Guatemala Government Bond | 420,000 | 4.50% | 3/5/2026 | 411,387 | 0.04% |
| Guatemala Government Bond | 200,000 | 4.38% | 5/6/2027 | 191,922 | 0.02% |
| Guatemala Government Bond | 700,000 | 4.88% | 13/2/2028 | 674,704 | 0.06% |
| Guatemala Government Bond | 400,000 | 5.25% | 10/8/2029 | 383,838 | 0.03% |
| Guatemala Government Bond | 225,000 | 4.90% | 1/6/2030 | 211,744 | 0.02% |
| Guatemala Government Bond | 460,000 | 6.05% | 6/8/2031 | 450,247 | 0.04% |
| Guatemala Government Bond | 300,000 | 5.38% | 24/4/2032 | 282,669 | 0.03% |
| Guatemala Government Bond | 420,000 | 7.05% | 4/10/2032 | 433,801 | 0.04% |
| Guatemala Government Bond | 445,000 | 3.70% | 7/10/2033 | 360,080 | 0.03% |
| Guatemala Government Bond | 620,000 | 6.60% | 13/6/2036 | 612,296 | 0.06% |
| Guatemala Government Bond | 500,000 | 6.55% | 6/2/2037 | 492,151 | 0.04% |
| Guatemala Government Bond | 400,000 | 4.65% | 7/10/2041 | 306,135 | 0.03% |
| Guatemala Government Bond | 850,000 | 6.13% | 1/6/2050 | 752,513 | 0.07% |
| | | | | 5,563,487 | 0.51% |
| Honduras 0.12% (30 June 2024: 0.07%) | | | | | |
| Honduras Government International Bond | 450,000 | 6.25% | 19/1/2027 | 435,800 | 0.04% |
| Honduras Government International Bond | 400,000 | 5.63% | 24/6/2030 | 357,337 | 0.03% |
| Honduras Government International Bond | 480,000 | 8.63% | 27/11/2034 | 478,060 | 0.05% |
| | | | | 1,271,197 | 0.12% |
| Hungary 1.20% (30 June 2024: 1.26%) | | | | | |
| Hungary Government International Bond | 1,700,000 | 6.13% | 22/5/2028 | 1,727,118 | 0.16% |
| Hungary Government International Bond | 1,025,000 | 5.25% | 16/6/2029 | 1,007,206 | 0.09% |
| Hungary Government International Bond | 1,400,000 | 2.13% | 22/9/2031 | 1,109,431 | 0.10% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hungary Government International Bond | 1,300,000 | 6.25% | 22/9/2032 | 1,324,199 | 0.12% |
| Hungary Government International Bond | 865,000 | 5.50% | 16/6/2034 | 824,465 | 0.08% |
| Hungary Government International Bond | 1,675,000 | 5.50% | 26/3/2036 | 1,567,752 | 0.14% |
| Hungary Government International Bond | 1,030,000 | 7.63% | 29/3/2041 | 1,138,833 | 0.10% |
| Hungary Government International Bond | 1,300,000 | 3.13% | 21/9/2051 | 760,476 | 0.07% |
| Hungary Government International Bond | 1,025,000 | 6.75% | 25/9/2052 | 1,040,551 | 0.10% |
| Magyar Export-Import Bank Zrt | 750,000 | 6.13% | 4/12/2027 | 755,889 | 0.07% |
| MFB Magyar Fejlesztési Bank Zrt | 700,000 | 6.50% | 29/6/2028 | 709,835 | 0.07% |
| MVM Energetika Zrt | 550,000 | 7.50% | 9/6/2028 | 573,147 | 0.05% |
| MVM Energetika Zrt | 500,000 | 6.50% | 13/3/2031 | 503,149 | 0.05% |
| | | | | 13,042,051 | 1.20% |
| India 1.12% (30 June 2024: 1.09%) | | | | | |
| Export-Import Bank of India | 700,000 | 3.38% | 5/8/2026 | 683,220 | 0.06% |
| Export-Import Bank of India | 600,000 | 3.88% | 1/2/2028 | 579,787 | 0.05% |
| Export-Import Bank of India | 800,000 | 3.25% | 15/1/2030 | 729,929 | 0.07% |
| Export-Import Bank of India | 1,000,000 | 2.25% | 13/1/2031 | 842,686 | 0.08% |
| Export-Import Bank of India | 600,000 | 5.50% | 18/1/2033 | 602,919 | 0.05% |
| Greenko Dutch BV | 425,125 | 3.85% | 29/3/2026 | 413,080 | 0.04% |
| Greenko Power II Ltd. | 459,250 | 4.30% | 13/12/2028 | 431,984 | 0.04% |
| Greenko Solar Mauritius Ltd. | 550,000 | 5.95% | 29/7/2026 | 557,407 | 0.05% |
| Hindustan Petroleum Corp., Ltd. | 200,000 | 4.00% | 12/7/2027 | 194,868 | 0.02% |
| Indian Railway Finance Corp., Ltd. | 400,000 | 3.84% | 13/12/2027 | 388,657 | 0.04% |
| Indian Railway Finance Corp., Ltd. | 500,000 | 3.25% | 13/2/2030 | 453,321 | 0.04% |
| Indian Railway Finance Corp., Ltd. | 300,000 | 2.80% | 10/2/2031 | 259,209 | 0.02% |
| Indian Railway Finance Corp., Ltd. | 400,000 | 3.57% | 21/1/2032 | 356,654 | 0.03% |
| NTPC Ltd. | 450,000 | 4.25% | 26/2/2026 | 446,155 | 0.04% |
| Oil India International Pte Ltd. | 200,000 | 4.00% | 21/4/2027 | 195,343 | 0.02% |
| Oil India Ltd. | 400,000 | 5.13% | 4/2/2029 | 398,285 | 0.04% |
| ONGC Videsh Vankorneft Pte Ltd. | 400,000 | 3.75% | 27/7/2026 | 391,981 | 0.04% |
| Power Finance Corp., Ltd. | 200,000 | 6.15% | 6/12/2028 | 204,966 | 0.02% |
| Power Finance Corp., Ltd. | 600,000 | 4.50% | 18/6/2029 | 577,433 | 0.05% |
| Power Finance Corp., Ltd. | 675,000 | 3.95% | 23/4/2030 | 627,600 | 0.06% |
| Power Finance Corp., Ltd. | 200,000 | 3.35% | 16/5/2031 | 176,423 | 0.02% |
| REC Ltd. | 200,000 | 2.25% | 1/9/2026 | 190,594 | 0.02% |
| REC Ltd. | 550,000 | 5.63% | 11/4/2028 | 553,964 | 0.05% |
| REC Ltd. | 370,000 | 4.75% | 27/9/2029 | 360,082 | 0.03% |
| State Bank of India | 275,000 | 1.80% | 13/7/2026 | 262,186 | 0.02% |
| State Bank of India | 600,000 | 4.88% | 5/5/2028 | 594,181 | 0.05% |
| State Bank of India | 500,000 | 5.00% | 17/1/2029 | 496,642 | 0.05% |
| State Bank of India | 200,000 | 5.13% | 25/11/2029 | 198,880 | 0.02% |
| | | | | 12,168,436 | 1.12% |
| Indonesia 6.02% (30 June 2024: 6.05%) | | | | | |
| Bank Negara Indonesia Persero Tbk PT | 400,000 | 3.75% | 30/3/2026 | 390,662 | 0.04% |
| Bank Negara Indonesia Persero Tbk PT | 300,000 | 5.28% | 5/4/2029 | 298,702 | 0.03% |
| Bank Negara Indonesia Persero Tbk PT | 400,000 | 4.30% | Perpetual | 379,616 | 0.03% |
| Freeport Indonesia PT | 500,000 | 4.76% | 14/4/2027 | 495,299 | 0.05% |
| Freeport Indonesia PT | 1,150,000 | 5.32% | 14/4/2032 | 1,120,706 | 0.10% |
| Freeport Indonesia PT | 500,000 | 6.20% | 14/4/2052 | 491,334 | 0.05% |
| Hutama Karya Persero PT | 400,000 | 3.75% | 11/5/2030 | 369,661 | 0.03% |
| Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT | 350,000 | 6.53% | 15/11/2028 | 363,257 | 0.03% |
| Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT | 800,000 | 5.45% | 15/5/2030 | 796,436 | 0.07% |
| Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT | 300,000 | 5.80% | 15/5/2050 | 278,092 | 0.03% |
| Indonesia Government International Bond | 1,165,000 | 4.75% | 8/1/2026 | 1,162,103 | 0.11% |
| Indonesia Government International Bond | 700,000 | 4.35% | 8/1/2027 | 690,445 | 0.06% |
| Indonesia Government International Bond | 700,000 | 3.85% | 18/7/2027 | 680,183 | 0.06% |
| Indonesia Government International Bond | 500,000 | 4.15% | 20/9/2027 | 488,484 | 0.04% |
| Indonesia Government International Bond | 800,000 | 3.50% | 11/1/2028 | 762,787 | 0.07% |
| Indonesia Government International Bond | 650,000 | 4.55% | 11/1/2028 | 639,523 | 0.06% |
| Indonesia Government International Bond | 850,000 | 4.10% | 24/4/2028 | 822,639 | 0.08% |
| Indonesia Government International Bond | 900,000 | 4.75% | 11/2/2029 | 886,672 | 0.08% |
| Indonesia Government International Bond | 300,000 | 4.40% | 10/3/2029 | 291,729 | 0.03% |
| Indonesia Government International Bond | 700,000 | 3.40% | 18/9/2029 | 650,379 | 0.06% |
| Indonesia Government International Bond | 800,000 | 2.85% | 14/2/2030 | 715,877 | 0.07% |
| Indonesia Government International Bond | 1,150,000 | 3.85% | 15/10/2030 | 1,072,130 | 0.10% |
| Indonesia Government International Bond | 800,000 | 1.85% | 12/3/2031 | 654,933 | 0.06% |
| Indonesia Government International Bond | 700,000 | 2.15% | 28/7/2031 | 577,541 | 0.05% |
| Indonesia Government International Bond | 900,000 | 3.55% | 31/3/2032 | 805,258 | 0.07% |
| Indonesia Government International Bond | 984,000 | 4.65% | 20/9/2032 | 938,082 | 0.09% |
| Indonesia Government International Bond | 850,000 | 4.85% | 11/1/2033 | 820,442 | 0.08% |
| Indonesia Government International Bond | 500,000 | 4.70% | 10/2/2034 | 474,465 | 0.04% |
| Indonesia Government International Bond | 770,000 | 4.75% | 10/9/2034 | 731,053 | 0.07% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Indonesia Government International Bond | 1,130,000 | 8.50% | 12/10/2035 | 1,405,839 | 0.13% |
| Indonesia Government International Bond | 787,000 | 6.63% | 17/2/2037 | 863,648 | 0.08% |
| Indonesia Government International Bond | 1,280,000 | 7.75% | 17/1/2038 | 1,542,587 | 0.14% |
| Indonesia Government International Bond | 1,533,000 | 5.25% | 17/1/2042 | 1,476,799 | 0.14% |
| Indonesia Government International Bond | 1,370,000 | 4.63% | 15/4/2043 | 1,219,793 | 0.11% |
| Indonesia Government International Bond | 1,250,000 | 6.75% | 15/1/2044 | 1,411,194 | 0.13% |
| Indonesia Government International Bond | 1,415,000 | 5.13% | 15/1/2045 | 1,331,221 | 0.12% |
| Indonesia Government International Bond | 925,000 | 5.95% | 8/1/2046 | 954,057 | 0.09% |
| Indonesia Government International Bond | 810,000 | 5.25% | 8/1/2047 | 769,551 | 0.07% |
| Indonesia Government International Bond | 662,000 | 4.75% | 18/7/2047 | 595,493 | 0.05% |
| Indonesia Government International Bond | 1,380,000 | 4.35% | 11/1/2048 | 1,157,052 | 0.11% |
| Indonesia Government International Bond | 650,000 | 5.35% | 11/2/2049 | 631,436 | 0.06% |
| Indonesia Government International Bond | 525,000 | 3.70% | 30/10/2049 | 388,885 | 0.04% |
| Indonesia Government International Bond | 650,000 | 3.50% | 14/2/2050 | 464,484 | 0.04% |
| Indonesia Government International Bond | 1,000,000 | 4.20% | 15/10/2050 | 806,640 | 0.07% |
| Indonesia Government International Bond | 1,450,000 | 3.05% | 12/3/2051 | 938,298 | 0.09% |
| Indonesia Government International Bond | 525,000 | 4.30% | 31/3/2052 | 425,413 | 0.04% |
| Indonesia Government International Bond | 380,000 | 5.45% | 20/9/2052 | 365,769 | 0.03% |
| Indonesia Government International Bond | 500,000 | 5.65% | 11/1/2053 | 494,203 | 0.05% |
| Indonesia Government International Bond | 600,000 | 5.10% | 10/2/2054 | 551,925 | 0.05% |
| Indonesia Government International Bond | 510,000 | 5.15% | 10/9/2054 | 470,567 | 0.04% |
| Indonesia Government International Bond | 400,000 | 3.20% | 23/9/2061 | 246,764 | 0.02% |
| Indonesia Government International Bond | 600,000 | 4.45% | 15/4/2070 | 482,016 | 0.04% |
| Indonesia Government International Bond | 525,000 | 3.35% | 12/3/2071 | 327,782 | 0.03% |
| Pertamina Persero PT | 800,000 | 1.40% | 9/2/2026 | 766,464 | 0.07% |
| Pertamina Persero PT | 600,000 | 3.65% | 30/7/2029 | 562,592 | 0.05% |
| Pertamina Persero PT | 400,000 | 3.10% | 27/8/2030 | 357,376 | 0.03% |
| Pertamina Persero PT | 550,000 | 2.30% | 9/2/2031 | 460,501 | 0.04% |
| Pertamina Persero PT | 500,000 | 6.50% | 27/5/2041 | 518,562 | 0.05% |
| Pertamina Persero PT | 1,000,000 | 6.00% | 3/5/2042 | 976,200 | 0.09% |
| Pertamina Persero PT | 650,000 | 5.63% | 20/5/2043 | 611,616 | 0.06% |
| Pertamina Persero PT | 1,075,000 | 6.45% | 30/5/2044 | 1,100,534 | 0.10% |
| Pertamina Persero PT | 550,000 | 6.50% | 7/11/2048 | 570,847 | 0.05% |
| Pertamina Persero PT | 450,000 | 4.70% | 30/7/2049 | 369,199 | 0.03% |
| Pertamina Persero PT | 600,000 | 4.18% | 21/1/2050 | 451,739 | 0.04% |
| Pertamina Persero PT | 600,000 | 4.15% | 25/2/2060 | 427,687 | 0.04% |
| Perusahaan Penerbit SBSN Indonesia III | 1,050,000 | 4.55% | 29/3/2026 | 1,047,560 | 0.10% |
| Perusahaan Penerbit SBSN Indonesia III | 1,100,000 | 1.50% | 9/6/2026 | 1,046,710 | 0.10% |
| Perusahaan Penerbit SBSN Indonesia III | 1,125,000 | 4.15% | 29/3/2027 | 1,105,882 | 0.10% |
| Perusahaan Penerbit SBSN Indonesia III | 1,359,000 | 4.40% | 6/6/2027 | 1,340,506 | 0.12% |
| Perusahaan Penerbit SBSN Indonesia III | 1,200,000 | 4.40% | 1/3/2028 | 1,176,780 | 0.11% |
| Perusahaan Penerbit SBSN Indonesia III | 625,000 | 5.40% | 15/11/2028 | 630,624 | 0.06% |
| Perusahaan Penerbit SBSN Indonesia III | 850,000 | 4.45% | 20/2/2029 | 830,500 | 0.08% |
| Perusahaan Penerbit SBSN Indonesia III | 500,000 | 5.10% | 2/7/2029 | 499,623 | 0.05% |
| Perusahaan Penerbit SBSN Indonesia III | 825,000 | 5.00% | 25/5/2030 | 818,121 | 0.07% |
| Perusahaan Penerbit SBSN Indonesia III | 550,000 | 2.80% | 23/6/2030 | 488,142 | 0.04% |
| Perusahaan Penerbit SBSN Indonesia III | 500,000 | 2.55% | 9/6/2031 | 426,677 | 0.04% |
| Perusahaan Penerbit SBSN Indonesia III | 900,000 | 4.70% | 6/6/2032 | 869,878 | 0.08% |
| Perusahaan Penerbit SBSN Indonesia III | 825,000 | 5.60% | 15/11/2033 | 841,715 | 0.08% |
| Perusahaan Penerbit SBSN Indonesia III | 775,000 | 5.20% | 2/7/2034 | 769,186 | 0.07% |
| Perusahaan Penerbit SBSN Indonesia III | 700,000 | 5.25% | 25/11/2034 | 692,348 | 0.06% |
| Perusahaan Penerbit SBSN Indonesia III | 500,000 | 3.80% | 23/6/2050 | 373,847 | 0.03% |
| Perusahaan Penerbit SBSN Indonesia III | 500,000 | 3.55% | 9/6/2051 | 354,679 | 0.03% |
| Perusahaan Penerbit SBSN Indonesia III | 400,000 | 5.50% | 2/7/2054 | 388,064 | 0.04% |
| Perusahaan Penerbit SBSN Indonesia III | 500,000 | 5.65% | 25/11/2054 | 490,796 | 0.04% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 1,000,000 | 4.13% | 15/5/2027 | 976,842 | 0.09% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 900,000 | 5.45% | 21/5/2028 | 902,134 | 0.08% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 200,000 | 5.38% | 25/1/2029 | 199,811 | 0.02% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 400,000 | 3.88% | 17/7/2029 | 375,534 | 0.03% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 400,000 | 3.38% | 5/2/2030 | 363,254 | 0.03% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 200,000 | 3.00% | 30/6/2030 | 177,185 | 0.02% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 700,000 | 5.25% | 24/10/2042 | 614,190 | 0.06% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 400,000 | 5.25% | 15/5/2047 | 346,378 | 0.03% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 800,000 | 6.15% | 21/5/2048 | 775,810 | 0.07% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 200,000 | 6.25% | 25/1/2049 | 195,764 | 0.02% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 500,000 | 4.88% | 17/7/2049 | 402,741 | 0.04% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 400,000 | 4.38% | 5/2/2050 | 298,190 | 0.03% |
| Perusahaan Perseroan Persero PT Perusahaan Listrik Negara | 600,000 | 4.00% | 30/6/2050 | 416,936 | 0.04% |
| | | | | 65,579,630 | 6.02% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Iraq 0.07% (30 June 2024: 0.08%) | | | | | |
| Iraq International Bond | 743,750 | 5.80% | 15/1/2028 | 723,097 | 0.07% |
| | | | | 723,097 | 0.07% |
| Israel 1.67% (30 June 2024: 1.70%) | | | | | |
| Israel Electric Corp., Ltd. | 600,000 | 4.25% | 14/8/2028 | 573,901 | 0.05% |
| Israel Electric Corp., Ltd. | 400,000 | 3.75% | 22/2/2032 | 347,536 | 0.03% |
| Israel Government International Bond | 600,000 | 2.88% | 16/3/2026 | 585,618 | 0.05% |
| Israel Government International Bond | 700,000 | 3.25% | 17/1/2028 | 661,453 | 0.06% |
| Israel Government International Bond | 1,600,000 | 5.38% | 12/3/2029 | 1,594,816 | 0.15% |
| Israel Government International Bond | 1,310,000 | 2.75% | 3/7/2030 | 1,138,547 | 0.11% |
| Israel Government International Bond | 930,000 | 6.50% | 6/11/2031 | 967,253 | 0.09% |
| Israel Government International Bond | 1,325,000 | 4.50% | 17/1/2033 | 1,214,958 | 0.11% |
| Israel Government International Bond | 2,025,000 | 5.50% | 12/3/2034 | 1,974,995 | 0.18% |
| Israel Government International Bond | 1,145,000 | 4.50% | 30/1/2043 | 950,944 | 0.09% |
| Israel Government International Bond | 650,000 | 4.13% | 17/1/2048 | 492,796 | 0.05% |
| Israel Government International Bond | 1,140,000 | 3.38% | 15/1/2050 | 739,500 | 0.07% |
| Israel Government International Bond | 1,400,000 | 3.88% | 3/7/2050 | 988,927 | 0.09% |
| Israel Government International Bond | 2,100,000 | 5.75% | 12/3/2054 | 1,920,652 | 0.18% |
| Israel Government International Bond | 3,575,000 | 3.80% | 13/5/2060 | 2,314,982 | 0.21% |
| Israel Government International Bond | 675,000 | 4.50% | 3/4/2120 | 469,744 | 0.04% |
| State of Israel | 670,000 | 6.25% | 21/11/2027 | 690,034 | 0.06% |
| State of Israel | 600,000 | 2.50% | 15/1/2030 | 521,349 | 0.05% |
| | | | | 18,148,005 | 1.67% |
| Ivory Coast 0.28% (30 June 2024: 0.29%) | | | | | |
| Ivory Coast Government International Bond | 450,000 | 6.38% | 3/3/2028 | 446,038 | 0.04% |
| Ivory Coast Government International Bond | 1,100,000 | 7.63% | 30/1/2033 | 1,071,702 | 0.10% |
| Ivory Coast Government International Bond | 800,000 | 6.13% | 15/6/2033 | 712,010 | 0.07% |
| Ivory Coast Government International Bond | 800,000 | 8.25% | 30/1/2037 | 777,157 | 0.07% |
| | | | | 3,006,907 | 0.28% |
| Jamaica 0.30% (30 June 2024: 0.31%) | | | | | |
| Jamaica Government International Bond | 850,000 | 6.75% | 28/4/2028 | 876,323 | 0.08% |
| Jamaica Government International Bond | 825,000 | 8.00% | 15/3/2039 | 957,039 | 0.09% |
| Jamaica Government International Bond | 1,290,000 | 7.88% | 28/7/2045 | 1,490,483 | 0.13% |
| | | | | 3,323,845 | 0.30% |
| Jordan 0.36% (30 June 2024: 0.41%) | | | | | |
| Jordan Government International Bond | 725,000 | 6.13% | 29/1/2026 | 711,425 | 0.07% |
| Jordan Government International Bond | 800,000 | 5.75% | 31/1/2027 | 769,258 | 0.07% |
| Jordan Government International Bond | 350,000 | 7.75% | 15/1/2028 | 350,457 | 0.03% |
| Jordan Government International Bond | 800,000 | 7.50% | 13/1/2029 | 794,957 | 0.07% |
| Jordan Government International Bond | 865,000 | 5.85% | 7/7/2030 | 790,629 | 0.07% |
| Jordan Government International Bond | 600,000 | 7.38% | 10/10/2047 | 531,006 | 0.05% |
| | | | | 3,947,732 | 0.36% |
| Kazakhstan 0.65% (30 June 2024: 0.74%) | | | | | |
| Development Bank of Kazakhstan JSC | 250,000 | 5.50% | 15/4/2027 | 251,186 | 0.02% |
| Development Bank of Kazakhstan JSC | 400,000 | 5.25% | 23/10/2029 | 397,082 | 0.04% |
| Fund of National Welfare Samruk-Kazyna JSC | 345,000 | 2.00% | 28/10/2026 | 323,258 | 0.03% |
| Kazakhstan Government International Bond | 1,375,000 | 4.71% | 9/4/2035 | 1,307,042 | 0.12% |
| Kazakhstan Government International Bond | 600,000 | 4.88% | 14/10/2044 | 545,098 | 0.05% |
| Kazakhstan Government International Bond | 850,000 | 6.50% | 21/7/2045 | 918,618 | 0.09% |
| KazMunayGas National Co. JSC | 800,000 | 5.38% | 24/4/2030 | 777,602 | 0.07% |
| KazMunayGas National Co. JSC | 400,000 | 3.50% | 14/4/2033 | 330,724 | 0.03% |
| KazMunayGas National Co. JSC | 1,000,000 | 5.75% | 19/4/2047 | 858,883 | 0.08% |
| KazMunayGas National Co. JSC | 950,000 | 6.38% | 24/10/2048 | 879,086 | 0.08% |
| QazaqGaz NC JSC | 500,000 | 4.38% | 26/9/2027 | 477,307 | 0.04% |
| | | | | 7,065,886 | 0.65% |
| Kenya 0.37% (30 June 2024: 0.38%) | | | | | |
| Republic of Kenya Government International Bond | 400,000 | 7.00% | 22/5/2027 | 392,490 | 0.04% |
| Republic of Kenya Government International Bond | 725,000 | 7.25% | 28/2/2028 | 689,718 | 0.06% |
| Republic of Kenya Government International Bond | 1,275,000 | 9.75% | 16/2/2031 | 1,257,685 | 0.12% |
| Republic of Kenya Government International Bond | 800,000 | 8.00% | 22/5/2032 | 724,097 | 0.07% |
| Republic of Kenya Government International Bond | 625,000 | 6.30% | 23/1/2034 | 490,693 | 0.04% |
| Republic of Kenya Government International Bond | 600,000 | 8.25% | 28/2/2048 | 492,783 | 0.04% |
| | | | | 4,047,466 | 0.37% |
| Kuwait 0.46% (30 June 2024: 0.43%) | | | | | |
| Equate Sukuk Spc Ltd. | 600,000 | 5.00% | 5/9/2031 | 599,271 | 0.05% |
| Kuwait International Government Bond | 2,800,000 | 3.50% | 20/3/2027 | 2,713,404 | 0.25% |
| MEGlobal BV | 980,000 | 4.25% | 3/11/2026 | 957,833 | 0.09% |
| MEGlobal BV | 400,000 | 2.63% | 28/4/2028 | 362,013 | 0.03% |
| MEGlobal Canada ULC | 400,000 | 5.88% | 18/5/2030 | 408,119 | 0.04% |
| | | | | 5,040,640 | 0.46% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Lebanon 0.08% (30 June 2024: 0.04%) | | | | | |
| Lebanon Government International Bond | 1,175,000 | 6.60% | 27/11/2026 | 151,075 | 0.01% |
| Lebanon Government International Bond | 797,000 | 6.85% | 23/3/2027 | 102,320 | 0.01% |
| Lebanon Government International Bond | 739,000 | 6.75% | 29/11/2027 | 94,909 | 0.01% |
| Lebanon Government International Bond | 587,000 | 6.65% | 3/11/2028 | 75,368 | 0.01% |
| Lebanon Government International Bond | 675,000 | 6.85% | 25/5/2029 | 86,707 | 0.01% |
| Lebanon Government International Bond | 1,145,000 | 6.65% | 26/2/2030 | 147,099 | 0.01% |
| Lebanon Government International Bond | 790,000 | 7.00% | 23/3/2032 | 101,439 | 0.01% |
| Lebanon Government International Bond | 115,000 | 7.05% | 2/11/2035 | 14,771 | 0.00% |
| Lebanon Government International Bond | 615,000 | 7.25% | 23/3/2037 | 78,917 | 0.01% |
| | | | | 852,605 | 0.08% |
| Malaysia 1.21% (30 June 2024: 1.24%) | | | | | |
| Axiata SPV2 Bhd | 400,000 | 4.36% | 24/3/2026 | 396,697 | 0.04% |
| Axiata SPV2 Bhd | 200,000 | 2.16% | 19/8/2030 | 170,404 | 0.02% |
| Axiata Spv5 Labuan Ltd. | 600,000 | 3.06% | 19/8/2050 | 392,008 | 0.04% |
| CIMB Bank Bhd | 400,000 | 2.13% | 20/7/2027 | 375,270 | 0.03% |
| Dua Capital Ltd. | 425,000 | 2.78% | 11/5/2031 | 368,399 | 0.03% |
| Khazanah Capital Ltd. | 550,000 | 4.88% | 1/6/2033 | 533,848 | 0.05% |
| Khazanah Capital Ltd. | 325,000 | 4.76% | 5/9/2034 | 310,797 | 0.03% |
| Khazanah Global Sukuk Bhd | 350,000 | 4.69% | 1/6/2028 | 346,637 | 0.03% |
| Khazanah Global Sukuk Bhd | 325,000 | 4.48% | 5/9/2029 | 318,156 | 0.03% |
| Malaysia Sovereign Sukuk Bhd | 200,000 | 4.24% | 22/4/2045 | 175,390 | 0.02% |
| Malaysia Sukuk Global Bhd | 700,000 | 3.18% | 27/4/2026 | 687,454 | 0.06% |
| Malaysia Sukuk Global Bhd | 550,000 | 4.08% | 27/4/2046 | 469,143 | 0.04% |
| Malaysia Wakala Sukuk Bhd | 425,000 | 2.07% | 28/4/2031 | 361,909 | 0.03% |
| Malaysia Wakala Sukuk Bhd | 250,000 | 3.08% | 28/4/2051 | 173,532 | 0.02% |
| MISC Capital Two Labuan Ltd. | 450,000 | 3.75% | 6/4/2027 | 437,674 | 0.04% |
| Petroliam Nasional Bhd | 600,000 | 7.63% | 15/10/2026 | 627,461 | 0.06% |
| Petronas Capital Ltd. | 1,800,000 | 3.50% | 21/4/2030 | 1,666,589 | 0.15% |
| Petronas Capital Ltd. | 800,000 | 2.48% | 28/1/2032 | 668,691 | 0.06% |
| Petronas Capital Ltd. | 900,000 | 4.50% | 18/3/2045 | 770,844 | 0.07% |
| Petronas Capital Ltd. | 1,800,000 | 4.55% | 21/4/2050 | 1,525,912 | 0.14% |
| Petronas Capital Ltd. | 750,000 | 4.80% | 21/4/2060 | 647,830 | 0.06% |
| Petronas Capital Ltd. | 1,200,000 | 3.40% | 28/4/2061 | 787,758 | 0.07% |
| Petronas Energy Canada Ltd. | 150,000 | 2.11% | 23/3/2028 | 136,807 | 0.01% |
| TNB Global Ventures Capital Bhd | 400,000 | 3.24% | 19/10/2026 | 388,143 | 0.04% |
| TNB Global Ventures Capital Bhd | 400,000 | 4.85% | 1/11/2028 | 396,916 | 0.04% |
| | | | | 13,134,269 | 1.21% |
| Maldives 0.02% (30 June 2024: 0.02%) | | | | | |
| Maldives Sukuk Issuance Ltd. | 325,000 | 9.88% | 8/4/2026 | 261,214 | 0.02% |
| | | | | 261,214 | 0.02% |
| Mexico 7.39% (30 June 2024: 7.68%) | | | | | |
| Banco Nacional de Comercio Exterior SNC | 300,000 | 2.72% | 11/8/2031 | 276,003 | 0.03% |
| Comision Federal de Electricidad | 850,000 | 4.69% | 15/5/2029 | 797,194 | 0.07% |
| Comision Federal de Electricidad | 300,000 | 5.70% | 24/1/2030 | 288,069 | 0.03% |
| Comision Federal de Electricidad | 700,000 | 3.35% | 9/2/2031 | 580,112 | 0.05% |
| Comision Federal de Electricidad | 600,000 | 3.88% | 26/7/2033 | 483,130 | 0.04% |
| Comision Federal de Electricidad | 650,000 | 6.45% | 24/1/2035 | 613,441 | 0.06% |
| Comision Federal de Electricidad | 344,000 | 5.75% | 14/2/2042 | 300,663 | 0.03% |
| Comision Federal de Electricidad | 421,000 | 6.13% | 16/6/2045 | 378,083 | 0.03% |
| Comision Federal de Electricidad | 550,000 | 4.68% | 9/2/2051 | 372,901 | 0.03% |
| Comision Federal de Electricidad | 330,000 | 6.26% | 15/2/2052 | 277,587 | 0.03% |
| FIEMEX Energia - Banco Actinver SA Institucion de Banca Multiple | 1,050,000 | 7.25% | 31/1/2041 | 1,032,307 | 0.09% |
| Mexico City Airport Trust | 350,000 | 4.25% | 31/10/2026 | 342,103 | 0.03% |
| Mexico City Airport Trust | 475,000 | 3.88% | 30/4/2028 | 445,656 | 0.04% |
| Mexico City Airport Trust | 400,000 | 5.50% | 31/10/2046 | 319,760 | 0.03% |
| Mexico City Airport Trust | 1,270,000 | 5.50% | 31/7/2047 | 1,015,835 | 0.09% |
| Mexico Government International Bond | 1,410,000 | 4.13% | 21/1/2026 | 1,395,165 | 0.13% |
| Mexico Government International Bond | 1,675,000 | 4.15% | 28/3/2027 | 1,637,094 | 0.15% |
| Mexico Government International Bond | 1,275,000 | 3.75% | 11/1/2028 | 1,211,312 | 0.11% |
| Mexico Government International Bond | 870,000 | 5.40% | 9/2/2028 | 862,018 | 0.08% |
| Mexico Government International Bond | 2,000,000 | 4.50% | 22/4/2029 | 1,906,342 | 0.17% |
| Mexico Government International Bond | 700,000 | 5.00% | 7/5/2029 | 674,924 | 0.06% |
| Mexico Government International Bond | 1,475,000 | 3.25% | 16/4/2030 | 1,284,118 | 0.12% |
| Mexico Government International Bond | 2,237,000 | 2.66% | 24/5/2031 | 1,813,411 | 0.17% |
| Mexico Government International Bond | 725,000 | 8.30% | 15/8/2031 | 838,639 | 0.08% |
| Mexico Government International Bond | 1,600,000 | 4.75% | 27/4/2032 | 1,450,270 | 0.13% |
| Mexico Government International Bond | 770,000 | 7.50% | 8/4/2033 | 831,815 | 0.08% |
| Mexico Government International Bond | 1,755,000 | 4.88% | 19/5/2033 | 1,570,484 | 0.14% |
| Mexico Government International Bond | 1,855,000 | 3.50% | 12/2/2034 | 1,473,309 | 0.13% |
| Mexico Government International Bond | 1,140,000 | 6.75% | 27/9/2034 | 1,154,144 | 0.11% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Mexico Government International Bond | 1,750,000 | 6.35% | 9/2/2035 | 1,709,027 | 0.16% |
| Mexico Government International Bond | 2,872,000 | 6.00% | 7/5/2036 | 2,701,813 | 0.25% |
| Mexico Government International Bond | 1,966,000 | 6.05% | 11/1/2040 | 1,820,660 | 0.17% |
| Mexico Government International Bond | 1,701,000 | 4.28% | 14/8/2041 | 1,254,690 | 0.11% |
| Mexico Government International Bond | 2,866,000 | 4.75% | 8/3/2044 | 2,175,989 | 0.20% |
| Mexico Government International Bond | 1,867,000 | 5.55% | 21/1/2045 | 1,617,099 | 0.15% |
| Mexico Government International Bond | 1,500,000 | 4.60% | 23/1/2046 | 1,083,902 | 0.10% |
| Mexico Government International Bond | 819,000 | 4.35% | 15/1/2047 | 570,922 | 0.05% |
| Mexico Government International Bond | 1,320,000 | 4.60% | 10/2/2048 | 946,781 | 0.09% |
| Mexico Government International Bond | 1,350,000 | 4.50% | 31/1/2050 | 949,426 | 0.09% |
| Mexico Government International Bond | 1,675,000 | 5.00% | 27/4/2051 | 1,258,052 | 0.12% |
| Mexico Government International Bond | 1,490,000 | 4.40% | 12/2/2052 | 1,005,478 | 0.09% |
| Mexico Government International Bond | 1,940,000 | 6.34% | 4/5/2053 | 1,724,813 | 0.16% |
| Mexico Government International Bond | 1,650,000 | 6.40% | 7/5/2054 | 1,481,901 | 0.14% |
| Mexico Government International Bond | 1,888,000 | 3.77% | 24/5/2061 | 1,077,661 | 0.10% |
| Mexico Government International Bond | 1,900,000 | 3.75% | 19/4/2071 | 1,047,109 | 0.10% |
| Mexico Government International Bond | 1,904,000 | 5.75% | 12/10/2110 | 1,459,534 | 0.13% |
| Petroleos Mexicanos | 705,000 | 4.50% | 23/1/2026 | 678,801 | 0.06% |
| Petroleos Mexicanos | 1,575,000 | 6.88% | 4/8/2026 | 1,548,352 | 0.14% |
| Petroleos Mexicanos | 1,084,000 | 6.49% | 23/1/2027 | 1,050,465 | 0.10% |
| Petroleos Mexicanos | 2,730,000 | 6.50% | 13/3/2027 | 2,637,590 | 0.24% |
| Petroleos Mexicanos | 1,445,000 | 5.35% | 12/2/2028 | 1,325,448 | 0.12% |
| Petroleos Mexicanos | 910,000 | 6.50% | 23/1/2029 | 845,394 | 0.08% |
| Petroleos Mexicanos | 1,345,000 | 8.75% | 2/6/2029 | 1,347,277 | 0.12% |
| Petroleos Mexicanos | 1,565,000 | 6.84% | 23/1/2030 | 1,425,829 | 0.13% |
| Petroleos Mexicanos | 2,633,000 | 5.95% | 28/1/2031 | 2,222,332 | 0.20% |
| Petroleos Mexicanos | 4,600,000 | 6.70% | 16/2/2032 | 4,008,511 | 0.37% |
| Petroleos Mexicanos | 1,268,000 | 10.00% | 7/2/2033 | 1,318,192 | 0.12% |
| Petroleos Mexicanos | 1,879,000 | 6.63% | 15/6/2035 | 1,477,667 | 0.14% |
| Petroleos Mexicanos | 1,045,000 | 6.50% | 2/6/2041 | 743,644 | 0.07% |
| Petroleos Mexicanos | 549,000 | 5.50% | 27/6/2044 | 342,641 | 0.03% |
| Petroleos Mexicanos | 820,000 | 6.38% | 23/1/2045 | 545,235 | 0.05% |
| Petroleos Mexicanos | 471,000 | 5.63% | 23/1/2046 | 294,649 | 0.03% |
| Petroleos Mexicanos | 3,747,000 | 6.75% | 21/9/2047 | 2,566,802 | 0.24% |
| Petroleos Mexicanos | 1,080,000 | 6.35% | 12/2/2048 | 706,977 | 0.06% |
| Petroleos Mexicanos | 5,503,000 | 7.69% | 23/1/2050 | 4,140,623 | 0.38% |
| Petroleos Mexicanos | 2,601,000 | 6.95% | 28/1/2060 | 1,776,487 | 0.16% |
| | | | | 80,513,662 | 7.39% |
| Mongolia 0.10% (30 June 2024: 0.14%) | | | | | |
| Mongolia Government International Bond | 400,000 | 5.13% | 7/4/2026 | 392,502 | 0.03% |
| Mongolia Government International Bond | 200,000 | 3.50% | 7/7/2027 | 186,018 | 0.02% |
| Mongolia Government International Bond | 200,000 | 8.65% | 19/1/2028 | 209,902 | 0.02% |
| Mongolia Government International Bond | 400,000 | 4.45% | 7/7/2031 | 346,191 | 0.03% |
| | | | | 1,134,613 | 0.10% |
| Montenegro 0.04% (30 June 2024: 0.04%) | | | | | |
| Montenegro Government International Bond | 435,000 | 7.25% | 12/3/2031 | 446,707 | 0.04% |
| | | | | 446,707 | 0.04% |
| Morocco 0.58% (30 June 2024: 0.65%) | | | | | |
| Morocco Government International Bond | 560,000 | 2.38% | 15/12/2027 | 511,098 | 0.05% |
| Morocco Government International Bond | 725,000 | 5.95% | 8/3/2028 | 728,540 | 0.07% |
| Morocco Government International Bond | 600,000 | 3.00% | 15/12/2032 | 489,587 | 0.04% |
| Morocco Government International Bond | 1,075,000 | 6.50% | 8/9/2033 | 1,107,538 | 0.10% |
| Morocco Government International Bond | 600,000 | 5.50% | 11/12/2042 | 531,061 | 0.05% |
| Morocco Government International Bond | 725,000 | 4.00% | 15/12/2050 | 490,735 | 0.04% |
| OCP SA | 400,000 | 3.75% | 23/6/2031 | 345,063 | 0.03% |
| OCP SA | 710,000 | 6.75% | 2/5/2034 | 723,492 | 0.07% |
| OCP SA | 600,000 | 6.88% | 25/4/2044 | 582,472 | 0.05% |
| OCP SA | 400,000 | 5.13% | 23/6/2051 | 301,142 | 0.03% |
| OCP SA | 500,000 | 7.50% | 2/5/2054 | 506,683 | 0.05% |
| | | | | 6,317,411 | 0.58% |
| Mozambique 0.05% (30 June 2024: 0.06%) | | | | | |
| Mozambique International Bond | 650,000 | 9.00% | 15/9/2031 | 509,045 | 0.05% |
| | | | | 509,045 | 0.05% |
| Nigeria 0.91% (30 June 2024: 0.84%) | | | | | |
| Nigeria Government International Bond | 700,000 | 6.50% | 28/11/2027 | 662,505 | 0.06% |
| Nigeria Government International Bond | 1,025,000 | 6.13% | 28/9/2028 | 927,889 | 0.08% |
| Nigeria Government International Bond | 750,000 | 8.38% | 24/3/2029 | 727,391 | 0.07% |
| Nigeria Government International Bond | 1,425,000 | 7.14% | 23/2/2030 | 1,287,077 | 0.12% |
| Nigeria Government International Bond | 893,000 | 8.75% | 21/1/2031 | 857,270 | 0.08% |
| Nigeria Government International Bond | 500,000 | 9.63% | 9/6/2031 | 498,424 | 0.05% |
| Nigeria Government International Bond | 800,000 | 7.88% | 16/2/2032 | 718,035 | 0.07% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Nigeria Government International Bond | 1,240,000 | 7.38% | 28/9/2033 | 1,057,327 | 0.10% |
| Nigeria Government International Bond | 1,000,000 | 10.38% | 9/12/2034 | 1,019,779 | 0.09% |
| Nigeria Government International Bond | 600,000 | 7.70% | 23/2/2038 | 488,193 | 0.04% |
| Nigeria Government International Bond | 1,175,000 | 7.63% | 28/11/2047 | 894,629 | 0.08% |
| Nigeria Government International Bond | 300,000 | 9.25% | 21/1/2049 | 271,239 | 0.02% |
| Nigeria Government International Bond | 650,000 | 8.25% | 28/9/2051 | 516,866 | 0.05% |
| | | | | 9,926,624 | 0.91% |
| Oman 1.69% (30 June 2024: 1.80%) | | | | | |
| EDO Sukuk Ltd. | 625,000 | 5.66% | 3/7/2031 | 626,904 | 0.06% |
| EDO Sukuk Ltd. | 500,000 | 5.88% | 21/9/2033 | 509,114 | 0.05% |
| Mazoon Assets Co. SAOC | 400,000 | 5.20% | 8/11/2027 | 395,194 | 0.03% |
| Mazoon Assets Co. SAOC | 400,000 | 5.50% | 14/2/2029 | 399,543 | 0.04% |
| Mazoon Assets Co. SAOC | 525,000 | 5.25% | 9/10/2031 | 515,084 | 0.05% |
| Oman Government International Bond | 1,525,000 | 4.75% | 15/6/2026 | 1,509,636 | 0.14% |
| Oman Government International Bond | 1,100,000 | 5.38% | 8/3/2027 | 1,092,319 | 0.10% |
| Oman Government International Bond | 1,550,000 | 6.75% | 28/10/2027 | 1,596,361 | 0.14% |
| Oman Government International Bond | 1,600,000 | 5.63% | 17/1/2028 | 1,594,519 | 0.14% |
| Oman Government International Bond | 1,415,000 | 6.00% | 1/8/2029 | 1,431,842 | 0.13% |
| Oman Government International Bond | 970,000 | 6.25% | 25/1/2031 | 995,186 | 0.09% |
| Oman Government International Bond | 761,000 | 7.38% | 28/10/2032 | 838,458 | 0.08% |
| Oman Government International Bond | 1,300,000 | 6.50% | 8/3/2047 | 1,286,956 | 0.12% |
| Oman Government International Bond | 1,800,000 | 6.75% | 17/1/2048 | 1,825,715 | 0.17% |
| Oman Government International Bond | 800,000 | 7.00% | 25/1/2051 | 838,091 | 0.08% |
| Oman Sovereign Sukuk Co. | 1,050,000 | 4.88% | 15/6/2030 | 1,042,643 | 0.09% |
| OmGrid Funding Ltd. | 400,000 | 5.20% | 16/5/2027 | 394,335 | 0.03% |
| OQ SAOC | 550,000 | 5.13% | 6/5/2028 | 541,108 | 0.05% |
| Oryx Funding Ltd. | 325,000 | 5.80% | 3/2/2031 | 323,211 | 0.03% |
| Otel Sukuk Ltd. | 300,000 | 5.38% | 24/1/2031 | 298,656 | 0.03% |
| Oztel Holdings SPC Ltd. | 400,000 | 6.63% | 24/4/2028 | 412,154 | 0.04% |
| | | | | 18,467,029 | 1.69% |
| Pakistan 0.35% (30 June 2024: 0.39%) | | | | | |
| Pakistan Global Sukuk Programme Co., Ltd. | 600,000 | 7.95% | 31/1/2029 | 552,376 | 0.05% |
| Pakistan Government International Bond | 800,000 | 6.00% | 8/4/2026 | 752,946 | 0.07% |
| Pakistan Government International Bond | 1,050,000 | 6.88% | 5/12/2027 | 945,147 | 0.09% |
| Pakistan Government International Bond | 1,000,000 | 7.38% | 8/4/2031 | 832,574 | 0.07% |
| Pakistan Government International Bond | 600,000 | 8.88% | 8/4/2051 | 466,638 | 0.04% |
| Pakistan Water & Power Development Authority | 400,000 | 7.50% | 4/6/2031 | 310,264 | 0.03% |
| | | | | 3,859,945 | 0.35% |
| Panama 1.72% (30 June 2024: 1.88%) | | | | | |
| Aeropuerto Internacional de Tocumen SA | 375,000 | 4.00% | 11/8/2041 | 280,401 | 0.03% |
| Aeropuerto Internacional de Tocumen SA | 910,000 | 5.13% | 11/8/2061 | 656,945 | 0.06% |
| Banco Nacional de Panama | 600,000 | 2.50% | 11/8/2030 | 476,236 | 0.04% |
| Empresa de Transmision Electrica SA | 300,000 | 5.13% | 2/5/2049 | 214,494 | 0.02% |
| Panama Bonos del Tesoro | 443,000 | 6.38% | 25/7/2033 | 400,177 | 0.04% |
| Panama Government International Bond | 700,000 | 7.13% | 29/1/2026 | 710,602 | 0.06% |
| Panama Government International Bond | 671,000 | 8.88% | 30/9/2027 | 719,949 | 0.07% |
| Panama Government International Bond | 938,000 | 3.88% | 17/3/2028 | 865,396 | 0.08% |
| Panama Government International Bond | 575,000 | 9.38% | 1/4/2029 | 634,211 | 0.06% |
| Panama Government International Bond | 985,000 | 3.16% | 23/1/2030 | 822,617 | 0.08% |
| Panama Government International Bond | 700,000 | 7.50% | 1/3/2031 | 709,784 | 0.06% |
| Panama Government International Bond | 1,720,000 | 2.25% | 29/9/2032 | 1,202,955 | 0.11% |
| Panama Government International Bond | 688,000 | 3.30% | 19/1/2033 | 517,687 | 0.05% |
| Panama Government International Bond | 1,425,000 | 6.40% | 14/2/2035 | 1,292,165 | 0.12% |
| Panama Government International Bond | 1,552,000 | 6.70% | 26/1/2036 | 1,441,784 | 0.13% |
| Panama Government International Bond | 800,000 | 6.88% | 31/1/2036 | 750,118 | 0.07% |
| Panama Government International Bond | 943,000 | 8.00% | 1/3/2038 | 945,229 | 0.09% |
| Panama Government International Bond | 870,000 | 4.50% | 15/5/2047 | 558,206 | 0.05% |
| Panama Government International Bond | 1,625,000 | 4.50% | 16/4/2050 | 1,005,243 | 0.09% |
| Panama Government International Bond | 1,125,000 | 4.30% | 29/4/2053 | 659,334 | 0.06% |
| Panama Government International Bond | 963,000 | 6.85% | 28/3/2054 | 821,666 | 0.07% |
| Panama Government International Bond | 1,555,000 | 4.50% | 1/4/2056 | 922,285 | 0.08% |
| Panama Government International Bond | 524,000 | 7.88% | 1/3/2057 | 505,248 | 0.05% |
| Panama Government International Bond | 1,970,000 | 3.87% | 23/7/2060 | 1,030,782 | 0.09% |
| Panama Government International Bond | 1,050,000 | 4.50% | 19/1/2063 | 615,942 | 0.06% |
| | | | | 18,759,456 | 1.72% |
| Papua New Guinea 0.04% (30 June 2024: 0.04%) | | | | | |
| Papua New Guinea Government International Bond | 400,000 | 8.38% | 4/10/2028 | 395,020 | 0.04% |
| | | | | 395,020 | 0.04% |
| Paraguay 0.39% (30 June 2024: 0.41%) | | | | | |
| Bioceanico Sovereign Certificate Ltd. | 435,483 | 0.00% | 5/6/2034 | 335,278 | 0.03% |
| Paraguay Government International Bond | 330,000 | 4.70% | 27/3/2027 | 323,361 | 0.03% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Paraguay Government International Bond | 630,000 | 4.95% | 28/4/2031 | 602,644 | 0.06% |
| Paraguay Government International Bond | 450,000 | 2.74% | 29/1/2033 | 364,537 | 0.03% |
| Paraguay Government International Bond | 440,000 | 3.85% | 28/6/2033 | 380,556 | 0.03% |
| Paraguay Government International Bond | 200,000 | 5.85% | 21/8/2033 | 196,614 | 0.02% |
| Paraguay Government International Bond | 400,000 | 6.00% | 9/2/2036 | 396,007 | 0.04% |
| Paraguay Government International Bond | 680,000 | 6.10% | 11/8/2044 | 640,729 | 0.06% |
| Paraguay Government International Bond | 400,000 | 5.60% | 13/3/2048 | 348,707 | 0.03% |
| Paraguay Government International Bond | 800,000 | 5.40% | 30/3/2050 | 678,798 | 0.06% |
| | | | | 4,267,231 | 0.39% |
| Peru 1.49% (30 June 2024: 1.49%) | | | | | |
| Consorcio Transmantaro SA | 325,000 | 4.70% | 16/4/2034 | 301,847 | 0.03% |
| Consorcio Transmantaro SA | 400,000 | 5.20% | 11/4/2038 | 368,808 | 0.03% |
| Corp. Financiera de Desarrollo SA | 325,000 | 2.40% | 28/9/2027 | 299,803 | 0.03% |
| Fondo MIVIVIENDA SA | 400,000 | 4.63% | 12/4/2027 | 393,952 | 0.04% |
| Peruvian Government International Bond | 398,000 | 4.13% | 25/8/2027 | 389,007 | 0.03% |
| Peruvian Government International Bond | 555,000 | 2.84% | 20/6/2030 | 488,052 | 0.04% |
| Peruvian Government International Bond | 2,209,000 | 2.78% | 23/1/2031 | 1,883,917 | 0.17% |
| Peruvian Government International Bond | 745,000 | 1.86% | 1/12/2032 | 564,377 | 0.05% |
| Peruvian Government International Bond | 1,435,000 | 8.75% | 21/11/2033 | 1,705,803 | 0.16% |
| Peruvian Government International Bond | 1,445,000 | 3.00% | 15/1/2034 | 1,161,465 | 0.11% |
| Peruvian Government International Bond | 895,000 | 5.38% | 8/2/2035 | 858,288 | 0.08% |
| Peruvian Government International Bond | 752,000 | 6.55% | 14/3/2037 | 786,022 | 0.07% |
| Peruvian Government International Bond | 791,000 | 3.30% | 11/3/2041 | 570,665 | 0.05% |
| Peruvian Government International Bond | 1,700,000 | 5.63% | 18/11/2050 | 1,590,435 | 0.15% |
| Peruvian Government International Bond | 1,120,000 | 3.55% | 10/3/2051 | 749,182 | 0.07% |
| Peruvian Government International Bond | 1,280,000 | 5.88% | 8/8/2054 | 1,217,475 | 0.11% |
| Peruvian Government International Bond | 1,520,000 | 2.78% | 1/12/2060 | 802,238 | 0.07% |
| Peruvian Government International Bond | 675,000 | 3.60% | 15/1/2072 | 411,847 | 0.04% |
| Peruvian Government International Bond | 630,000 | 3.23% | 28/7/2121 | 331,489 | 0.03% |
| Petroleos del Peru SA | 670,000 | 4.75% | 19/6/2032 | 504,289 | 0.05% |
| Petroleos del Peru SA | 1,390,000 | 5.63% | 19/6/2047 | 890,509 | 0.08% |
| | | | | 16,269,470 | 1.49% |
| Philippines 2.26% (30 June 2024: 2.23%) | | | | | |
| Philippine Government International Bond | 700,000 | 5.50% | 30/3/2026 | 704,360 | 0.06% |
| Philippine Government International Bond | 400,000 | 3.23% | 29/3/2027 | 385,512 | 0.03% |
| Philippine Government International Bond | 400,000 | 5.17% | 13/10/2027 | 402,073 | 0.04% |
| Philippine Government International Bond | 1,340,000 | 3.00% | 1/2/2028 | 1,259,522 | 0.12% |
| Philippine Government International Bond | 400,000 | 4.63% | 17/7/2028 | 392,865 | 0.04% |
| Philippine Government International Bond | 750,000 | 3.75% | 14/1/2029 | 712,565 | 0.06% |
| Philippine Government International Bond | 1,155,000 | 9.50% | 2/2/2030 | 1,380,376 | 0.13% |
| Philippine Government International Bond | 300,000 | 4.38% | 5/3/2030 | 289,745 | 0.03% |
| Philippine Government International Bond | 850,000 | 2.46% | 5/5/2030 | 743,991 | 0.07% |
| Philippine Government International Bond | 1,150,000 | 7.75% | 14/1/2031 | 1,297,324 | 0.12% |
| Philippine Government International Bond | 850,000 | 1.65% | 10/6/2031 | 683,336 | 0.06% |
| Philippine Government International Bond | 625,000 | 1.95% | 6/1/2032 | 502,113 | 0.05% |
| Philippine Government International Bond | 660,000 | 6.38% | 15/1/2032 | 699,507 | 0.06% |
| Philippine Government International Bond | 550,000 | 3.56% | 29/9/2032 | 489,932 | 0.04% |
| Philippine Government International Bond | 450,000 | 5.61% | 13/4/2033 | 456,839 | 0.04% |
| Philippine Government International Bond | 900,000 | 5.00% | 17/7/2033 | 878,244 | 0.08% |
| Philippine Government International Bond | 875,000 | 5.25% | 14/5/2034 | 863,050 | 0.08% |
| Philippine Government International Bond | 1,270,000 | 6.38% | 23/10/2034 | 1,364,854 | 0.12% |
| Philippine Government International Bond | 1,000,000 | 4.75% | 5/3/2035 | 946,560 | 0.09% |
| Philippine Government International Bond | 745,000 | 5.00% | 13/1/2037 | 718,161 | 0.07% |
| Philippine Government International Bond | 1,525,000 | 3.95% | 20/1/2040 | 1,265,678 | 0.12% |
| Philippine Government International Bond | 1,375,000 | 3.70% | 1/3/2041 | 1,092,010 | 0.10% |
| Philippine Government International Bond | 1,250,000 | 3.70% | 2/2/2042 | 982,936 | 0.09% |
| Philippine Government International Bond | 1,025,000 | 2.95% | 5/5/2045 | 685,524 | 0.06% |
| Philippine Government International Bond | 900,000 | 2.65% | 10/12/2045 | 568,141 | 0.05% |
| Philippine Government International Bond | 1,500,000 | 3.20% | 6/7/2046 | 1,039,305 | 0.09% |
| Philippine Government International Bond | 625,000 | 4.20% | 29/3/2047 | 505,543 | 0.05% |
| Philippine Government International Bond | 375,000 | 5.95% | 13/10/2047 | 387,754 | 0.04% |
| Philippine Government International Bond | 875,000 | 5.50% | 17/1/2048 | 848,693 | 0.08% |
| Philippine Government International Bond | 625,000 | 5.60% | 14/5/2049 | 612,191 | 0.06% |
| Philippine Government International Bond | 800,000 | 5.18% | 5/9/2049 | 739,973 | 0.07% |
| ROP Sukuk Trust | 700,000 | 5.05% | 6/6/2029 | 697,472 | 0.06% |
| | | | | 24,596,149 | 2.26% |
| Poland 1.46% (30 June 2024: 1.33%) | | | | | |
| Bank Gospodarstwa Krajowego | 600,000 | 6.25% | 31/10/2028 | 622,580 | 0.06% |
| Bank Gospodarstwa Krajowego | 1,000,000 | 5.38% | 22/5/2033 | 974,072 | 0.09% |
| Bank Gospodarstwa Krajowego | 1,475,000 | 5.75% | 9/7/2034 | 1,460,723 | 0.13% |
| Bank Gospodarstwa Krajowego | 1,125,000 | 6.25% | 9/7/2054 | 1,100,998 | 0.10% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Republic of Poland Government International Bond | 1,160,000 | 3.25% | 6/4/2026 | 1,139,534 | 0.10% |
| Republic of Poland Government International Bond | 985,000 | 5.50% | 16/11/2027 | 1,003,088 | 0.09% |
| Republic of Poland Government International Bond | 1,065,000 | 4.63% | 18/3/2029 | 1,051,971 | 0.10% |
| Republic of Poland Government International Bond | 955,000 | 5.75% | 16/11/2032 | 973,868 | 0.09% |
| Republic of Poland Government International Bond | 1,890,000 | 4.88% | 4/10/2033 | 1,814,271 | 0.17% |
| Republic of Poland Government International Bond | 2,105,000 | 5.13% | 18/9/2034 | 2,036,722 | 0.19% |
| Republic of Poland Government International Bond | 1,717,000 | 5.50% | 4/4/2053 | 1,582,329 | 0.14% |
| Republic of Poland Government International Bond | 2,375,000 | 5.50% | 18/3/2054 | 2,184,508 | 0.20% |
| | | | | 15,944,664 | 1.46% |
| Qatar 3.40% (30 June 2024: 3.65%) | | | | | |
| Nakilat, Inc. | 504,307 | 6.07% | 31/12/2033 | 522,653 | 0.05% |
| Ooredoo International Finance Ltd. | 600,000 | 3.75% | 22/6/2026 | 588,041 | 0.05% |
| Ooredoo International Finance Ltd. | 400,000 | 3.88% | 31/1/2028 | 386,156 | 0.04% |
| Ooredoo International Finance Ltd. | 650,000 | 2.63% | 8/4/2031 | 564,779 | 0.05% |
| Ooredoo International Finance Ltd. | 400,000 | 4.63% | 10/10/2034 | 382,082 | 0.03% |
| Ooredoo International Finance Ltd. | 245,000 | 4.50% | 31/1/2043 | 218,657 | 0.02% |
| Qatar Government International Bond | 2,400,000 | 3.25% | 2/6/2026 | 2,347,262 | 0.22% |
| Qatar Government International Bond | 1,950,000 | 4.50% | 23/4/2028 | 1,937,777 | 0.18% |
| Qatar Government International Bond | 2,950,000 | 4.00% | 14/3/2029 | 2,872,723 | 0.26% |
| Qatar Government International Bond | 625,000 | 4.63% | 29/5/2029 | 623,388 | 0.06% |
| Qatar Government International Bond | 2,390,000 | 3.75% | 16/4/2030 | 2,270,480 | 0.21% |
| Qatar Government International Bond | 615,000 | 9.75% | 15/6/2030 | 761,610 | 0.07% |
| Qatar Government International Bond | 1,175,000 | 4.75% | 29/5/2034 | 1,166,460 | 0.11% |
| Qatar Government International Bond | 695,000 | 6.40% | 20/1/2040 | 772,708 | 0.07% |
| Qatar Government International Bond | 650,000 | 5.75% | 20/1/2042 | 676,061 | 0.06% |
| Qatar Government International Bond | 1,400,000 | 4.63% | 2/6/2046 | 1,254,193 | 0.12% |
| Qatar Government International Bond | 4,010,000 | 5.10% | 23/4/2048 | 3,805,402 | 0.35% |
| Qatar Government International Bond | 4,245,000 | 4.82% | 14/3/2049 | 3,843,745 | 0.35% |
| Qatar Government International Bond | 3,325,000 | 4.40% | 16/4/2050 | 2,819,370 | 0.26% |
| QatarEnergy | 1,200,000 | 1.38% | 12/9/2026 | 1,131,091 | 0.10% |
| QatarEnergy | 2,200,000 | 2.25% | 12/7/2031 | 1,852,348 | 0.17% |
| QatarEnergy | 2,230,000 | 3.13% | 12/7/2041 | 1,645,823 | 0.15% |
| QatarEnergy | 2,850,000 | 3.30% | 12/7/2051 | 1,952,214 | 0.18% |
| QNB Finance Ltd. | 750,000 | 1.38% | 26/1/2026 | 719,204 | 0.07% |
| QNB Finance Ltd. | 700,000 | 2.75% | 12/2/2027 | 667,467 | 0.06% |
| QNB Finance Ltd. | 680,000 | 4.88% | 30/1/2029 | 673,609 | 0.06% |
| QNB Finance Ltd. | 575,000 | 5.60% | 2/4/2029 | 575,570 | 0.05% |
| | | | | 37,030,873 | 3.40% |
| Romania 1.16% (30 June 2024: 1.12%) | | | | | |
| Romanian Government International Bond | 890,000 | 3.00% | 27/2/2027 | 837,757 | 0.08% |
| Romanian Government International Bond | 616,000 | 5.25% | 25/11/2027 | 601,748 | 0.05% |
| Romanian Government International Bond | 1,248,000 | 6.63% | 17/2/2028 | 1,265,322 | 0.11% |
| Romanian Government International Bond | 1,354,000 | 5.88% | 30/1/2029 | 1,318,789 | 0.12% |
| Romanian Government International Bond | 766,000 | 3.00% | 14/2/2031 | 618,493 | 0.06% |
| Romanian Government International Bond | 810,000 | 3.63% | 27/3/2032 | 660,452 | 0.06% |
| Romanian Government International Bond | 1,148,000 | 7.13% | 17/1/2033 | 1,163,418 | 0.11% |
| Romanian Government International Bond | 1,260,000 | 6.38% | 30/1/2034 | 1,205,320 | 0.11% |
| Romanian Government International Bond | 724,000 | 6.00% | 25/5/2034 | 673,369 | 0.06% |
| Romanian Government International Bond | 1,514,000 | 5.75% | 24/3/2035 | 1,349,593 | 0.12% |
| Romanian Government International Bond | 722,000 | 6.13% | 22/1/2044 | 642,629 | 0.06% |
| Romanian Government International Bond | 810,000 | 5.13% | 15/6/2048 | 614,112 | 0.06% |
| Romanian Government International Bond | 1,350,000 | 4.00% | 14/2/2051 | 850,304 | 0.08% |
| Romanian Government International Bond | 834,000 | 7.63% | 17/1/2053 | 842,524 | 0.08% |
| | | | | 12,643,830 | 1.16% |
| Russia 0.00% (30 June 2024: 0.00%) | | | | | |
| Vnesheconombank Via VEB Finance plc | 300,000 | 6.80% | 22/11/2025 | 10,554 | 0.00% |
| | | | | 10,554 | 0.00% |
| Rwanda 0.03% (30 June 2024: 0.03%) | | | | | |
| Rwanda International Government Bond | 360,000 | 5.50% | 9/8/2031 | 302,567 | 0.03% |
| | | | | 302,567 | 0.03% |
| Saudi Arabia 9.33% (30 June 2024: 9.45%) | | | | | |
| Gaci First Investment Co. | 825,000 | 5.00% | 13/10/2027 | 821,505 | 0.08% |
| Gaci First Investment Co. | 1,250,000 | 5.00% | 29/1/2029 | 1,237,993 | 0.11% |
| Gaci First Investment Co. | 1,100,000 | 4.75% | 14/2/2030 | 1,075,423 | 0.10% |
| Gaci First Investment Co. | 900,000 | 5.25% | 13/10/2032 | 888,898 | 0.08% |
| Gaci First Investment Co. | 1,200,000 | 5.25% | 29/1/2034 | 1,178,770 | 0.11% |
| Gaci First Investment Co. | 1,250,000 | 4.88% | 14/2/2035 | 1,172,811 | 0.11% |
| Gaci First Investment Co. | 1,150,000 | 5.13% | 14/2/2053 | 961,902 | 0.09% |
| Gaci First Investment Co. | 950,000 | 5.38% | 29/1/2054 | 824,065 | 0.08% |
| Gaci First Investment Co. | 425,000 | 5.38% | 13/10/2122 | 353,207 | 0.03% |
| KSA Sukuk Ltd. | 2,900,000 | 3.63% | 20/4/2027 | 2,817,430 | 0.26% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| KSA Sukuk Ltd. | 875,000 | 5.25% | 4/6/2027 | 881,696 | 0.08% |
| KSA Sukuk Ltd. | 1,650,000 | 5.27% | 25/10/2028 | 1,666,344 | 0.15% |
| KSA Sukuk Ltd. | 1,300,000 | 4.30% | 19/1/2029 | 1,267,332 | 0.12% |
| KSA Sukuk Ltd. | 2,050,000 | 4.27% | 22/5/2029 | 1,993,294 | 0.18% |
| KSA Sukuk Ltd. | 1,525,000 | 2.97% | 29/10/2029 | 1,381,655 | 0.13% |
| KSA Sukuk Ltd. | 1,200,000 | 5.25% | 4/6/2030 | 1,201,175 | 0.11% |
| KSA Sukuk Ltd. | 1,325,000 | 2.25% | 17/5/2031 | 1,106,770 | 0.10% |
| KSA Sukuk Ltd. | 2,000,000 | 4.51% | 22/5/2033 | 1,895,179 | 0.17% |
| KSA Sukuk Ltd. | 1,575,000 | 5.25% | 4/6/2034 | 1,560,210 | 0.14% |
| NCB Tier 1 Sukuk Ltd. | 750,000 | 3.50% | Perpetual | 715,452 | 0.07% |
| SA Global Sukuk Ltd. | 1,000,000 | 1.60% | 17/6/2026 | 951,489 | 0.09% |
| SA Global Sukuk Ltd. | 1,600,000 | 4.25% | 2/10/2029 | 1,544,568 | 0.14% |
| SA Global Sukuk Ltd. | 2,050,000 | 2.69% | 17/6/2031 | 1,773,613 | 0.16% |
| SA Global Sukuk Ltd. | 1,000,000 | 4.75% | 2/10/2034 | 965,155 | 0.09% |
| SABIC Capital I BV | 400,000 | 2.15% | 14/9/2030 | 338,451 | 0.03% |
| SABIC Capital I BV | 400,000 | 3.00% | 14/9/2050 | 266,173 | 0.02% |
| SABIC Capital II BV | 600,000 | 4.50% | 10/10/2028 | 586,490 | 0.05% |
| Saudi Arabian Oil Co. | 1,980,000 | 3.50% | 16/4/2029 | 1,857,072 | 0.17% |
| Saudi Arabian Oil Co. | 1,280,000 | 2.25% | 24/11/2030 | 1,091,585 | 0.10% |
| Saudi Arabian Oil Co. | 1,725,000 | 5.25% | 17/7/2034 | 1,701,988 | 0.16% |
| Saudi Arabian Oil Co. | 2,000,000 | 4.25% | 16/4/2039 | 1,709,340 | 0.16% |
| Saudi Arabian Oil Co. | 1,800,000 | 4.38% | 16/4/2049 | 1,434,190 | 0.13% |
| Saudi Arabian Oil Co. | 1,750,000 | 3.25% | 24/11/2050 | 1,137,711 | 0.10% |
| Saudi Arabian Oil Co. | 1,225,000 | 5.75% | 17/7/2054 | 1,145,984 | 0.10% |
| Saudi Arabian Oil Co. | 1,350,000 | 5.88% | 17/7/2064 | 1,257,842 | 0.12% |
| Saudi Arabian Oil Co. | 1,550,000 | 3.50% | 24/11/2070 | 950,803 | 0.09% |
| Saudi Electricity Global Sukuk Co. 2 | 800,000 | 5.06% | 8/4/2043 | 746,402 | 0.07% |
| Saudi Electricity Global Sukuk Co. 3 | 550,000 | 5.50% | 8/4/2044 | 536,267 | 0.05% |
| Saudi Electricity Global Sukuk Co. 4 | 600,000 | 4.72% | 27/9/2028 | 595,184 | 0.05% |
| Saudi Electricity Global Sukuk Co. 5 | 200,000 | 2.41% | 17/9/2030 | 172,518 | 0.02% |
| Saudi Electricity Sukuk Programme Co. | 750,000 | 4.94% | 13/2/2029 | 747,395 | 0.07% |
| Saudi Electricity Sukuk Programme Co. | 725,000 | 4.63% | 11/4/2033 | 704,335 | 0.06% |
| Saudi Electricity Sukuk Programme Co. | 1,332,000 | 5.19% | 13/2/2034 | 1,324,729 | 0.12% |
| Saudi Electricity Sukuk Programme Co. | 980,000 | 5.68% | 11/4/2053 | 947,196 | 0.09% |
| Saudi Government International Bond | 3,600,000 | 3.25% | 26/10/2026 | 3,493,101 | 0.32% |
| Saudi Government International Bond | 700,000 | 2.50% | 3/2/2027 | 665,271 | 0.06% |
| Saudi Government International Bond | 2,225,000 | 4.75% | 18/1/2028 | 2,210,673 | 0.20% |
| Saudi Government International Bond | 3,420,000 | 3.63% | 4/3/2028 | 3,279,279 | 0.30% |
| Saudi Government International Bond | 2,650,000 | 4.38% | 16/4/2029 | 2,581,363 | 0.24% |
| Saudi Government International Bond | 2,221,000 | 4.75% | 16/1/2030 | 2,179,438 | 0.20% |
| Saudi Government International Bond | 1,900,000 | 4.50% | 17/4/2030 | 1,842,309 | 0.17% |
| Saudi Government International Bond | 1,125,000 | 3.25% | 22/10/2030 | 1,011,512 | 0.09% |
| Saudi Government International Bond | 550,000 | 2.75% | 3/2/2032 | 469,390 | 0.04% |
| Saudi Government International Bond | 1,520,000 | 5.50% | 25/10/2032 | 1,529,838 | 0.14% |
| Saudi Government International Bond | 1,920,000 | 2.25% | 2/2/2033 | 1,524,412 | 0.14% |
| Saudi Government International Bond | 2,125,000 | 4.88% | 18/7/2033 | 2,050,863 | 0.19% |
| Saudi Government International Bond | 2,700,000 | 5.00% | 16/1/2034 | 2,620,517 | 0.24% |
| Saudi Government International Bond | 4,310,000 | 4.50% | 26/10/2046 | 3,483,195 | 0.32% |
| Saudi Government International Bond | 3,170,000 | 4.63% | 4/10/2047 | 2,592,072 | 0.24% |
| Saudi Government International Bond | 2,585,000 | 5.00% | 17/4/2049 | 2,237,445 | 0.21% |
| Saudi Government International Bond | 2,415,000 | 5.25% | 16/1/2050 | 2,172,481 | 0.20% |
| Saudi Government International Bond | 715,000 | 3.25% | 17/11/2051 | 450,663 | 0.04% |
| Saudi Government International Bond | 2,100,000 | 5.00% | 18/1/2053 | 1,775,722 | 0.16% |
| Saudi Government International Bond | 3,300,000 | 5.75% | 16/1/2054 | 3,083,522 | 0.28% |
| Saudi Government International Bond | 1,950,000 | 3.75% | 21/1/2055 | 1,292,030 | 0.12% |
| Saudi Government International Bond | 1,950,000 | 4.50% | 22/4/2060 | 1,492,673 | 0.14% |
| Saudi Government International Bond | 1,610,000 | 3.45% | 2/2/2061 | 977,735 | 0.09% |
| Saudi Telecom Co. | 750,000 | 3.89% | 13/5/2029 | 726,834 | 0.07% |
| SNB Sukuk Ltd. | 600,000 | 2.34% | 19/1/2027 | 567,818 | 0.05% |
| SNB Sukuk Ltd. | 525,000 | 5.13% | 27/2/2029 | 525,442 | 0.05% |
| Suci Second Investment Co. | 1,210,000 | 4.38% | 10/9/2027 | 1,185,956 | 0.11% |
| Suci Second Investment Co. | 1,700,000 | 6.00% | 25/10/2028 | 1,742,426 | 0.16% |
| Suci Second Investment Co. | 1,610,000 | 5.17% | 5/3/2031 | 1,603,598 | 0.15% |
| Suci Second Investment Co. | 760,000 | 6.25% | 25/10/2033 | 809,562 | 0.07% |
| | | | | 101,664,731 | 9.33% |
| Senegal 0.16% (30 June 2024: 0.15%) | | | | | |
| Senegal Government International Bond | 800,000 | 7.75% | 10/6/2031 | 717,233 | 0.07% |
| Senegal Government International Bond | 600,000 | 6.25% | 23/5/2033 | 478,531 | 0.04% |
| Senegal Government International Bond | 800,000 | 6.75% | 13/3/2048 | 540,111 | 0.05% |
| | | | | 1,735,875 | 0.16% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Serbia 0.32% (30 June 2024: 0.28%) | | | | | |
| Serbia International Bond | 400,000 | 6.25% | 26/5/2028 | 406,276 | 0.04% |
| Serbia International Bond | 800,000 | 2.13% | 1/12/2030 | 650,018 | 0.06% |
| Serbia International Bond | 700,000 | 6.50% | 26/9/2033 | 718,623 | 0.06% |
| Serbia International Bond | 1,125,000 | 6.00% | 12/6/2034 | 1,108,253 | 0.10% |
| Telecommunications Co. Telekom Srbija AD Belgrade | 625,000 | 7.00% | 28/10/2029 | 623,649 | 0.06% |
| | | | | 3,506,819 | 0.32% |
| South Africa 1.40% (30 June 2024: 1.36%) | | | | | |
| Eskom Holdings SOC Ltd. | 400,000 | 4.31% | 23/7/2027 | 380,245 | 0.03% |
| Eskom Holdings SOC Ltd. | 600,000 | 6.35% | 10/8/2028 | 596,194 | 0.05% |
| Eskom Holdings SOC Ltd. | 400,000 | 8.45% | 10/8/2028 | 419,427 | 0.04% |
| Republic of South Africa Government International Bond | 825,000 | 4.88% | 14/4/2026 | 814,419 | 0.07% |
| Republic of South Africa Government International Bond | 750,000 | 4.85% | 27/9/2027 | 730,686 | 0.07% |
| Republic of South Africa Government International Bond | 1,275,000 | 4.30% | 12/10/2028 | 1,191,459 | 0.11% |
| Republic of South Africa Government International Bond | 1,400,000 | 4.85% | 30/9/2029 | 1,302,459 | 0.12% |
| Republic of South Africa Government International Bond | 900,000 | 5.88% | 22/6/2030 | 860,468 | 0.08% |
| Republic of South Africa Government International Bond | 895,000 | 5.88% | 20/4/2032 | 839,735 | 0.08% |
| Republic of South Africa Government International Bond | 1,425,000 | 7.10% | 19/11/2036 | 1,387,679 | 0.13% |
| Republic of South Africa Government International Bond | 425,000 | 6.25% | 8/3/2041 | 366,138 | 0.03% |
| Republic of South Africa Government International Bond | 600,000 | 5.38% | 24/7/2044 | 449,388 | 0.04% |
| Republic of South Africa Government International Bond | 625,000 | 5.00% | 12/10/2046 | 431,233 | 0.04% |
| Republic of South Africa Government International Bond | 1,315,000 | 5.65% | 27/9/2047 | 982,756 | 0.09% |
| Republic of South Africa Government International Bond | 400,000 | 6.30% | 22/6/2048 | 321,871 | 0.03% |
| Republic of South Africa Government International Bond | 2,125,000 | 5.75% | 30/9/2049 | 1,591,787 | 0.15% |
| Republic of South Africa Government International Bond | 900,000 | 7.30% | 20/4/2052 | 816,399 | 0.08% |
| Republic of South Africa Government International Bond | 1,130,000 | 7.95% | 19/11/2054 | 1,083,432 | 0.10% |
| Transnet SOC Ltd. | 675,000 | 8.25% | 6/2/2028 | 687,002 | 0.06% |
| | | | | 15,252,777 | 1.40% |
| South Korea 3.56% (30 June 2024: 3.66%) | | | | | |
| Export-Import Bank of Korea | 200,000 | 4.88% | 11/1/2026 | 200,356 | 0.02% |
| Export-Import Bank of Korea | 850,000 | 2.63% | 26/5/2026 | 826,445 | 0.08% |
| Export-Import Bank of Korea | 800,000 | 3.25% | 12/8/2026 | 782,720 | 0.07% |
| Export-Import Bank of Korea | 500,000 | 1.13% | 29/12/2026 | 466,609 | 0.04% |
| Export-Import Bank of Korea | 200,000 | 4.63% | 11/1/2027 | 200,301 | 0.02% |
| Export-Import Bank of Korea | 750,000 | 1.63% | 18/1/2027 | 707,761 | 0.06% |
| Export-Import Bank of Korea | 400,000 | 2.38% | 21/4/2027 | 381,285 | 0.03% |
| Export-Import Bank of Korea | 670,000 | 4.00% | 11/9/2027 | 661,348 | 0.06% |
| Export-Import Bank of Korea | 900,000 | 4.25% | 15/9/2027 | 893,679 | 0.08% |
| Export-Import Bank of Korea | 200,000 | 4.13% | 17/10/2027 | 197,976 | 0.02% |
| Export-Import Bank of Korea | 1,125,000 | 5.00% | 11/1/2028 | 1,131,018 | 0.10% |
| Export-Import Bank of Korea | 600,000 | 5.13% | 18/9/2028 | 606,366 | 0.06% |
| Export-Import Bank of Korea | 450,000 | 1.75% | 19/10/2028 | 402,695 | 0.04% |
| Export-Import Bank of Korea | 500,000 | 5.36% | 21/11/2028 | 506,254 | 0.05% |
| Export-Import Bank of Korea | 800,000 | 4.50% | 11/1/2029 | 791,403 | 0.07% |
| Export-Import Bank of Korea | 540,000 | 5.26% | 11/9/2029 | 544,935 | 0.05% |
| Export-Import Bank of Korea | 550,000 | 4.00% | 11/9/2029 | 531,962 | 0.05% |
| Export-Import Bank of Korea | 200,000 | 1.25% | 21/9/2030 | 164,257 | 0.01% |
| Export-Import Bank of Korea | 800,000 | 2.13% | 18/1/2032 | 660,985 | 0.06% |
| Export-Import Bank of Korea | 300,000 | 4.50% | 15/9/2032 | 288,549 | 0.03% |
| Export-Import Bank of Korea | 600,000 | 5.13% | 11/1/2033 | 601,421 | 0.06% |
| Export-Import Bank of Korea | 500,000 | 4.63% | 7/6/2033 | 484,693 | 0.04% |
| Export-Import Bank of Korea | 250,000 | 5.13% | 18/9/2033 | 250,500 | 0.02% |
| Export-Import Bank of Korea | 400,000 | 2.50% | 29/6/2041 | 277,806 | 0.03% |
| Industrial Bank of Korea | 400,000 | 5.38% | 4/10/2028 | 407,804 | 0.04% |
| Industrial Bank of Korea | 340,000 | 4.00% | 30/9/2029 | 328,923 | 0.03% |
| Korea Development Bank | 400,000 | 3.00% | 13/1/2026 | 393,395 | 0.04% |
| Korea Development Bank | 400,000 | 0.80% | 27/4/2026 | 380,476 | 0.03% |
| Korea Development Bank | 200,000 | 1.00% | 9/9/2026 | 188,310 | 0.02% |
| Korea Development Bank | 600,000 | 2.00% | 12/9/2026 | 574,137 | 0.05% |
| Korea Development Bank | 600,000 | 5.38% | 23/10/2026 | 607,083 | 0.06% |
| Korea Development Bank | 1,300,000 | 4.63% | 15/2/2027 | 1,303,357 | 0.12% |
| Korea Development Bank | 450,000 | 2.25% | 24/2/2027 | 429,217 | 0.04% |
| Korea Development Bank | 400,000 | 1.38% | 25/4/2027 | 372,723 | 0.03% |
| Korea Development Bank | 525,000 | 4.75% | 26/6/2027 | 527,801 | 0.05% |
| Korea Development Bank | 475,000 | 4.13% | 16/10/2027 | 470,360 | 0.04% |
| Korea Development Bank | 815,000 | 4.38% | 15/2/2028 | 805,041 | 0.07% |
| Korea Development Bank | 650,000 | 5.38% | 23/10/2028 | 662,807 | 0.06% |
| Korea Development Bank | 800,000 | 4.50% | 15/2/2029 | 790,997 | 0.07% |
| Korea Development Bank | 725,000 | 4.38% | 15/2/2033 | 690,482 | 0.06% |
| Korea Development Bank | 250,000 | 5.63% | 23/10/2033 | 259,234 | 0.02% |
| Korea Electric Power Corp. | 400,000 | 5.38% | 6/4/2026 | 402,497 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Korea Electric Power Corp. | 675,000 | 5.38% | 31/7/2026 | 680,354 | 0.06% |
| Korea Electric Power Corp. | 725,000 | 4.88% | 31/1/2027 | 726,834 | 0.07% |
| Korea Expressway Corp. | 350,000 | 1.13% | 17/5/2026 | 333,029 | 0.03% |
| Korea Expressway Corp. | 450,000 | 5.00% | 14/5/2027 | 453,868 | 0.04% |
| Korea Gas Corp. | 450,000 | 3.50% | 2/7/2026 | 441,683 | 0.04% |
| Korea Gas Corp. | 400,000 | 3.88% | 13/7/2027 | 392,676 | 0.04% |
| Korea Gas Corp. | 225,000 | 4.88% | 5/7/2028 | 224,286 | 0.02% |
| Korea Gas Corp. | 350,000 | 5.00% | 8/7/2029 | 350,164 | 0.03% |
| Korea Gas Corp. | 400,000 | 2.88% | 16/7/2029 | 366,217 | 0.03% |
| Korea Gas Corp. | 400,000 | 6.25% | 20/1/2042 | 439,139 | 0.04% |
| Korea Housing Finance Corp. | 350,000 | 5.38% | 15/11/2026 | 354,351 | 0.03% |
| Korea Housing Finance Corp. | 200,000 | 4.88% | 27/8/2027 | 201,319 | 0.02% |
| Korea Housing Finance Corp. | 650,000 | 4.63% | 24/2/2028 | 645,152 | 0.06% |
| Korea Housing Finance Corp. | 540,000 | 4.13% | 12/3/2028 | 527,826 | 0.05% |
| Korea Hydro & Nuclear Power Co., Ltd. | 200,000 | 1.25% | 27/4/2026 | 190,800 | 0.02% |
| Korea Hydro & Nuclear Power Co., Ltd. | 500,000 | 4.25% | 27/7/2027 | 494,044 | 0.05% |
| Korea Hydro & Nuclear Power Co., Ltd. | 400,000 | 5.00% | 18/7/2028 | 399,203 | 0.04% |
| Korea Hydro & Nuclear Power Co., Ltd. | 325,000 | 4.63% | 29/7/2029 | 319,661 | 0.03% |
| Korea International Bond | 500,000 | 2.75% | 19/1/2027 | 483,720 | 0.04% |
| Korea International Bond | 250,000 | 3.50% | 20/9/2028 | 240,830 | 0.02% |
| Korea International Bond | 600,000 | 2.50% | 19/6/2029 | 549,964 | 0.05% |
| Korea International Bond | 825,000 | 4.50% | 3/7/2029 | 822,432 | 0.08% |
| Korea International Bond | 600,000 | 1.00% | 16/9/2030 | 491,623 | 0.05% |
| Korea International Bond | 400,000 | 1.75% | 15/10/2031 | 330,551 | 0.03% |
| Korea International Bond | 700,000 | 4.13% | 10/6/2044 | 606,750 | 0.06% |
| Korea International Bond | 300,000 | 3.88% | 20/9/2048 | 244,846 | 0.02% |
| Korea Land & Housing Corp. | 350,000 | 4.25% | 22/10/2027 | 346,900 | 0.03% |
| Korea Mine Rehabilitation & Mineral Resources Corp. | 400,000 | 1.75% | 15/4/2026 | 383,888 | 0.04% |
| Korea Mine Rehabilitation & Mineral Resources Corp. | 340,000 | 5.38% | 11/5/2028 | 342,178 | 0.03% |
| Korea National Oil Corp. | 250,000 | 4.75% | 3/4/2026 | 249,658 | 0.02% |
| Korea National Oil Corp. | 300,000 | 2.63% | 14/4/2026 | 291,684 | 0.03% |
| Korea National Oil Corp. | 450,000 | 2.50% | 24/10/2026 | 431,580 | 0.04% |
| Korea National Oil Corp. | 450,000 | 5.59% | 14/11/2026 | 453,299 | 0.04% |
| Korea National Oil Corp. | 675,000 | 4.88% | 3/4/2027 | 677,338 | 0.06% |
| Korea National Oil Corp. | 400,000 | 2.13% | 18/4/2027 | 377,544 | 0.03% |
| Korea National Oil Corp. | 550,000 | 4.88% | 3/4/2029 | 545,854 | 0.05% |
| Korea National Oil Corp. | 340,000 | 4.25% | 30/9/2029 | 328,314 | 0.03% |
| Korea SMEs & Startups Agency | 400,000 | 2.13% | 30/8/2026 | 382,646 | 0.04% |
| NongHyup Bank | 500,000 | 4.88% | 3/7/2028 | 498,185 | 0.05% |
| | | | | 38,776,358 | 3.56% |
| Sri Lanka 0.45% (30 June 2024: 0.31%) | | | | | |
| Sri Lanka Government International Bond | 1,051,630 | 4.00% | 15/4/2028 | 979,745 | 0.09% |
| Sri Lanka Government International Bond | 746,634 | 3.10% | 15/1/2030 | 615,934 | 0.06% |
| Sri Lanka Government International Bond | 1,461,446 | 3.35% | 15/3/2033 | 1,105,030 | 0.10% |
| Sri Lanka Government International Bond | 980,484 | 3.60% | 15/6/2035 | 710,987 | 0.06% |
| Sri Lanka Government International Bond | 680,852 | 3.60% | 15/5/2036 | 514,357 | 0.05% |
| Sri Lanka Government International Bond | 1,362,143 | 3.60% | 15/2/2038 | 1,029,228 | 0.09% |
| | | | | 4,955,281 | 0.45% |
| Suriname 0.04% (30 June 2024: 0.09%) | | | | | |
| Suriname Government International Bond | 460,149 | 7.95% | 15/7/2033 | 413,413 | 0.04% |
| | | | | 413,413 | 0.04% |
| Tajikistan 0.04% (30 June 2024: 0.04%) | | | | | |
| Republic of Tajikistan International Bond | 400,000 | 7.13% | 14/9/2027 | 391,659 | 0.04% |
| | | | | 391,659 | 0.04% |
| Thailand 0.09% (30 June 2024: 0.08%) | | | | | |
| PTT Treasury Center Co., Ltd. | 450,000 | 3.70% | 16/7/2070 | 296,783 | 0.03% |
| PTTEP Treasury Center Co., Ltd. | 400,000 | 2.59% | 10/6/2027 | 378,442 | 0.03% |
| PTTEP Treasury Center Co., Ltd. | 425,000 | 3.90% | 6/12/2059 | 307,532 | 0.03% |
| | | | | 982,757 | 0.09% |
| Trinidad & Tobago 0.23% (30 June 2024: 0.25%) | | | | | |
| Heritage Petroleum Co., Ltd. | 300,000 | 9.00% | 12/8/2029 | 313,781 | 0.03% |
| Trinidad & Tobago Government International Bond | 650,000 | 4.50% | 4/8/2026 | 635,062 | 0.06% |
| Trinidad & Tobago Government International Bond | 400,000 | 4.50% | 26/6/2030 | 367,243 | 0.03% |
| Trinidad & Tobago Government International Bond | 350,000 | 5.95% | 14/1/2031 | 341,662 | 0.03% |
| Trinidad & Tobago Government International Bond | 483,000 | 6.40% | 26/6/2034 | 474,962 | 0.04% |
| Trinidad Generation UnLtd | 400,000 | 5.25% | 4/11/2027 | 390,105 | 0.04% |
| | | | | 2,522,815 | 0.23% |
| Turkey 5.51% (30 June 2024: 5.48%) | | | | | |
| Hazine Mustesarligi Varlik Kiralama A.S. | 1,400,000 | 5.13% | 22/6/2026 | 1,385,513 | 0.13% |
| Hazine Mustesarligi Varlik Kiralama A.S. | 2,375,000 | 7.25% | 24/2/2027 | 2,428,585 | 0.22% |
| Hazine Mustesarligi Varlik Kiralama A.S. | 1,770,000 | 8.51% | 14/1/2029 | 1,887,494 | 0.17% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Hazine Mustesarligi Varlik Kiralama A.S. | 1,675,000 | 6.50% | 26/4/2030 | 1,656,262 | 0.15% |
| Istanbul Metropolitan Municipality | 550,000 | 10.50% | 6/12/2028 | 596,801 | 0.05% |
| Mersin Uluslararası Liman İşletmeciliği A.S. | 500,000 | 8.25% | 15/11/2028 | 517,161 | 0.05% |
| QNB Bank A.S. | 300,000 | 7.25% | 21/5/2029 | 311,255 | 0.03% |
| TC Ziraat Bankası A.S. | 400,000 | 5.38% | 2/3/2026 | 398,542 | 0.04% |
| TC Ziraat Bankası A.S. | 400,000 | 9.50% | 1/8/2026 | 422,725 | 0.04% |
| TC Ziraat Bankası A.S. | 250,000 | 8.00% | 16/1/2029 | 258,859 | 0.02% |
| TC Ziraat Bankası A.S. | 500,000 | 8.99% | 2/8/2034 | 516,736 | 0.05% |
| Türk Telekomünikasyon A.S. | 300,000 | 7.38% | 20/5/2029 | 305,157 | 0.03% |
| Türkiye Government International Bond | 1,075,000 | 4.75% | 26/1/2026 | 1,066,956 | 0.10% |
| Türkiye Government International Bond | 1,100,000 | 4.25% | 14/4/2026 | 1,080,715 | 0.10% |
| Türkiye Government International Bond | 2,218,000 | 4.88% | 9/10/2026 | 2,185,848 | 0.20% |
| Türkiye Government International Bond | 2,250,000 | 6.00% | 25/3/2027 | 2,253,484 | 0.21% |
| Türkiye Government International Bond | 1,600,000 | 8.60% | 24/9/2027 | 1,706,431 | 0.16% |
| Türkiye Government International Bond | 2,450,000 | 9.88% | 15/1/2028 | 2,706,816 | 0.25% |
| Türkiye Government International Bond | 1,400,000 | 5.13% | 17/2/2028 | 1,355,970 | 0.12% |
| Türkiye Government International Bond | 1,730,000 | 6.13% | 24/10/2028 | 1,721,322 | 0.16% |
| Türkiye Government International Bond | 1,480,000 | 9.38% | 14/3/2029 | 1,631,272 | 0.15% |
| Türkiye Government International Bond | 2,025,000 | 7.63% | 26/4/2029 | 2,098,861 | 0.19% |
| Türkiye Government International Bond | 1,050,000 | 11.88% | 15/1/2030 | 1,311,944 | 0.12% |
| Türkiye Government International Bond | 1,350,000 | 5.25% | 13/3/2030 | 1,260,284 | 0.11% |
| Türkiye Government International Bond | 1,610,000 | 9.13% | 13/7/2030 | 1,778,645 | 0.16% |
| Türkiye Government International Bond | 1,600,000 | 5.95% | 15/1/2031 | 1,514,841 | 0.14% |
| Türkiye Government International Bond | 1,000,000 | 5.88% | 26/6/2031 | 936,374 | 0.09% |
| Türkiye Government International Bond | 1,420,000 | 7.13% | 17/7/2032 | 1,407,284 | 0.13% |
| Türkiye Government International Bond | 1,675,000 | 9.38% | 19/1/2033 | 1,882,529 | 0.17% |
| Türkiye Government International Bond | 950,000 | 6.50% | 20/9/2033 | 899,950 | 0.08% |
| Türkiye Government International Bond | 975,000 | 8.00% | 14/2/2034 | 1,028,248 | 0.09% |
| Türkiye Government International Bond | 2,125,000 | 7.63% | 15/5/2034 | 2,156,729 | 0.20% |
| Türkiye Government International Bond | 2,420,000 | 6.50% | 3/1/2035 | 2,260,995 | 0.21% |
| Türkiye Government International Bond | 1,860,000 | 6.88% | 17/3/2036 | 1,777,501 | 0.16% |
| Türkiye Government International Bond | 715,000 | 7.25% | 5/3/2038 | 716,592 | 0.06% |
| Türkiye Government International Bond | 1,210,000 | 6.75% | 30/5/2040 | 1,090,209 | 0.10% |
| Türkiye Government International Bond | 2,175,000 | 6.00% | 14/1/2041 | 1,784,242 | 0.16% |
| Türkiye Government International Bond | 2,010,000 | 4.88% | 16/4/2043 | 1,395,013 | 0.13% |
| Türkiye Government International Bond | 2,025,000 | 6.63% | 17/2/2045 | 1,701,028 | 0.16% |
| Türkiye Government International Bond | 2,350,000 | 5.75% | 11/5/2047 | 1,747,361 | 0.16% |
| Türkiye İhracat Kredi Bankası A.S. | 200,000 | 9.38% | 31/1/2026 | 208,008 | 0.02% |
| Türkiye İhracat Kredi Bankası A.S. | 400,000 | 5.75% | 6/7/2026 | 398,068 | 0.04% |
| Türkiye İhracat Kredi Bankası A.S. | 275,000 | 9.00% | 28/1/2027 | 289,365 | 0.03% |
| Türkiye İhracat Kredi Bankası A.S. | 650,000 | 7.50% | 6/2/2028 | 662,420 | 0.06% |
| Türkiye Vakıflar Bankası TAO | 400,000 | 6.50% | 8/1/2026 | 403,120 | 0.04% |
| Türkiye Vakıflar Bankası TAO | 250,000 | 5.50% | 1/10/2026 | 247,676 | 0.02% |
| Türkiye Vakıflar Bankası TAO | 470,000 | 9.00% | 12/10/2028 | 500,989 | 0.05% |
| Türkiye Vakıflar Bankası TAO | 350,000 | 6.88% | 7/1/2030 | 344,738 | 0.03% |
| Türkiye Vakıflar Bankası TAO | 735,000 | 8.99% | 5/10/2034 | 756,143 | 0.07% |
| Türkiye Varlık Fonu Yönetimi A.S. | 400,000 | 8.25% | 14/2/2029 | 416,033 | 0.04% |
| TVF Varlık Kiralama A.S. | 450,000 | 6.95% | 23/1/2030 | 450,473 | 0.04% |
| Ziraat Katılım Varlık Kiralama A.S. | 200,000 | 9.38% | 12/11/2026 | 212,195 | 0.02% |
| | | | | 60,031,762 | 5.51% |
| Ukraine 0.62% (30 June 2024: 0.39%) | | | | | |
| NAK Naftogaz Ukraine via Kondor Finance plc | 400,000 | 7.63% | 8/11/2028 | 298,100 | 0.03% |
| NPC UKrenergo | 600,000 | 6.88% | 9/11/2028 | 408,246 | 0.04% |
| Ukraine Government International Bond | 817,998 | 1.75% | 1/2/2029 | 567,264 | 0.05% |
| Ukraine Government International Bond | 300,563 | 0.00% | 1/2/2030 | 162,350 | 0.02% |
| Ukraine Government International Bond | 2,243,056 | 1.75% | 1/2/2034 | 1,253,515 | 0.12% |
| Ukraine Government International Bond | 1,332,116 | 0.00% | 1/2/2034 | 546,770 | 0.05% |
| Ukraine Government International Bond | 2,076,910 | 1.75% | 1/2/2035 | 1,134,826 | 0.10% |
| Ukraine Government International Bond | 996,787 | 0.00% | 1/2/2035 | 587,221 | 0.05% |
| Ukraine Government International Bond | 1,714,803 | 1.75% | 1/2/2036 | 921,037 | 0.08% |
| Ukraine Government International Bond | 911,489 | 0.00% | 1/2/2036 | 531,586 | 0.05% |
| Ukraine Railways Via Rail Capital Markets plc | 400,000 | 8.25% | 9/7/2026 | 342,942 | 0.03% |
| | | | | 6,753,857 | 0.62% |
| United Arab Emirates 7.78% (30 June 2024: 7.42%) | | | | | |
| Abu Dhabi Commercial Bank PJSC | 450,000 | 8.00% | Perpetual | 479,936 | 0.04% |
| Abu Dhabi Commercial Bank PJSC | 200,000 | 3.50% | 31/3/2027 | 193,202 | 0.02% |
| Abu Dhabi Commercial Bank PJSC | 400,000 | 4.50% | 14/9/2027 | 395,129 | 0.04% |
| Abu Dhabi Commercial Bank PJSC | 300,000 | 5.38% | 18/7/2028 | 303,162 | 0.03% |
| Abu Dhabi Commercial Bank PJSC | 500,000 | 5.50% | 12/1/2029 | 508,081 | 0.05% |
| Abu Dhabi Commercial Bank PJSC | 400,000 | 5.36% | 10/3/2035 | 398,371 | 0.04% |
| Abu Dhabi Crude Oil Pipeline LLC | 600,000 | 3.65% | 2/11/2029 | 563,276 | 0.05% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|---|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Abu Dhabi Crude Oil Pipeline LLC | 1,600,000 | 4.60% | 2/11/2047 | 1,405,139 | 0.13% |
| Abu Dhabi Developmental Holding Co. PJSC | 775,000 | 5.38% | 8/5/2029 | 781,570 | 0.07% |
| Abu Dhabi Developmental Holding Co. PJSC | 600,000 | 4.38% | 2/10/2031 | 574,018 | 0.05% |
| Abu Dhabi Developmental Holding Co. PJSC | 975,000 | 5.50% | 8/5/2034 | 988,204 | 0.09% |
| Abu Dhabi Developmental Holding Co. PJSC | 675,000 | 5.25% | 2/10/2054 | 620,868 | 0.06% |
| Abu Dhabi Government International Bond | 1,600,000 | 3.13% | 3/5/2026 | 1,564,330 | 0.14% |
| Abu Dhabi Government International Bond | 3,200,000 | 3.13% | 11/10/2027 | 3,064,721 | 0.28% |
| Abu Dhabi Government International Bond | 1,250,000 | 1.63% | 2/6/2028 | 1,123,265 | 0.10% |
| Abu Dhabi Government International Bond | 1,065,000 | 4.88% | 30/4/2029 | 1,064,739 | 0.10% |
| Abu Dhabi Government International Bond | 2,060,000 | 2.50% | 30/9/2029 | 1,855,612 | 0.17% |
| Abu Dhabi Government International Bond | 2,000,000 | 3.13% | 16/4/2030 | 1,835,595 | 0.17% |
| Abu Dhabi Government International Bond | 1,200,000 | 1.70% | 2/3/2031 | 992,642 | 0.09% |
| Abu Dhabi Government International Bond | 1,625,000 | 1.88% | 15/9/2031 | 1,337,195 | 0.12% |
| Abu Dhabi Government International Bond | 960,000 | 5.00% | 30/4/2034 | 957,856 | 0.09% |
| Abu Dhabi Government International Bond | 2,050,000 | 4.13% | 11/10/2047 | 1,653,453 | 0.15% |
| Abu Dhabi Government International Bond | 2,600,000 | 3.13% | 30/9/2049 | 1,726,652 | 0.16% |
| Abu Dhabi Government International Bond | 2,475,000 | 3.88% | 16/4/2050 | 1,892,665 | 0.17% |
| Abu Dhabi Government International Bond | 600,000 | 3.00% | 15/9/2051 | 389,186 | 0.04% |
| Abu Dhabi Government International Bond | 1,750,000 | 5.50% | 30/4/2054 | 1,715,665 | 0.16% |
| Abu Dhabi Government International Bond | 750,000 | 2.70% | 2/9/2070 | 409,056 | 0.04% |
| Abu Dhabi National Energy Co. PJSC | 600,000 | 4.38% | 22/6/2026 | 595,673 | 0.05% |
| Abu Dhabi National Energy Co. PJSC | 500,000 | 2.00% | 29/4/2028 | 453,012 | 0.04% |
| Abu Dhabi National Energy Co. PJSC | 450,000 | 4.38% | 24/1/2029 | 440,095 | 0.04% |
| Abu Dhabi National Energy Co. PJSC | 800,000 | 4.88% | 23/4/2030 | 792,927 | 0.07% |
| Abu Dhabi National Energy Co. PJSC | 625,000 | 4.38% | 9/10/2031 | 593,440 | 0.05% |
| Abu Dhabi National Energy Co. PJSC | 750,000 | 4.70% | 24/4/2033 | 722,897 | 0.07% |
| Abu Dhabi National Energy Co. PJSC | 600,000 | 6.50% | 27/10/2036 | 655,974 | 0.06% |
| Abu Dhabi National Energy Co. PJSC | 625,000 | 4.75% | 9/3/2037 | 584,521 | 0.05% |
| Abu Dhabi National Energy Co. PJSC | 250,000 | 4.00% | 3/10/2049 | 194,883 | 0.02% |
| Abu Dhabi National Energy Co. PJSC | 600,000 | 3.40% | 29/4/2051 | 415,321 | 0.04% |
| Abu Dhabi Ports Co. PJSC | 600,000 | 2.50% | 6/5/2031 | 516,378 | 0.05% |
| Adnoc Murban Rsc Ltd. | 670,000 | 4.25% | 11/9/2029 | 646,991 | 0.06% |
| Adnoc Murban Rsc Ltd. | 1,010,000 | 4.50% | 11/9/2034 | 948,289 | 0.09% |
| Adnoc Murban Rsc Ltd. | 1,010,000 | 5.13% | 11/9/2054 | 911,073 | 0.08% |
| DAE Funding LLC | 600,000 | 3.38% | 20/3/2028 | 560,641 | 0.05% |
| DAE Sukuk Dific Ltd. | 400,000 | 3.75% | 15/2/2026 | 392,136 | 0.04% |
| DP World Crescent Ltd. | 700,000 | 4.85% | 26/9/2028 | 690,408 | 0.06% |
| DP World Crescent Ltd. | 580,000 | 3.88% | 18/7/2029 | 546,951 | 0.05% |
| DP World Crescent Ltd. | 600,000 | 3.75% | 30/1/2030 | 560,372 | 0.05% |
| DP World Crescent Ltd. | 1,035,000 | 5.50% | 13/9/2033 | 1,034,070 | 0.09% |
| DP World Ltd. | 990,000 | 6.85% | 2/7/2037 | 1,074,967 | 0.10% |
| DP World Ltd. | 900,000 | 5.63% | 25/9/2048 | 850,418 | 0.08% |
| DP World Ltd. | 400,000 | 4.70% | 30/9/2049 | 332,615 | 0.03% |
| DP World Salaam | 925,000 | 6.00% | Perpetual | 919,506 | 0.08% |
| Dubai DOF Sukuk Ltd. | 750,000 | 5.00% | 30/4/2029 | 760,573 | 0.07% |
| Dubai DOF Sukuk Ltd. | 1,150,000 | 2.76% | 9/9/2030 | 1,027,925 | 0.09% |
| El Sukuk Co., Ltd. | 400,000 | 2.08% | 2/11/2026 | 378,517 | 0.03% |
| El Sukuk Co., Ltd. | 600,000 | 5.43% | 28/5/2029 | 609,791 | 0.06% |
| Emirate of Dubai Government International Bonds | 750,000 | 5.25% | 30/1/2043 | 711,941 | 0.06% |
| Emirate of Dubai Government International Bonds | 875,000 | 3.90% | 9/9/2050 | 632,303 | 0.06% |
| Emirates Development Bank PJSC | 500,000 | 1.64% | 15/6/2026 | 474,918 | 0.04% |
| Emirates NBD Bank PJSC | 550,000 | 6.13% | Perpetual | 553,346 | 0.05% |
| Emirates NBD Bank PJSC | 400,000 | 4.25% | Perpetual | 382,472 | 0.03% |
| Emirates NBD Bank PJSC | 450,000 | 1.64% | 13/1/2026 | 433,955 | 0.04% |
| Emirates NBD Bank PJSC | 400,000 | 5.63% | 21/10/2027 | 406,895 | 0.04% |
| Emirates NBD Bank PJSC | 550,000 | 5.88% | 11/10/2028 | 566,421 | 0.05% |
| Emirates NBD Bank PJSC | 350,000 | 6.00% | 31/1/2029 | 355,816 | 0.03% |
| Fab Sukuk Co., Ltd. | 450,000 | 1.41% | 14/1/2026 | 433,007 | 0.04% |
| Fab Sukuk Co., Ltd. | 200,000 | 2.59% | 2/3/2027 | 191,486 | 0.02% |
| Fab Sukuk Co., Ltd. | 200,000 | 4.58% | 17/1/2028 | 198,922 | 0.02% |
| Fab Sukuk Co., Ltd. | 675,000 | 4.78% | 23/1/2029 | 670,600 | 0.06% |
| Finance Department Government of Sharjah | 825,000 | 6.50% | 23/11/2032 | 850,587 | 0.08% |
| Finance Department Government of Sharjah | 625,000 | 3.63% | 10/3/2033 | 522,786 | 0.05% |
| Finance Department Government of Sharjah | 725,000 | 6.13% | 6/3/2036 | 706,483 | 0.06% |
| Finance Department Government of Sharjah | 880,000 | 4.00% | 28/7/2050 | 566,374 | 0.05% |
| Finance Department Government of Sharjah | 200,000 | 4.38% | 10/3/2051 | 136,930 | 0.01% |
| First Abu Dhabi Bank PJSC | 625,000 | 4.50% | Perpetual | 612,924 | 0.06% |
| First Abu Dhabi Bank PJSC | 600,000 | 5.13% | 13/10/2027 | 604,459 | 0.06% |
| First Abu Dhabi Bank PJSC | 400,000 | 4.38% | 24/4/2028 | 392,414 | 0.04% |
| First Abu Dhabi Bank PJSC | 500,000 | 4.77% | 6/6/2028 | 496,733 | 0.05% |
| First Abu Dhabi Bank PJSC | 450,000 | 5.78% | 29/1/2029 | 450,813 | 0.04% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| First Abu Dhabi Bank PJSC | 400,000 | 5.00% | 28/2/2029 | 399,679 | 0.04% |
| First Abu Dhabi Bank PJSC | 500,000 | 5.67% | 22/7/2029 | 502,961 | 0.05% |
| First Abu Dhabi Bank PJSC | 600,000 | 6.32% | 4/4/2034 | 614,532 | 0.06% |
| First Abu Dhabi Bank PJSC | 675,000 | 5.80% | 16/1/2035 | 678,640 | 0.06% |
| ICD Funding Ltd. | 250,000 | 3.22% | 28/4/2026 | 242,785 | 0.02% |
| ICD Sukuk Co., Ltd. | 850,000 | 5.00% | 1/2/2027 | 846,821 | 0.08% |
| Masdar Abu Dhabi Future Energy Co. | 525,000 | 4.88% | 25/7/2029 | 519,049 | 0.05% |
| Masdar Abu Dhabi Future Energy Co. | 350,000 | 4.88% | 25/7/2033 | 339,553 | 0.03% |
| Masdar Abu Dhabi Future Energy Co. | 325,000 | 5.25% | 25/7/2034 | 321,843 | 0.03% |
| MDGH GMTN RSC Ltd. | 600,000 | 2.50% | 21/5/2026 | 579,721 | 0.05% |
| MDGH GMTN RSC Ltd. | 350,000 | 3.00% | 28/3/2027 | 335,968 | 0.03% |
| MDGH GMTN RSC Ltd. | 600,000 | 4.50% | 7/11/2028 | 591,306 | 0.05% |
| MDGH GMTN RSC Ltd. | 600,000 | 3.75% | 19/4/2029 | 571,616 | 0.05% |
| MDGH GMTN RSC Ltd. | 800,000 | 2.88% | 7/11/2029 | 725,671 | 0.07% |
| MDGH GMTN RSC Ltd. | 700,000 | 2.88% | 21/5/2030 | 629,777 | 0.06% |
| MDGH GMTN RSC Ltd. | 500,000 | 2.50% | 3/6/2031 | 431,605 | 0.04% |
| MDGH GMTN RSC Ltd. | 700,000 | 3.38% | 28/3/2032 | 627,976 | 0.06% |
| MDGH GMTN RSC Ltd. | 700,000 | 5.50% | 28/4/2033 | 712,700 | 0.07% |
| MDGH GMTN RSC Ltd. | 530,000 | 4.38% | 22/11/2033 | 496,632 | 0.05% |
| MDGH GMTN RSC Ltd. | 500,000 | 5.88% | 1/5/2034 | 520,165 | 0.05% |
| MDGH GMTN RSC Ltd. | 550,000 | 5.29% | 4/6/2034 | 548,648 | 0.05% |
| MDGH GMTN RSC Ltd. | 400,000 | 6.88% | 1/11/2041 | 458,086 | 0.04% |
| MDGH GMTN RSC Ltd. | 1,050,000 | 3.70% | 7/11/2049 | 765,633 | 0.07% |
| MDGH GMTN RSC Ltd. | 1,350,000 | 3.95% | 21/5/2050 | 1,024,820 | 0.09% |
| MDGH GMTN RSC Ltd. | 600,000 | 3.40% | 7/6/2051 | 411,954 | 0.04% |
| MDGH GMTN RSC Ltd. | 400,000 | 5.08% | 22/5/2053 | 366,133 | 0.03% |
| Mdgh Sukuk Ltd. | 750,000 | 4.96% | 4/4/2034 | 741,099 | 0.07% |
| Ruwais Power Co. PJSC | 600,000 | 6.00% | 31/8/2036 | 606,669 | 0.06% |
| Sharjah Sukuk Program Ltd. | 700,000 | 3.85% | 3/4/2026 | 685,984 | 0.06% |
| Sharjah Sukuk Program Ltd. | 600,000 | 2.94% | 10/6/2027 | 562,723 | 0.05% |
| Sharjah Sukuk Program Ltd. | 700,000 | 4.23% | 14/3/2028 | 673,792 | 0.06% |
| Sharjah Sukuk Program Ltd. | 700,000 | 3.23% | 23/10/2029 | 631,119 | 0.06% |
| Sharjah Sukuk Program Ltd. | 500,000 | 3.89% | 4/4/2030 | 461,113 | 0.04% |
| Sharjah Sukuk Program Ltd. | 475,000 | 3.20% | 13/7/2031 | 411,229 | 0.04% |
| Sharjah Sukuk Program Ltd. | 600,000 | 6.09% | 19/3/2034 | 617,798 | 0.06% |
| Sharjah Sukuk Program Ltd. | 600,000 | 5.43% | 17/4/2035 | 587,002 | 0.05% |
| Sweihaan PV Power Co. PJSC | 424,760 | 3.63% | 31/1/2049 | 345,136 | 0.03% |
| United Arab Emirates International Bond | 600,000 | 2.00% | 19/10/2031 | 499,235 | 0.05% |
| United Arab Emirates International Bond | 1,275,000 | 4.05% | 7/7/2032 | 1,203,593 | 0.11% |
| United Arab Emirates International Bond | 850,000 | 4.92% | 25/9/2033 | 845,291 | 0.08% |
| United Arab Emirates International Bond | 1,250,000 | 4.86% | 2/7/2034 | 1,239,351 | 0.11% |
| United Arab Emirates International Bond | 700,000 | 2.88% | 19/10/2041 | 505,742 | 0.05% |
| United Arab Emirates International Bond | 700,000 | 4.95% | 7/7/2052 | 640,737 | 0.06% |
| United Arab Emirates International Bond | 1,375,000 | 3.25% | 19/10/2061 | 899,821 | 0.08% |
| | | | | 84,778,245 | 7.78% |
| United States 0.05% (30 June 2024: 0.17%) | | | | | |
| US Treasury Note ¹ | 535,000 | 4.25% | 15/11/2034 | 521,374 | 0.05% |
| | | | | 521,374 | 0.05% |
| Uruguay 0.97% (30 June 2024: 0.96%) | | | | | |
| Oriental Republic of Uruguay | 895,000 | 5.25% | 10/9/2060 | 815,167 | 0.07% |
| Uruguay Government International Bond | 965,000 | 4.38% | 27/10/2027 | 955,710 | 0.09% |
| Uruguay Government International Bond | 1,407,365 | 4.38% | 23/1/2031 | 1,363,964 | 0.13% |
| Uruguay Government International Bond | 543,000 | 7.88% | 15/1/2033 | 629,722 | 0.06% |
| Uruguay Government International Bond | 1,517,500 | 5.75% | 28/10/2034 | 1,558,798 | 0.14% |
| Uruguay Government International Bond | 700,000 | 7.63% | 21/3/2036 | 816,594 | 0.07% |
| Uruguay Government International Bond | 477,000 | 4.13% | 20/11/2045 | 398,705 | 0.04% |
| Uruguay Government International Bond | 2,702,000 | 5.10% | 18/6/2050 | 2,479,536 | 0.23% |
| Uruguay Government International Bond | 1,775,000 | 4.98% | 20/4/2055 | 1,571,388 | 0.14% |
| | | | | 10,589,584 | 0.97% |
| Uzbekistan 0.26% (30 June 2024: 0.21%) | | | | | |
| Navoi Mining & Metallurgical Combinat | 350,000 | 6.70% | 17/10/2028 | 348,510 | 0.03% |
| Navoi Mining & Metallurgical Combinat | 350,000 | 6.95% | 17/10/2031 | 345,745 | 0.03% |
| Republic of Uzbekistan International Bond | 475,000 | 7.85% | 12/10/2028 | 490,642 | 0.04% |
| Republic of Uzbekistan International Bond | 300,000 | 5.38% | 20/2/2029 | 282,042 | 0.03% |
| Republic of Uzbekistan International Bond | 200,000 | 3.70% | 25/11/2030 | 166,525 | 0.02% |
| Republic of Uzbekistan International Bond | 400,000 | 3.90% | 19/10/2031 | 328,565 | 0.03% |
| Republic of Uzbekistan International Bond | 500,000 | 6.90% | 28/2/2032 | 486,962 | 0.04% |
| Uzbekneftegaz JSC | 445,000 | 4.75% | 16/11/2028 | 390,901 | 0.04% |
| | | | | 2,839,892 | 0.26% |
| Zambia 0.13% (30 June 2024: 0.13%) | | | | | |
| Zambia Government International Bond | 964,478 | 5.75% | 30/6/2033 | 845,030 | 0.08% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--------------------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Zambia Government International Bond | 922,798 | 0.50% | 31/12/2053 | 527,420 | 0.05% |
| | | | | 1,372,450 | 0.13% |
| Total Fixed Income | | | | 1,069,030,248 | 98.11% |
| Total Transferable Securities | | | | 1,069,030,248 | 98.11% |

| | Number of Contracts Long/ (Short) | Notional Amount | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---|--------------------|--|--------------------------|
| Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2024: 0.00%) | | | | |
| Futures (0.00%) (30 June 2024: 0.00%) | | | | |
| US Treasury Ultra 10 Year March 2025 | (17) | \$(1,940,303) | 47,990 | 0.00% |
| US Treasury Ultra Bond March 2025 | 2 | \$237,813 | — | 0.00% |
| US Treasury Note 10 Year March 2025 | (8) | \$(869,925) | (75) | (0.00%) |
| US Treasury Note 2 Year March 2025 | 13 | \$2,674,613 | (1,691) | (0.00%) |
| US Treasury Note 5 Year March 2025 | 21 | \$2,256,104 | (23,705) | (0.00%) |
| US Treasury Long Bond March 2025 | 11 | \$1,297,425 | (45,144) | (0.00%) |
| Total Financial Derivative Instruments Dealt in on a Regulated Market | | | (22,625) | (0.00%) |
| Total Investments | | | 1,069,007,623 | 98.11% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|-------------------------------|--------------------------|
| Other Assets and Liabilities | 20,656,749 | 1.89% |
| Net Assets | 1,089,664,372 | 100.00% |

| | US Dollars (\$) | % of Total Assets |
|---|----------------------|----------------------|
| Analysis of Total Assets | | |
| (a) Transferable securities admitted to an official stock exchange listing | 844,161,526 | 77.10% |
| (b) Transferable securities dealt in on another regulated market | 224,164,387 | 20.47% |
| (c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | 704,335 | 0.06% |
| (d) Total Financial Derivative Instruments dealt in on a regulated market | 47,990 | 0.00% |
| (e) Total OTC Financial Derivative Instruments | — | 0.00% |
| (f) Other Assets | 25,797,828 | 2.37% |
| Total Assets | 1,094,876,066 | 100.00% |

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

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|------------------------------------|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 1,069,030,248 | 970,565,631 |
| Financial Derivative Instruments | 17 | 47,990 | 16,444 |
| Cash | | 6,463,472 | 7,796,974 |
| Receivables: | | | |
| Interest and Dividends | | 16,785,221 | 14,750,570 |
| Capital Shares Issued | | 312,536 | — |
| Investments Sold | | 2,214,663 | 13,855,496 |
| Margin Cash Due from Broker | | 21,936 | 1,543 |
| Total Current Assets | | 1,094,876,066 | 1,006,986,658 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 70,615 | 47 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 312,516 | — |
| Investments Purchased | | 4,589,074 | 21,657,604 |
| Management Fees Payable | 12 | 239,489 | 186,188 |
| Total Current Liabilities | | 5,211,694 | 21,843,839 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 1,089,664,372 | 985,142,819 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|------------------------|--------------------|--------------------|
| USD Accumulating | | | |
| Net Assets | \$566,997,962 | \$447,386,529 | \$237,497,750 |
| Number of Shares Outstanding | 10,099,413 | 8,333,752 | 4,762,756 |
| Net Asset Value Per Share¹ | \$56.14 | \$53.68 | \$49.87 |
| USD Distributing | | | |
| Net Assets | \$522,666,410 | \$537,756,290 | \$435,188,555 |
| Number of Shares Outstanding | 12,392,659 | 12,944,843 | 10,640,578 |
| Net Asset Value Per Share¹ | \$42.18 | \$41.54 | \$40.90 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 33,406,048 | 20,928,646 |
| Other Income | | 17,100 | 24,612 |
| Net Gain on Financial Instruments | | 11,889,868 | 21,181,343 |
| Total Investment Income | | 45,313,016 | 42,134,601 |
| Expenses | | | |
| Management Fees | 12 | 1,341,783 | 850,146 |
| Transaction Fees and Commissions | | 19 | 15 |
| Total Expenses | | 1,341,802 | 850,161 |
| Finance Costs | | | |
| Interest Expense | | 85 | 70 |
| Distributions | 6 | 16,161,028 | 12,695,141 |
| Total Finance Costs | | 16,161,113 | 12,695,211 |
| Net Investment Income After Finance Costs | | 27,810,101 | 28,589,229 |
| Taxation | 5 | — | (23,056) |
| Net Increase in Net Assets | | 27,810,101 | 28,566,173 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|--|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net Increase in Net Assets From Operations | 27,810,101 | 28,566,173 |
| Capital Transactions | | |
| Subscriptions | 244,672,501 | 165,992,828 |
| Redemptions | (167,961,049) | (129,942,092) |
| Total Capital Transactions | 76,711,452 | 36,050,736 |
| Total Increase for the Period | 104,521,553 | 64,616,909 |
| Net Assets | | |
| Beginning of Period | 985,142,819 | 672,686,305 |
| End of Period | 1,089,664,372 | 737,303,214 |

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

Vanguard USD Treasury Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard USD Treasury Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate U.S. Treasury Float Adjusted Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, US dollar-denominated US Treasury securities with maturities greater than 1 year and a minimum issue size of \$300 million.

Performance Summary

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

- Global financial markets posted gains for the six months ended 31 December 2024, even as volatility picked up in the second half of the period.
- With inflation generally trending lower, a number of Western central banks turned more accommodative. The European Central Bank had begun to cut short-term interest rates just before the period under review. The Bank of England started doing the same in August and the US Federal Reserve did so in September.
- Investor sentiment was dented at times by economic reports of slow or stalled progress on curbing inflation and the prospect of fewer US rate cuts than had been anticipated. The macroeconomic backdrop, however, remained supportive of growth and the global economy continued to expand.
- Global stocks finished the period up 5.67%, as measured by the FTSE Global All Cap Index in US dollars. By region, US stocks outperformed, with the prospect of corporate tax cuts and deregulation under the next administration buoying market sentiment towards year-end.
- Global bonds returned 1.52%, as measured by the Bloomberg Global Aggregate Index in US dollars on an unhedged basis.
- The ETF's benchmark returned 1.45% for the six months. That was less than the broad US investment-grade bond market, which returned 1.98%, as measured by the Bloomberg US Aggregate Float Adjusted Index.
- Treasuries with maturities of less than 5 years gained more than 2.5%, while those maturing in 20 to 30 years fell by more than 2%.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate U.S. Treasury Float Adjusted Index

| | Total Returns Periods Ended 31 December 2024 (Annualised for periods over one year) | | |
|-------------------------|---|------------|--|
| | Six Months | Five Years | Ten Years or Since Inception ¹ |
| EUR-Hedged Accumulating | 0.43% | — | -4.47% |
| Benchmark | 0.48 | — | -4.41 |
| Tracking Difference* | -0.05 | | |
| GBP-Hedged Distributing | 1.11% | — | -2.90% |
| Benchmark | 1.17 | — | -2.77 |
| Tracking Difference* | -0.06 | | |
| USD Accumulating | 1.43% | -0.71% | 0.39% |
| Benchmark | 1.45 | -0.68 | 0.45 |
| Tracking Difference* | -0.02 | | |
| USD Distributing | 1.43% | -0.71% | 0.42% |
| Benchmark | 1.45 | -0.68 | 0.49 |
| Tracking Difference* | -0.02 | | |

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

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

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

¹ Since-inception returns: EUR-Hedged Accumulating, 31 August 2020; GBP-Hedged Distributing, 8 February 2022; USD Accumulating, 19 February 2019; USD Distributing, 24 February 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2024

| | Principal US Dollars (\$) | Cost US Dollars (\$) | | Principal US Dollars (\$) | Proceeds US Dollars (\$) |
|--|------------------------------|-------------------------|--|------------------------------|-----------------------------|
| Purchases | | | Sales | | |
| United States Treasury Note 3.88% 15/8/2034 | 26,936,000 | 26,575,560 | United States Treasury Note 2.25% 15/11/2025 | 16,575,900 | 16,240,591 |
| United States Treasury Note 3.50% 30/9/2026 | 20,043,000 | 19,900,743 | United States Treasury Note 4.88% 30/11/2025 | 11,845,600 | 11,902,385 |
| United States Treasury Bond 4.25% 15/8/2054 | 18,587,000 | 18,384,045 | United States Treasury Note 4.25% 31/12/2025 | 11,213,900 | 11,213,892 |
| United States Treasury Note 3.75% 31/8/2026 | 17,188,000 | 17,128,151 | United States Treasury Note 0.38% 30/11/2025 | 11,421,700 | 10,972,279 |
| United States Treasury Note 4.00% 31/7/2029 | 16,187,000 | 16,228,291 | United States Treasury Note 2.00% 15/8/2025 | 11,209,200 | 10,946,593 |
| United States Treasury Note 4.13% 31/10/2029 | 16,025,000 | 16,005,010 | United States Treasury Note 0.38% 31/12/2025 | 10,690,600 | 10,275,392 |
| United States Treasury Note 4.25% 15/11/2034 | 15,910,000 | 15,775,018 | United States Treasury Note 5.00% 31/10/2025 | 9,995,600 | 10,075,137 |
| United States Treasury Note 4.25% 31/12/2026 | 15,378,000 | 15,379,201 | United States Treasury Note 0.25% 31/10/2025 | 10,138,700 | 9,739,384 |
| United States Treasury Note 4.13% 31/10/2026 | 14,775,000 | 14,763,734 | United States Treasury Note 0.25% 31/9/2025 | 10,082,400 | 9,717,697 |
| United States Treasury Note 3.50% 30/9/2029 | 14,760,000 | 14,663,997 | United States Treasury Note 4.25% 15/10/2025 | 9,674,400 | 9,669,104 |
| United States Treasury Note 3.63% 31/8/2029 | 14,726,000 | 14,661,981 | United States Treasury Note 0.75% 30/4/2026 | 9,505,000 | 9,076,961 |
| United States Treasury Note 4.13% 30/11/2029 | 14,075,000 | 14,105,661 | United States Treasury Note 0.25% 31/8/2025 | 9,072,400 | 8,710,441 |
| United States Treasury Note 4.38% 31/7/2026 | 13,793,000 | 13,845,079 | United States Treasury Note 5.00% 30/9/2025 | 8,340,400 | 8,422,667 |
| United States Treasury Note 4.38% 15/7/2027 | 13,650,000 | 13,776,123 | United States Treasury Note 4.00% 15/12/2025 | 8,026,400 | 8,007,842 |
| United States Treasury Note 4.25% 30/11/2026 | 13,750,000 | 13,770,410 | United States Treasury Note 4.75% 31/7/2025 | 7,835,300 | 7,837,670 |
| United States Treasury Note 4.38% 15/5/2034 | 12,475,000 | 12,692,101 | United States Treasury Note 4.50% 15/11/2025 | 7,657,300 | 7,689,966 |
| United States Treasury Note 4.13% 15/11/2027 | 12,150,000 | 12,155,221 | United States Treasury Note 5.00% 31/8/2025 | 7,591,400 | 7,635,084 |
| United States Treasury Note 4.13% 31/7/2031 | 11,394,000 | 11,479,673 | United States Treasury Note 3.50% 15/9/2025 | 7,646,300 | 7,610,967 |
| United States Treasury Note 3.38% 15/9/2027 | 11,306,000 | 11,200,571 | United States Treasury Note 3.00% 15/7/2025 | 7,268,300 | 7,152,086 |
| United States Treasury Note 3.75% 31/8/2031 | 10,981,000 | 10,907,723 | United States Treasury Note 0.25% 31/7/2025 | 7,411,400 | 7,091,929 |
| United States Treasury Note 4.38% 31/12/2029 | 10,885,000 | 10,877,772 | United States Treasury Note 3.13% 15/8/2025 | 6,940,300 | 6,857,639 |
| United States Treasury Note 3.75% 15/8/2027 | 10,881,000 | 10,867,861 | United States Treasury Note 1.25% 30/4/2028 | 7,404,000 | 6,736,399 |
| United States Treasury Bond 4.50% 15/11/2054 | 10,487,000 | 10,557,604 | United States Treasury Note 3.50% 30/9/2026 | 5,877,000 | 5,806,787 |
| United States Treasury Note 4.13% 31/10/2031 | 10,144,000 | 10,057,957 | United States Treasury Note 2.88% 30/11/2025 | 4,795,600 | 4,722,333 |
| United States Treasury Note 0.75% 30/4/2026 | 10,566,000 | 10,055,797 | | | |
| United States Treasury Note 3.63% 30/9/2031 | 10,065,000 | 9,975,069 | | | |
| United States Treasury Note 4.13% 30/11/2031 | 9,912,000 | 9,899,999 | | | |
| United States Treasury Bond 4.63% 15/5/2054 | 9,478,000 | 9,774,934 | | | |
| United States Treasury Note 3.88% 15/10/2027 | 9,475,000 | 9,405,920 | | | |
| United States Treasury Bond 4.13% 15/8/2044 | 9,604,000 | 9,230,034 | | | |
| United States Treasury Note 1.25% 30/4/2028 | 9,519,000 | 8,686,985 | | | |

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

Financial Statements

Statement of Investments

31 December 2024

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| Transferable Securities 99.03% (30 June 2024: 99.18%) | | | | | |
| Fixed Income 99.03% (30 June 2024: 99.18%) | | | | | |
| Government Bonds 99.03% (30 June 2024: 99.18%) | | | | | |
| United States Treasury Bond | 1,269,200 | 6.00% | 15/2/2026 | 1,290,469 | 0.05% |
| United States Treasury Bond | 26,400 | 6.50% | 15/11/2026 | 27,509 | 0.00% |
| United States Treasury Bond | 8,400 | 6.63% | 15/2/2027 | 8,819 | 0.00% |
| United States Treasury Bond | 748,400 | 6.38% | 15/8/2027 | 785,645 | 0.03% |
| United States Treasury Bond | 1,558,400 | 6.13% | 15/11/2027 | 1,633,154 | 0.06% |
| United States Treasury Bond | 6,400 | 5.50% | 15/8/2028 | 6,656 | 0.00% |
| United States Treasury Bond | 1,480,200 | 5.25% | 15/11/2028 | 1,524,259 | 0.06% |
| United States Treasury Bond | 682,400 | 5.25% | 15/2/2029 | 706,551 | 0.03% |
| United States Treasury Bond | 2,389,200 | 6.13% | 15/8/2029 | 2,558,124 | 0.10% |
| United States Treasury Bond | 1,725,200 | 6.25% | 15/5/2030 | 1,872,651 | 0.07% |
| United States Treasury Bond | 1,418,400 | 5.38% | 15/2/2031 | 1,483,890 | 0.06% |
| United States Treasury Bond | 637,000 | 4.50% | 15/2/2036 | 636,104 | 0.03% |
| United States Treasury Bond | 143,200 | 4.75% | 15/2/2037 | 145,191 | 0.01% |
| United States Treasury Bond | 963,200 | 5.00% | 15/5/2037 | 997,363 | 0.04% |
| United States Treasury Bond | 976,300 | 4.38% | 15/2/2038 | 949,757 | 0.04% |
| United States Treasury Bond | 1,447,200 | 4.50% | 15/5/2038 | 1,425,492 | 0.06% |
| United States Treasury Bond | 997,200 | 3.50% | 15/2/2039 | 874,108 | 0.03% |
| United States Treasury Bond | 3,120,300 | 4.25% | 15/5/2039 | 2,962,335 | 0.12% |
| United States Treasury Bond | 3,277,500 | 4.50% | 15/8/2039 | 3,190,441 | 0.12% |
| United States Treasury Bond | 2,988,500 | 4.38% | 15/11/2039 | 2,865,691 | 0.11% |
| United States Treasury Bond | 2,793,000 | 4.63% | 15/2/2040 | 2,749,796 | 0.11% |
| United States Treasury Bond | 8,539,000 | 1.13% | 15/5/2040 | 5,140,745 | 0.20% |
| United States Treasury Bond | 2,448,500 | 4.38% | 15/5/2040 | 2,342,908 | 0.09% |
| United States Treasury Bond | 10,389,600 | 1.13% | 15/8/2040 | 6,199,669 | 0.24% |
| United States Treasury Bond | 2,171,000 | 3.88% | 15/8/2040 | 1,954,578 | 0.08% |
| United States Treasury Bond | 11,186,600 | 1.38% | 15/11/2040 | 6,928,700 | 0.27% |
| United States Treasury Bond | 2,280,500 | 4.25% | 15/11/2040 | 2,144,383 | 0.08% |
| United States Treasury Bond | 13,549,100 | 1.88% | 15/2/2041 | 9,077,897 | 0.35% |
| United States Treasury Bond | 2,398,300 | 4.75% | 15/2/2041 | 2,388,182 | 0.09% |
| United States Treasury Bond | 11,330,700 | 2.25% | 15/5/2041 | 8,043,027 | 0.31% |
| United States Treasury Bond | 1,902,500 | 4.38% | 15/5/2041 | 1,812,131 | 0.07% |
| United States Treasury Bond | 15,996,400 | 1.75% | 15/8/2041 | 10,362,668 | 0.40% |
| United States Treasury Bond | 1,880,500 | 3.75% | 15/8/2041 | 1,654,546 | 0.06% |
| United States Treasury Bond | 14,148,100 | 2.00% | 15/11/2041 | 9,505,755 | 0.37% |
| United States Treasury Bond | 2,242,000 | 3.13% | 15/11/2041 | 1,804,460 | 0.07% |
| United States Treasury Bond | 11,560,700 | 2.38% | 15/2/2042 | 8,233,386 | 0.32% |
| United States Treasury Bond | 2,678,500 | 3.13% | 15/2/2042 | 2,149,078 | 0.08% |
| United States Treasury Bond | 8,667,400 | 3.25% | 15/5/2042 | 7,053,097 | 0.28% |
| United States Treasury Bond | 2,477,500 | 3.00% | 15/5/2042 | 1,944,450 | 0.08% |
| United States Treasury Bond | 8,338,300 | 3.38% | 15/8/2042 | 6,885,612 | 0.27% |
| United States Treasury Bond | 3,257,500 | 2.75% | 15/8/2042 | 2,447,197 | 0.10% |
| United States Treasury Bond | 7,601,300 | 4.00% | 15/11/2042 | 6,841,170 | 0.27% |
| United States Treasury Bond | 4,426,600 | 2.75% | 15/11/2042 | 3,307,500 | 0.13% |
| United States Treasury Bond | 7,610,300 | 3.88% | 15/2/2043 | 6,718,468 | 0.26% |
| United States Treasury Bond | 4,106,600 | 3.13% | 15/2/2043 | 3,244,214 | 0.13% |
| United States Treasury Bond | 8,048,100 | 3.88% | 15/5/2043 | 7,088,616 | 0.28% |
| United States Treasury Bond | 6,332,000 | 2.88% | 15/5/2043 | 4,797,479 | 0.19% |
| United States Treasury Bond | 8,238,300 | 4.38% | 15/8/2043 | 7,756,874 | 0.30% |
| United States Treasury Bond | 4,556,800 | 3.63% | 15/8/2043 | 3,860,464 | 0.15% |
| United States Treasury Bond | 7,663,300 | 4.75% | 15/11/2043 | 7,571,101 | 0.30% |
| United States Treasury Bond | 4,741,100 | 3.75% | 15/11/2043 | 4,083,272 | 0.16% |
| United States Treasury Bond | 8,399,500 | 4.50% | 15/2/2044 | 8,024,147 | 0.31% |
| United States Treasury Bond | 5,697,600 | 3.63% | 15/2/2044 | 4,808,240 | 0.19% |
| United States Treasury Bond | 8,380,000 | 4.63% | 15/5/2044 | 8,129,909 | 0.32% |
| United States Treasury Bond | 5,349,100 | 3.38% | 15/5/2044 | 4,336,950 | 0.17% |
| United States Treasury Bond | 8,611,000 | 4.13% | 15/8/2044 | 7,799,682 | 0.30% |
| United States Treasury Bond | 6,673,800 | 3.13% | 15/8/2044 | 5,182,623 | 0.20% |
| United States Treasury Bond | 4,525,000 | 4.63% | 15/11/2044 | 4,389,957 | 0.17% |
| United States Treasury Bond | 5,287,600 | 3.00% | 15/11/2044 | 4,014,445 | 0.16% |
| United States Treasury Bond | 6,515,800 | 2.50% | 15/2/2045 | 4,522,372 | 0.18% |
| United States Treasury Bond | 3,148,800 | 3.00% | 15/5/2045 | 2,380,296 | 0.09% |
| United States Treasury Bond | 4,130,600 | 2.88% | 15/8/2045 | 3,047,608 | 0.12% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United States Treasury Bond | 2,257,500 | 3.00% | 15/11/2045 | 1,698,063 | 0.07% |
| United States Treasury Bond | 4,996,000 | 2.50% | 15/2/2046 | 3,416,015 | 0.13% |
| United States Treasury Bond | 5,162,000 | 2.50% | 15/5/2046 | 3,515,806 | 0.14% |
| United States Treasury Bond | 6,479,100 | 2.25% | 15/8/2046 | 4,184,081 | 0.16% |
| United States Treasury Bond | 2,863,500 | 2.88% | 15/11/2046 | 2,081,407 | 0.08% |
| United States Treasury Bond | 5,722,000 | 3.00% | 15/2/2047 | 4,243,221 | 0.17% |
| United States Treasury Bond | 4,350,800 | 3.00% | 15/5/2047 | 3,217,553 | 0.13% |
| United States Treasury Bond | 6,900,000 | 2.75% | 15/8/2047 | 4,856,953 | 0.19% |
| United States Treasury Bond | 6,923,000 | 2.75% | 15/11/2047 | 4,862,326 | 0.19% |
| United States Treasury Bond | 8,032,100 | 3.00% | 15/2/2048 | 5,897,318 | 0.23% |
| United States Treasury Bond | 8,353,800 | 3.13% | 15/5/2048 | 6,265,350 | 0.24% |
| United States Treasury Bond | 9,481,300 | 3.00% | 15/8/2048 | 6,931,719 | 0.27% |
| United States Treasury Bond | 10,150,300 | 3.38% | 15/11/2048 | 7,936,266 | 0.31% |
| United States Treasury Bond | 9,693,900 | 3.00% | 15/2/2049 | 7,059,886 | 0.28% |
| United States Treasury Bond | 9,402,400 | 2.88% | 15/5/2049 | 6,672,766 | 0.26% |
| United States Treasury Bond | 8,914,400 | 2.25% | 15/8/2049 | 5,525,535 | 0.22% |
| United States Treasury Bond | 8,366,500 | 2.38% | 15/11/2049 | 5,323,186 | 0.21% |
| United States Treasury Bond | 10,621,600 | 2.00% | 15/2/2050 | 6,175,465 | 0.24% |
| United States Treasury Bond | 10,923,700 | 1.25% | 15/5/2050 | 5,187,051 | 0.20% |
| United States Treasury Bond | 13,089,900 | 1.38% | 15/8/2050 | 6,389,507 | 0.25% |
| United States Treasury Bond | 13,328,200 | 1.63% | 15/11/2050 | 6,959,819 | 0.27% |
| United States Treasury Bond | 15,226,500 | 1.88% | 15/2/2051 | 8,479,257 | 0.33% |
| United States Treasury Bond | 15,528,500 | 2.38% | 15/5/2051 | 9,775,676 | 0.38% |
| United States Treasury Bond | 14,934,500 | 2.00% | 15/8/2051 | 8,540,667 | 0.33% |
| United States Treasury Bond | 14,269,100 | 1.88% | 15/11/2051 | 7,879,219 | 0.31% |
| United States Treasury Bond | 13,508,100 | 2.25% | 15/2/2052 | 8,201,949 | 0.32% |
| United States Treasury Bond | 12,826,700 | 2.88% | 15/5/2052 | 8,982,698 | 0.35% |
| United States Treasury Bond | 12,064,700 | 3.00% | 15/8/2052 | 8,667,733 | 0.34% |
| United States Treasury Bond | 11,489,700 | 4.00% | 15/11/2052 | 10,019,377 | 0.39% |
| United States Treasury Bond | 11,652,700 | 3.63% | 15/2/2053 | 9,480,564 | 0.37% |
| United States Treasury Bond | 11,750,700 | 3.63% | 15/5/2053 | 9,567,640 | 0.37% |
| United States Treasury Bond | 12,998,900 | 4.13% | 15/8/2053 | 11,595,425 | 0.45% |
| United States Treasury Bond | 13,096,900 | 4.75% | 15/11/2053 | 12,974,117 | 0.51% |
| United States Treasury Bond | 14,381,800 | 4.25% | 15/2/2054 | 13,141,370 | 0.51% |
| United States Treasury Bond | 14,509,000 | 4.63% | 15/5/2054 | 14,121,338 | 0.55% |
| United States Treasury Bond | 14,904,000 | 4.25% | 15/8/2054 | 13,637,160 | 0.53% |
| United States Treasury Bond | 7,886,000 | 4.50% | 15/11/2054 | 7,531,130 | 0.29% |
| United States Treasury Note | 6,797,300 | 3.88% | 15/1/2026 | 6,774,996 | 0.26% |
| United States Treasury Note | 10,015,600 | 4.25% | 31/1/2026 | 10,016,774 | 0.39% |
| United States Treasury Note | 9,064,900 | 0.38% | 31/1/2026 | 8,697,347 | 0.34% |
| United States Treasury Note | 4,666,000 | 2.63% | 31/1/2026 | 4,586,897 | 0.18% |
| United States Treasury Note | 10,367,300 | 1.63% | 15/2/2026 | 10,072,075 | 0.39% |
| United States Treasury Note | 5,605,300 | 4.00% | 15/2/2026 | 5,590,630 | 0.22% |
| United States Treasury Note | 13,486,600 | 4.63% | 28/2/2026 | 13,542,970 | 0.53% |
| United States Treasury Note | 11,624,700 | 0.50% | 28/2/2026 | 11,137,008 | 0.44% |
| United States Treasury Note | 5,346,000 | 2.50% | 28/2/2026 | 5,240,751 | 0.20% |
| United States Treasury Note | 8,163,300 | 4.63% | 15/3/2026 | 8,198,377 | 0.32% |
| United States Treasury Note | 13,563,000 | 4.50% | 31/3/2026 | 13,601,146 | 0.53% |
| United States Treasury Note | 11,424,900 | 0.75% | 31/3/2026 | 10,942,912 | 0.43% |
| United States Treasury Note | 5,242,000 | 2.25% | 31/3/2026 | 5,114,841 | 0.20% |
| United States Treasury Note | 8,867,300 | 3.75% | 15/4/2026 | 8,810,840 | 0.34% |
| United States Treasury Note | 14,548,000 | 4.88% | 30/4/2026 | 14,662,224 | 0.57% |
| United States Treasury Note ¹ | 11,515,700 | 0.75% | 30/4/2026 | 10,998,843 | 0.43% |
| United States Treasury Note | 7,025,300 | 2.38% | 30/4/2026 | 6,855,156 | 0.27% |
| United States Treasury Note | 13,215,300 | 1.63% | 15/5/2026 | 12,753,797 | 0.50% |
| United States Treasury Note | 7,794,300 | 3.63% | 15/5/2026 | 7,730,667 | 0.30% |
| United States Treasury Note | 14,179,000 | 4.88% | 31/5/2026 | 14,298,081 | 0.56% |
| United States Treasury Note | 13,463,900 | 0.75% | 31/5/2026 | 12,823,313 | 0.50% |
| United States Treasury Note | 4,276,800 | 2.13% | 31/5/2026 | 4,152,673 | 0.16% |
| United States Treasury Note | 7,438,300 | 4.13% | 15/6/2026 | 7,426,097 | 0.29% |
| United States Treasury Note | 13,666,000 | 4.63% | 30/6/2026 | 13,741,270 | 0.54% |
| United States Treasury Note | 10,878,600 | 0.88% | 30/6/2026 | 10,352,093 | 0.40% |
| United States Treasury Note | 2,473,600 | 1.88% | 30/6/2026 | 2,389,633 | 0.09% |
| United States Treasury Note | 7,909,100 | 4.50% | 15/7/2026 | 7,938,141 | 0.31% |
| United States Treasury Note ¹ | 14,729,700 | 0.63% | 31/7/2026 | 13,921,293 | 0.54% |
| United States Treasury Note | 13,415,000 | 4.38% | 31/7/2026 | 13,440,153 | 0.53% |
| United States Treasury Note | 4,193,800 | 1.88% | 31/7/2026 | 4,043,413 | 0.16% |
| United States Treasury Note | 10,157,700 | 1.50% | 15/8/2026 | 9,722,823 | 0.38% |
| United States Treasury Note | 7,011,300 | 4.38% | 15/8/2026 | 7,024,720 | 0.27% |
| United States Treasury Note | 13,348,000 | 3.75% | 31/8/2026 | 13,243,719 | 0.52% |
| United States Treasury Note | 13,124,900 | 0.75% | 31/8/2026 | 12,394,315 | 0.48% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|-----------------------------|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United States Treasury Note | 4,215,600 | 1.38% | 31/8/2026 | 4,023,099 | 0.16% |
| United States Treasury Note | 7,847,400 | 4.63% | 15/9/2026 | 7,894,300 | 0.31% |
| United States Treasury Note | 14,166,000 | 3.50% | 30/9/2026 | 13,990,032 | 0.55% |
| United States Treasury Note | 10,747,700 | 0.88% | 30/9/2026 | 10,142,302 | 0.40% |
| United States Treasury Note | 2,187,500 | 1.63% | 30/9/2026 | 2,092,053 | 0.08% |
| United States Treasury Note | 9,726,400 | 4.63% | 15/10/2026 | 9,786,810 | 0.38% |
| United States Treasury Note | 14,485,000 | 4.13% | 31/10/2026 | 14,453,880 | 0.56% |
| United States Treasury Note | 11,907,700 | 1.13% | 31/10/2026 | 11,258,358 | 0.44% |
| United States Treasury Note | 5,770,600 | 1.63% | 31/10/2026 | 5,507,091 | 0.22% |
| United States Treasury Note | 11,256,600 | 2.00% | 15/11/2026 | 10,803,258 | 0.42% |
| United States Treasury Note | 8,978,400 | 4.63% | 15/11/2026 | 9,038,022 | 0.35% |
| United States Treasury Note | 13,447,000 | 4.25% | 30/11/2026 | 13,446,475 | 0.53% |
| United States Treasury Note | 12,702,900 | 1.25% | 30/11/2026 | 12,009,203 | 0.47% |
| United States Treasury Note | 4,363,600 | 1.63% | 30/11/2026 | 4,154,965 | 0.16% |
| United States Treasury Note | 11,519,600 | 4.38% | 15/12/2026 | 11,547,499 | 0.45% |
| United States Treasury Note | 15,378,000 | 4.25% | 31/12/2026 | 15,379,802 | 0.60% |
| United States Treasury Note | 11,502,700 | 1.25% | 31/12/2026 | 10,848,933 | 0.42% |
| United States Treasury Note | 3,760,800 | 1.75% | 31/12/2026 | 3,583,337 | 0.14% |
| United States Treasury Note | 10,139,600 | 4.00% | 15/1/2027 | 10,090,486 | 0.39% |
| United States Treasury Note | 14,533,400 | 1.50% | 31/1/2027 | 13,744,282 | 0.54% |
| United States Treasury Note | 10,352,400 | 4.13% | 15/2/2027 | 10,324,901 | 0.40% |
| United States Treasury Note | 9,140,300 | 2.25% | 15/2/2027 | 8,771,832 | 0.34% |
| United States Treasury Note | 12,006,700 | 1.88% | 28/2/2027 | 11,423,249 | 0.45% |
| United States Treasury Note | 4,407,500 | 1.13% | 28/2/2027 | 4,126,178 | 0.16% |
| United States Treasury Note | 12,047,000 | 4.25% | 15/3/2027 | 12,046,059 | 0.47% |
| United States Treasury Note | 9,510,400 | 2.50% | 31/3/2027 | 9,158,218 | 0.36% |
| United States Treasury Note | 6,006,800 | 0.63% | 31/3/2027 | 5,545,497 | 0.22% |
| United States Treasury Note | 14,111,000 | 4.50% | 15/4/2027 | 14,183,760 | 0.55% |
| United States Treasury Note | 9,067,600 | 2.75% | 30/4/2027 | 8,767,236 | 0.34% |
| United States Treasury Note | 8,983,800 | 0.50% | 30/4/2027 | 8,241,935 | 0.32% |
| United States Treasury Note | 12,577,000 | 4.50% | 15/5/2027 | 12,641,850 | 0.49% |
| United States Treasury Note | 13,052,200 | 2.38% | 15/5/2027 | 12,500,541 | 0.49% |
| United States Treasury Note | 9,831,400 | 2.63% | 31/5/2027 | 9,465,795 | 0.37% |
| United States Treasury Note | 8,550,000 | 0.50% | 31/5/2027 | 7,818,574 | 0.31% |
| United States Treasury Note | 10,402,000 | 4.63% | 15/6/2027 | 10,490,580 | 0.41% |
| United States Treasury Note | 8,802,600 | 3.25% | 30/6/2027 | 8,597,664 | 0.34% |
| United States Treasury Note | 7,016,100 | 0.50% | 30/6/2027 | 6,396,710 | 0.25% |
| United States Treasury Note | 11,663,000 | 4.38% | 15/7/2027 | 11,694,891 | 0.46% |
| United States Treasury Note | 11,115,600 | 2.75% | 31/7/2027 | 10,706,581 | 0.42% |
| United States Treasury Note | 8,926,400 | 0.38% | 31/7/2027 | 8,083,971 | 0.32% |
| United States Treasury Note | 10,300,600 | 2.25% | 15/8/2027 | 9,790,398 | 0.38% |
| United States Treasury Note | 9,593,000 | 3.75% | 15/8/2027 | 9,471,589 | 0.37% |
| United States Treasury Note | 9,108,400 | 3.13% | 31/8/2027 | 8,846,533 | 0.35% |
| United States Treasury Note | 7,725,300 | 0.50% | 31/8/2027 | 6,998,035 | 0.27% |
| United States Treasury Note | 9,611,000 | 3.38% | 15/9/2027 | 9,394,002 | 0.37% |
| United States Treasury Note | 9,699,600 | 0.38% | 30/9/2027 | 8,727,367 | 0.34% |
| United States Treasury Note | 6,532,400 | 4.13% | 30/9/2027 | 6,507,903 | 0.25% |
| United States Treasury Note | 9,307,000 | 3.88% | 15/10/2027 | 9,210,294 | 0.36% |
| United States Treasury Note | 9,595,600 | 0.50% | 31/10/2027 | 8,636,790 | 0.34% |
| United States Treasury Note | 6,485,400 | 4.13% | 31/10/2027 | 6,460,573 | 0.25% |
| United States Treasury Note | 11,906,000 | 4.13% | 15/11/2027 | 11,856,702 | 0.46% |
| United States Treasury Note | 9,156,600 | 2.25% | 15/11/2027 | 8,657,995 | 0.34% |
| United States Treasury Note | 10,956,700 | 0.63% | 30/11/2027 | 9,868,734 | 0.39% |
| United States Treasury Note | 8,967,400 | 3.88% | 30/11/2027 | 8,867,217 | 0.35% |
| United States Treasury Note | 7,201,000 | 4.00% | 15/12/2027 | 7,146,430 | 0.28% |
| United States Treasury Note | 12,215,700 | 0.63% | 31/12/2027 | 10,971,226 | 0.43% |
| United States Treasury Note | 8,156,400 | 3.88% | 31/12/2027 | 8,065,278 | 0.32% |
| United States Treasury Note | 14,123,900 | 0.75% | 31/1/2028 | 12,691,648 | 0.50% |
| United States Treasury Note | 7,896,400 | 3.50% | 31/1/2028 | 7,716,263 | 0.30% |
| United States Treasury Note | 13,159,600 | 2.75% | 15/2/2028 | 12,566,390 | 0.49% |
| United States Treasury Note | 14,223,100 | 1.13% | 29/2/2028 | 12,904,130 | 0.50% |
| United States Treasury Note | 8,029,200 | 4.00% | 29/2/2028 | 7,958,317 | 0.31% |
| United States Treasury Note | 11,435,900 | 1.25% | 31/3/2028 | 10,387,907 | 0.41% |
| United States Treasury Note | 7,989,400 | 3.63% | 31/3/2028 | 7,825,243 | 0.31% |
| United States Treasury Note | 13,736,100 | 1.25% | 30/4/2028 | 12,440,829 | 0.49% |
| United States Treasury Note | 7,932,400 | 3.50% | 30/4/2028 | 7,733,470 | 0.30% |
| United States Treasury Note | 14,293,600 | 2.88% | 15/5/2028 | 13,655,971 | 0.53% |
| United States Treasury Note | 13,160,100 | 1.25% | 31/5/2028 | 11,887,272 | 0.46% |
| United States Treasury Note | 9,452,000 | 3.63% | 31/5/2028 | 9,245,237 | 0.36% |
| United States Treasury Note | 12,848,700 | 1.25% | 30/6/2028 | 11,580,895 | 0.45% |
| United States Treasury Note | 7,912,400 | 4.00% | 30/6/2028 | 7,831,422 | 0.31% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United States Treasury Note | 13,721,700 | 1.00% | 31/7/2028 | 12,217,673 | 0.48% |
| United States Treasury Note | 8,542,400 | 4.13% | 31/7/2028 | 8,484,338 | 0.33% |
| United States Treasury Note | 13,762,100 | 2.88% | 15/8/2028 | 13,094,423 | 0.51% |
| United States Treasury Note | 14,043,700 | 1.13% | 31/8/2028 | 12,527,419 | 0.49% |
| United States Treasury Note | 8,423,400 | 4.38% | 31/8/2028 | 8,431,297 | 0.33% |
| United States Treasury Note | 13,364,700 | 1.25% | 30/9/2028 | 11,944,701 | 0.47% |
| United States Treasury Note | 10,753,400 | 4.63% | 30/9/2028 | 10,855,893 | 0.42% |
| United States Treasury Note | 9,956,600 | 4.88% | 31/10/2028 | 10,137,841 | 0.40% |
| United States Treasury Note | 11,251,700 | 1.38% | 31/10/2028 | 10,078,183 | 0.39% |
| United States Treasury Note | 12,098,000 | 3.13% | 15/11/2028 | 11,577,219 | 0.45% |
| United States Treasury Note | 11,698,700 | 1.50% | 30/11/2028 | 10,508,723 | 0.41% |
| United States Treasury Note | 10,423,600 | 4.38% | 30/11/2028 | 10,430,115 | 0.41% |
| United States Treasury Note | 11,023,700 | 3.75% | 31/12/2028 | 10,779,112 | 0.42% |
| United States Treasury Note | 11,260,900 | 1.38% | 31/12/2028 | 10,041,556 | 0.39% |
| United States Treasury Note | 13,773,700 | 4.00% | 31/1/2029 | 13,588,616 | 0.53% |
| United States Treasury Note | 12,268,600 | 1.75% | 31/1/2029 | 11,080,079 | 0.43% |
| United States Treasury Note | 13,025,900 | 2.63% | 15/2/2029 | 12,180,234 | 0.48% |
| United States Treasury Note | 13,689,600 | 4.25% | 28/2/2029 | 13,629,708 | 0.53% |
| United States Treasury Note | 11,865,600 | 1.88% | 28/2/2029 | 10,750,419 | 0.42% |
| United States Treasury Note | 15,036,000 | 4.13% | 31/3/2029 | 14,892,688 | 0.58% |
| United States Treasury Note | 10,917,400 | 2.38% | 31/3/2029 | 10,078,125 | 0.39% |
| United States Treasury Note ¹ | 15,509,000 | 4.63% | 30/4/2029 | 15,662,878 | 0.61% |
| United States Treasury Note | 10,358,400 | 2.88% | 30/4/2029 | 9,751,462 | 0.38% |
| United States Treasury Note | 9,573,900 | 2.38% | 15/5/2029 | 8,824,443 | 0.34% |
| United States Treasury Note | 14,065,000 | 4.50% | 31/5/2029 | 14,135,325 | 0.55% |
| United States Treasury Note | 9,066,400 | 2.75% | 31/5/2029 | 8,478,501 | 0.33% |
| United States Treasury Note | 14,978,000 | 4.25% | 30/6/2029 | 14,899,600 | 0.58% |
| United States Treasury Note | 8,473,300 | 3.25% | 30/6/2029 | 8,086,706 | 0.32% |
| United States Treasury Note | 13,740,000 | 4.00% | 31/7/2029 | 13,526,386 | 0.53% |
| United States Treasury Note | 7,989,300 | 2.63% | 31/7/2029 | 7,413,197 | 0.29% |
| United States Treasury Note | 6,410,300 | 1.63% | 15/8/2029 | 5,691,144 | 0.22% |
| United States Treasury Note | 13,676,000 | 3.63% | 31/8/2029 | 13,245,420 | 0.52% |
| United States Treasury Note | 8,390,100 | 3.13% | 31/8/2029 | 7,948,964 | 0.31% |
| United States Treasury Note | 14,008,000 | 3.50% | 30/9/2029 | 13,482,700 | 0.53% |
| United States Treasury Note | 7,159,300 | 3.88% | 30/9/2029 | 7,004,928 | 0.27% |
| United States Treasury Note | 14,368,000 | 4.13% | 31/10/2029 | 14,206,360 | 0.56% |
| United States Treasury Note | 7,108,100 | 4.00% | 31/10/2029 | 6,989,817 | 0.27% |
| United States Treasury Note | 4,337,100 | 1.75% | 15/11/2029 | 3,847,143 | 0.15% |
| United States Treasury Note | 13,793,000 | 4.13% | 30/11/2029 | 13,641,062 | 0.53% |
| United States Treasury Note | 7,317,100 | 3.88% | 30/11/2029 | 7,154,180 | 0.28% |
| United States Treasury Note | 10,885,000 | 4.38% | 31/12/2029 | 10,883,300 | 0.43% |
| United States Treasury Note | 7,615,100 | 3.88% | 31/12/2029 | 7,441,380 | 0.29% |
| United States Treasury Note | 7,554,100 | 3.50% | 31/1/2030 | 7,248,395 | 0.28% |
| United States Treasury Note | 11,931,900 | 1.50% | 15/2/2030 | 10,363,042 | 0.40% |
| United States Treasury Note | 7,113,100 | 4.00% | 28/2/2030 | 6,983,619 | 0.27% |
| United States Treasury Note | 6,864,100 | 3.63% | 31/3/2030 | 6,616,349 | 0.26% |
| United States Treasury Note | 7,180,100 | 3.50% | 30/4/2030 | 6,872,702 | 0.27% |
| United States Treasury Note ¹ | 17,865,700 | 0.63% | 15/5/2030 | 14,665,227 | 0.57% |
| United States Treasury Note | 7,397,300 | 3.75% | 31/5/2030 | 7,161,511 | 0.28% |
| United States Treasury Note | 7,861,100 | 3.75% | 30/6/2030 | 7,606,228 | 0.30% |
| United States Treasury Note | 6,887,100 | 4.00% | 31/7/2030 | 6,744,516 | 0.26% |
| United States Treasury Note | 23,059,200 | 0.63% | 15/8/2030 | 18,737,402 | 0.73% |
| United States Treasury Note | 7,554,100 | 4.13% | 31/8/2030 | 7,439,018 | 0.29% |
| United States Treasury Note | 7,532,100 | 4.63% | 30/9/2030 | 7,605,067 | 0.30% |
| United States Treasury Note | 8,054,100 | 4.88% | 31/10/2030 | 8,235,317 | 0.32% |
| United States Treasury Note ¹ | 21,646,200 | 0.88% | 15/11/2030 | 17,719,444 | 0.69% |
| United States Treasury Note | 7,747,100 | 4.38% | 30/11/2030 | 7,721,075 | 0.30% |
| United States Treasury Note | 8,009,100 | 3.75% | 31/12/2030 | 7,718,770 | 0.30% |
| United States Treasury Note | 9,180,100 | 4.00% | 31/1/2031 | 8,959,921 | 0.35% |
| United States Treasury Note ¹ | 18,336,300 | 1.13% | 15/2/2031 | 15,136,043 | 0.59% |
| United States Treasury Note | 8,501,300 | 4.25% | 28/2/2031 | 8,407,653 | 0.33% |
| United States Treasury Note | 8,897,000 | 4.13% | 31/3/2031 | 8,736,437 | 0.34% |
| United States Treasury Note | 9,344,000 | 4.63% | 30/4/2031 | 9,426,490 | 0.37% |
| United States Treasury Note | 21,510,300 | 1.63% | 15/5/2031 | 18,150,996 | 0.71% |
| United States Treasury Note | 10,273,000 | 4.63% | 31/5/2031 | 10,361,284 | 0.40% |
| United States Treasury Note | 9,286,000 | 4.25% | 30/6/2031 | 9,172,101 | 0.36% |
| United States Treasury Note | 9,266,000 | 4.13% | 31/7/2031 | 9,083,576 | 0.36% |
| United States Treasury Note | 23,858,500 | 1.25% | 15/8/2031 | 19,478,228 | 0.76% |
| United States Treasury Note | 9,806,000 | 3.75% | 31/8/2031 | 9,398,438 | 0.37% |
| United States Treasury Note | 9,881,000 | 3.63% | 30/9/2031 | 9,394,670 | 0.37% |
| United States Treasury Note | 9,088,000 | 4.13% | 31/10/2031 | 8,900,560 | 0.35% |

| | Principal US Dollars (\$) | Coupon | Maturity Date | Fair Value US Dollars (\$) | % of Total Net Assets |
|--|------------------------------|--------|------------------|-------------------------------|--------------------------|
| United States Treasury Note | 23,538,500 | 1.38% | 15/11/2031 | 19,239,046 | 0.75% |
| United States Treasury Note | 9,277,000 | 4.13% | 30/11/2031 | 9,082,763 | 0.36% |
| United States Treasury Note | 5,577,000 | 4.50% | 31/12/2031 | 5,583,100 | 0.22% |
| United States Treasury Note | 21,289,300 | 1.88% | 15/2/2032 | 17,912,950 | 0.70% |
| United States Treasury Note ¹ | 20,789,200 | 2.88% | 15/5/2032 | 18,681,045 | 0.73% |
| United States Treasury Note | 20,070,000 | 2.75% | 15/8/2032 | 17,808,989 | 0.70% |
| United States Treasury Note | 18,859,000 | 4.13% | 15/11/2032 | 18,402,259 | 0.72% |
| United States Treasury Note | 20,230,000 | 3.50% | 15/2/2033 | 18,826,544 | 0.74% |
| United States Treasury Note | 20,733,000 | 3.38% | 15/5/2033 | 19,061,402 | 0.74% |
| United States Treasury Note ¹ | 22,423,300 | 3.88% | 15/8/2033 | 21,351,186 | 0.83% |
| United States Treasury Note ¹ | 24,461,500 | 4.50% | 15/11/2033 | 24,362,125 | 0.95% |
| United States Treasury Note | 25,738,300 | 4.00% | 15/2/2034 | 24,656,487 | 0.96% |
| United States Treasury Note | 25,687,000 | 4.38% | 15/5/2034 | 25,309,722 | 0.99% |
| United States Treasury Note ¹ | 25,519,000 | 3.88% | 15/8/2034 | 24,147,354 | 0.94% |
| United States Treasury Note | 15,742,000 | 4.25% | 15/11/2034 | 15,341,071 | 0.60% |
| Total Fixed Income | | | | 2,536,022,111 | 99.03% |
| Total Transferable Securities | | | | 2,536,022,111 | 99.03% |

| Currency | Buy Amount | Currency | (Sell) Amount | Counterparty | Settlement Date | Unrealised Gain/(Loss) US Dollars (\$) | % of Total Net Assets |
|--|---------------|----------|------------------|-------------------------------|--------------------|--|--------------------------|
| OTC Financial Derivative Instruments (0.47%) (30 June 2024: (0.33%)) | | | | | | | |
| Hedge Share Class Level Forward Currency Exchange Contracts (0.47%) (30 June 2024: (0.33%)) | | | | | | | |
| USD | 30,492,870 | EUR | (28,759,099) | State Street Bank & Trust Co. | 3/1/2025 | 712,822 | 0.03% |
| USD | 3,815,860 | EUR | (3,675,776) | JPMorgan Chase Bank | 3/1/2025 | 9,594 | 0.00% |
| USD | 447,011 | EUR | (424,022) | BNP Paribas | 3/1/2025 | 7,937 | 0.00% |
| EUR | 189,676,600 | USD | (196,660,329) | UBS AG | 4/2/2025 | 7,823 | 0.00% |
| EUR | 183,000,000 | USD | (189,737,877) | JPMorgan Chase Bank | 4/2/2025 | 7,574 | 0.00% |
| EUR | 183,000,000 | USD | (189,737,877) | Royal Bank of Canada | 4/2/2025 | 7,574 | 0.00% |
| USD | 317,424 | EUR | (301,875) | Toronto-Dominion Bank | 3/1/2025 | 4,832 | 0.00% |
| USD | 137,512 | GBP | (108,364) | Toronto-Dominion Bank | 3/1/2025 | 1,796 | 0.00% |
| EUR | 2,462,790 | USD | (2,553,476) | BNP Paribas | 4/2/2025 | 94 | 0.00% |
| USD | 1,664 | GBP | (1,311) | BNP Paribas | 3/1/2025 | 22 | 0.00% |
| USD | 730 | GBP | (575) | Toronto-Dominion Bank | 3/1/2025 | 9 | 0.00% |
| USD | 5,622 | GBP | (4,490) | BNP Paribas | 4/2/2025 | — | 0.00% |
| EUR | 3,308,888 | USD | (3,426,354) | State Street Bank & Trust Co. | 3/1/2025 | — | 0.00% |
| USD | 374,971 | GBP | (299,402) | Toronto-Dominion Bank | 3/1/2025 | — | 0.00% |
| GBP | 299,402 | USD | (374,870) | Toronto-Dominion Bank | 4/2/2025 | (2) | (0.00%) |
| USD | 189,496,500 | EUR | (183,000,000) | JPMorgan Chase Bank | 3/1/2025 | (9) | (0.00%) |
| USD | 189,496,500 | EUR | (183,000,000) | Royal Bank of Canada | 3/1/2025 | (9) | (0.00%) |
| USD | 196,410,119 | EUR | (189,676,600) | UBS AG | 3/1/2025 | (9) | (0.00%) |
| GBP | 1,587 | USD | (2,017) | Toronto-Dominion Bank | 3/1/2025 | (30) | (0.00%) |
| GBP | 1,733 | USD | (2,204) | State Street Bank & Trust Co. | 3/1/2025 | (34) | (0.00%) |
| USD | 3,430,718 | EUR | (3,308,888) | State Street Bank & Trust Co. | 4/2/2025 | (137) | (0.00%) |
| USD | 9,608,476 | EUR | (9,267,513) | JPMorgan Chase Bank | 4/2/2025 | (641) | (0.00%) |
| EUR | 366,888 | USD | (380,870) | JPMorgan Chase Bank | 3/1/2025 | (958) | (0.00%) |
| EUR | 437,042 | USD | (454,683) | BNP Paribas | 3/1/2025 | (2,126) | (0.00%) |
| EUR | 222,306 | USD | (233,028) | BNP Paribas | 3/1/2025 | (2,830) | (0.00%) |
| EUR | 1,222,834 | USD | (1,269,878) | BNP Paribas | 3/1/2025 | (3,633) | (0.00%) |
| EUR | 369,259 | USD | (387,110) | BNP Paribas | 3/1/2025 | (4,742) | (0.00%) |
| EUR | 1,492,795 | USD | (1,551,813) | State Street Bank & Trust Co. | 3/1/2025 | (6,023) | (0.00%) |
| GBP | 406,332 | USD | (516,460) | State Street Bank & Trust Co. | 3/1/2025 | (7,570) | (0.00%) |
| EUR | 350,456 | USD | (370,604) | JPMorgan Chase Bank | 3/1/2025 | (7,706) | (0.00%) |
| EUR | 652,715 | USD | (686,310) | Toronto-Dominion Bank | 3/1/2025 | (10,423) | (0.00%) |
| EUR | 1,538,842 | USD | (1,604,281) | JPMorgan Chase Bank | 3/1/2025 | (10,810) | (0.00%) |
| EUR | 1,811,119 | USD | (1,902,835) | BNP Paribas | 3/1/2025 | (27,421) | (0.00%) |
| EUR | 1,816,149 | USD | (1,920,835) | Toronto-Dominion Bank | 3/1/2025 | (40,213) | (0.00%) |
| EUR | 2,250,785 | USD | (2,372,473) | BNP Paribas | 3/1/2025 | (41,785) | (0.00%) |
| EUR | 2,012,816 | USD | (2,128,813) | Royal Bank of Canada | 3/1/2025 | (44,542) | (0.00%) |
| EUR | 4,434,471 | USD | (4,695,174) | Toronto-Dominion Bank | 3/1/2025 | (103,279) | (0.01%) |
| EUR | 187,000,000 | USD | (197,780,176) | State Street Bank & Trust Co. | 3/1/2025 | (4,141,667) | (0.16%) |
| EUR | 187,000,000 | USD | (197,780,176) | Toronto-Dominion Bank | 3/1/2025 | (4,141,667) | (0.16%) |
| EUR | 192,550,007 | USD | (203,650,130) | Royal Bank of Canada | 3/1/2025 | (4,264,588) | (0.17%) |
| Total OTC Financial Derivative Instruments | | | | | | (12,102,777) | (0.47%) |
| Total Investments | | | | | | 2,523,919,334 | 98.56% |

| | Fair Value US Dollars (\$) | % of Total Net Assets |
|-------------------------------------|-------------------------------|--------------------------|
| Other Assets and Liabilities | 36,903,336 | 1.44% |
| Net Assets | 2,560,822,670 | 100.00% |

| Analysis of Total Assets | | US Dollars (\$) | % of Total Assets |
|--------------------------|---|-----------------|-------------------|
| (a) | Transferable securities admitted to an official stock exchange listing | 2,517,209,400 | 95.45% |
| (b) | Transferable securities dealt in on another regulated market | 18,812,711 | 0.71% |
| (c) | Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market | — | 0.00% |
| (d) | Total Financial Derivative Instruments dealt in on a regulated market | — | 0.00% |
| (e) | Total OTC Financial Derivative Instruments | 760,077 | 0.03% |
| (f) | Other Assets | 100,428,355 | 3.81% |
| Total Assets | | 2,637,210,543 | 100.00% |

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

Statement of Assets and Liabilities

| | Note | US Dollars (\$) As at 31 December 2024 | US Dollars (\$) As at 30 June 2024 |
|---|------|--|--|
| Current Assets | | | |
| Financial Assets at Fair Value Through Profit or Loss: | | | |
| Transferable Securities | 17 | 2,536,022,111 | 2,154,799,267 |
| Financial Derivative Instruments | 17 | 760,077 | 110,248 |
| Cash | | 18,593,644 | 14,034,154 |
| Receivables: | | | |
| Interest and Dividends | | 19,081,940 | 16,966,158 |
| Capital Shares Issued | | 11,248,004 | 2,227,650 |
| Investments Sold | | 51,504,767 | 28,359,006 |
| Total Current Assets | | 2,637,210,543 | 2,216,496,483 |
| Current Liabilities | | | |
| Financial Liabilities at Fair Value Through Profit or Loss: | | | |
| Financial Derivative Instruments | 17 | 12,862,854 | 7,189,430 |
| Unrealised Depreciation on Spot Currency Contracts | | 9,412 | 104 |
| Payables and Other Liabilities: | | | |
| Capital Shares Redeemed | | 16,721,607 | 2,227,914 |
| Investments Purchased | | 46,609,974 | 34,320,694 |
| Management Fees Payable | 12 | 184,026 | 135,379 |
| Total Current Liabilities | | 76,387,873 | 43,873,521 |
| Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets") | | 2,560,822,670 | 2,172,622,962 |

Net Asset Value Per Share

| | As at 31 December 2024 | As at 30 June 2024 | As at 30 June 2023 |
|--|---------------------------|-----------------------|-----------------------|
| EUR-Hedged Accumulating | | | |
| US (\$) Equivalent | \$563,093,574 | \$525,568,020 | \$465,485,786 |
| Net Assets | €543,779,464 | €490,407,519 | €426,659,752 |
| Number of Shares Outstanding | 22,096,568 | 20,015,046 | 17,341,088 |
| Net Asset Value Per Share¹ | €24.61 | €24.50 | €24.60 |
| GBP-Hedged Distributing | | | |
| US (\$) Equivalent | \$367,681 | \$281,152 | \$2,451,914 |
| Net Assets | £293,593 | £222,419 | £1,928,591 |
| Number of Shares Outstanding | 14,001 | 10,518 | 88,601 |
| Net Asset Value Per Share¹ | £20.97 | £21.15 | £21.77 |
| USD Accumulating | | | |
| Net Assets | \$1,408,500,500 | \$1,090,159,541 | \$630,961,682 |
| Number of Shares Outstanding | 55,055,695 | 43,229,074 | 25,388,549 |
| Net Asset Value Per Share¹ | \$25.58 | \$25.22 | \$24.85 |
| USD Distributing | | | |
| Net Assets | \$588,860,915 | \$556,614,249 | \$569,453,436 |
| Number of Shares Outstanding | 27,580,011 | 25,918,326 | 25,891,632 |
| Net Asset Value Per Share¹ | \$21.35 | \$21.48 | \$21.99 |

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

Statement of Operations

| | Note | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|------|---|---|
| Investment Income/(Loss) | | | |
| Interest Income | | 51,605,008 | 34,990,641 |
| Other Income | | 4,862 | 2,986 |
| Net (Loss)/Gain on Financial Instruments | | (49,064,074) | 13,021,398 |
| Total Investment Income | | 2,545,796 | 48,015,025 |
| Expenses | | | |
| Management Fees | 12 | 1,017,403 | 759,015 |
| Total Expenses | | 1,017,403 | 759,015 |
| Finance Costs | | | |
| Interest Expense | | 3 | 2,541 |
| Distributions | 6 | 11,947,234 | 10,310,024 |
| Total Finance Costs | | 11,947,237 | 10,312,565 |
| Net Investment (Loss)/Income After Finance Costs | | (10,418,844) | 36,943,445 |
| Net (Decrease)/Increase in Net Assets | | (10,418,844) | 36,943,445 |

Statement of Changes in Net Assets

| | US Dollars (\$) Six Months Ended 31 December 2024 | US Dollars (\$) Six Months Ended 31 December 2023 |
|---|---|---|
| Increase/(Decrease) in Net Assets | | |
| Net (Decrease)/Increase in Net Assets From Operations | (10,418,844) | 36,943,445 |
| Capital Transactions | | |
| Subscriptions | 850,576,200 | 779,993,574 |
| Redemptions | (451,957,648) | (526,771,830) |
| Total Capital Transactions | 398,618,552 | 253,221,744 |
| Total Increase for the Period | 388,199,708 | 290,165,189 |
| Net Assets | | |
| Beginning of Period | 2,172,622,962 | 1,668,352,818 |
| End of Period | 2,560,822,670 | 1,958,518,007 |

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

Notes to the Financial Statements

1. General Information.

Vanguard Funds plc, an open-ended investment company with variable capital, was incorporated in Ireland as a public limited company on 24 May 2011. The Company is authorised by the Central Bank of Ireland (the "Central Bank") as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) and the Central Bank (Regulations and Enforcement Act 2013 (section 48(1)) (undertakings for Collective Investment in Transferable Securities) Regulations, 2019.

The Company issues shares as "ETF Shares" that are intended to be actively traded on a secondary market. Vanguard LifeStrategy 20% Equity UCITS ETF, Vanguard LifeStrategy 40% Equity UCITS ETF, Vanguard LifeStrategy 60% Equity UCITS ETF and Vanguard LifeStrategy 80% Equity UCITS ETF ("Asset Allocation Funds") primarily invest in underlying collective investment schemes. To achieve the targeted allocation of assets of their investment objectives, the Asset Allocation Funds substantially invest in other Funds of the Company.

The Company is organised as an umbrella fund with segregated liabilities between funds. During the period ended 31 December 2024 the Company had 34 constituent funds, 5 closed funds and 4 that has not yet commenced trading (each a "Fund", collectively the "Funds").

The following funds are outstanding on 31 December 2024:

| | Commenced Operations |
|--|----------------------|
| Vanguard LifeStrategy® 20% Equity UCITS ETF (the "LifeStrategy 20% Equity UCITS ETF") | 8 December 2020 |
| Vanguard LifeStrategy® 40% Equity UCITS ETF (the "LifeStrategy 40% Equity UCITS ETF") | 8 December 2020 |
| Vanguard LifeStrategy® 60% Equity UCITS ETF (the "LifeStrategy 60% Equity UCITS ETF") | 8 December 2020 |
| Vanguard LifeStrategy® 80% Equity UCITS ETF (the "LifeStrategy 80% Equity UCITS ETF") | 8 December 2020 |
| Vanguard ESG Developed Asia Pacific All Cap UCITS ETF (the "ESG Developed Asia Pacific All Cap UCITS ETF") | 11 October 2022 |
| Vanguard ESG Developed Europe All Cap UCITS ETF (the "ESG Developed Europe All Cap UCITS ETF") | 16 August 2022 |
| Vanguard ESG Emerging Markets All Cap UCITS ETF (the "ESG Emerging Markets All Cap UCITS ETF") | 11 October 2022 |
| Vanguard ESG Global All Cap UCITS ETF (the "ESG Global All Cap UCITS ETF") | 23 March 2021 |
| Vanguard ESG North America All Cap UCITS ETF (the "ESG North America All Cap UCITS ETF") | 16 August 2022 |
| Vanguard FTSE 100 UCITS ETF (the "FTSE 100 UCITS ETF") | 22 May 2012 |
| Vanguard FTSE 250 UCITS ETF (the "FTSE 250 UCITS ETF") | 30 September 2014 |
| Vanguard FTSE All-World UCITS ETF (the "FTSE All-World UCITS ETF") | 22 May 2012 |
| Vanguard FTSE All-World High Dividend Yield UCITS ETF (the "FTSE All-World High Dividend Yield UCITS ETF") | 21 May 2013 |
| Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF (the "FTSE Developed Asia Pacific ex Japan UCITS ETF") | 21 May 2013 |
| Vanguard FTSE Developed Europe UCITS ETF (the "FTSE Developed Europe UCITS ETF") | 21 May 2013 |
| Vanguard FTSE Developed Europe ex UK UCITS ETF (the "FTSE Developed Europe ex UK UCITS ETF") | 30 September 2014 |
| Vanguard FTSE Developed World UCITS ETF (the "FTSE Developed World UCITS ETF") | 30 September 2014 |
| Vanguard FTSE Emerging Markets UCITS ETF (the "FTSE Emerging Markets UCITS ETF") | 22 May 2012 |
| Vanguard FTSE Japan UCITS ETF (the "FTSE Japan UCITS ETF") | 21 May 2013 |
| Vanguard FTSE North America UCITS ETF (the "FTSE North America UCITS ETF") | 30 September 2014 |
| Vanguard Germany All Cap UCITS ETF (the "Germany All Cap UCITS ETF") | 17 July 2018 |
| Vanguard S&P 500 UCITS ETF (the "S&P 500 UCITS ETF") | 22 May 2012 |
| Vanguard ESG EUR Corporate Bond UCITS ETF (the "ESG EUR Corporate Bond UCITS ETF") | 15 November 2022 |
| Vanguard ESG Global Corporate Bond UCITS ETF (the "ESG Global Corporate Bond UCITS ETF") | 20 May 2021 |
| Vanguard ESG USD Corporate Bond UCITS ETF (the "ESG USD Corporate Bond UCITS ETF") | 15 November 2022 |
| Vanguard EUR Corporate Bond UCITS ETF (the "EUR Corporate Bond UCITS ETF") | 24 February 2016 |
| Vanguard EUR Eurozone Government Bond UCITS ETF (the "EUR Eurozone Government Bond UCITS ETF") | 24 February 2016 |
| Vanguard Global Aggregate Bond UCITS ETF (the "Global Aggregate Bond UCITS ETF") | 18 June 2019 |
| Vanguard U.K. Gilt UCITS ETF (the "U.K. Gilt UCITS ETF") | 22 May 2012 |
| Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF (the "U.S. Treasury 0–1 Year Bond UCITS ETF") | 2 September 2020 |
| Vanguard USD Corporate 1–3 Year Bond UCITS ETF (the "USD Corporate 1–3 Year Bond UCITS ETF") | 22 May 2018 |
| Vanguard USD Corporate Bond UCITS ETF (the "USD Corporate Bond UCITS ETF") | 24 February 2016 |
| Vanguard USD Emerging Markets Government Bond UCITS ETF (the "USD Emerging Markets Government Bond UCITS ETF") | 6 December 2016 |
| Vanguard USD Treasury Bond UCITS ETF (the "USD Treasury Bond UCITS ETF") | 24 February 2016 |

The Vanguard ESG Developed World All Cap UCITS ETF, Vanguard EUR Corporate 1–3 Year Bond UCITS ETF, Vanguard EUR Eurozone Government 1–3 Year Bond UCITS ETF and Vanguard Global Government Bond UCITS ETF have been established but have not yet launched. The following funds are closed to subscription and wound up:

| | Liquidation Date |
|--|------------------|
| Vanguard Euro STOXX 50 UCITS ETF | 25 August 2020 |
| Vanguard Global Liquidity Factor UCITS ETF | 25 February 2021 |
| Vanguard Global Minimum Volatility UCITS ETF | 25 February 2021 |
| Vanguard Global Momentum Factor UCITS ETF | 25 February 2021 |
| Vanguard Global Value Factor UCITS ETF | 25 February 2021 |

2. Basis of Presentation.

The financial statements are prepared in accordance with accounting standards generally accepted in Ireland, including FRS 104, the Financial Reporting Standard applicable in the UK and the Republic of Ireland issued by the Financial Reporting Council (the "FRC"), the UCITS Regulations and the CBI UCITS Regulations.

To more appropriately reflect the Company's business as an investment fund, the Company has determined that the headings and sub-headings of the financial statements require adaptation from the requirements in the Companies Act 2014 and certain wordings and format of the financial statements have been adapted from those contained in FRS 102, Section 3.

Cash Flow Statements have not been presented due to the exemption contained in FRS 102, Section 7.1A.

The information required by FRS 102 to be included in a statement of comprehensive income is contained in the Statement of Operations of each Fund and the Company.

The financial statements have been prepared on a going concern basis, subject to the historical cost convention, as modified by the revaluation of financial assets and liabilities at fair value through profit or loss ("FVTPL").

Cross Investments. The Asset Allocation Funds invest in other Funds of the Company, which are disclosed in each Fund's Statement of Investments. These cross investments and any related movements in realised or unrealised gains and losses on these investments have been eliminated in the Company financial statements (30 June 2024: same).

3. Significant Accounting Policies.

The unaudited financial statements should be read in conjunction with the relevant Fund's annual audited financial statements for the year ended 30 June 2024. There have been no changes to the significant accounting policies adopted by the Funds since the last audited period, and the accounting policies have been consistently applied to all periods presented, unless otherwise stated.

4. Risk Management Policies.

The Funds' activities, investments in financial instruments and the markets it invests in create a direct exposure to a variety of risks such as market risk (including price risk, interest rate risk and currency risk), liquidity risk and credit risk. The Funds may also invest in financial derivative instruments which may expose the Funds to a higher degree of risks, particularly, financial derivative instruments contracts can be highly volatile, and a relatively small market movement may have a potentially larger impact. The Funds may also make investments in other underlying funds. The financial instruments which constitute these other underlying funds generally expose the Funds to indirect risks resulting from other price risk, currency risk, interest rate risk, liquidity risk and credit risk.

Significant market disruptions, such as those caused by pandemics, natural or environmental disasters, war, acts of terrorism or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the Funds' investments and Funds' performance.

The Manager seeks to minimise potential adverse effects of risk on the Funds' performance by employing professional, experienced portfolio managers; by daily monitoring of the Funds' positions and market events; by diversifying the investment portfolio within the constraints of the investment objectives; and by periodically using derivatives to economically hedge certain risk exposures.

Each Fund's financial risk management objectives and policies continue to be substantially consistent with the previous Annual Audited Financial Statements for the financial year ended 30 June 2024.

5. Taxation.

Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains.

However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders, any encashment, redemption, cancellation or transfer of shares and the holding of shares at the end of each eight year period beginning with the acquisition of such shares. Any tax arising on a chargeable event is a liability of the shareholders, albeit it is paid by the Company (although if the Company fails to deduct the correct amount of tax it becomes ultimately a liability of the Company).

No Irish tax will arise on the Company in respect of chargeable events:

- (a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company or the Company has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations;
- (b) certain exempted Irish tax resident shareholders who have provided the necessary signed statutory declarations; and
- (c) any transaction in relation to, or in respect of, units which are held in a recognised clearing system as designated by order of the Irish Revenue Commissioners.

Dividends, interest and capital gains received on investments may be subject to withholding or other taxes imposed by the country from which the investment income/gains are received, and such taxes may not be recoverable. Foreign withholding taxes on dividends and interest are recognised when such taxes are not recoverable and are included in Taxation. Funds may also be subject to tax on realised and unrealised capital gains and has recognized a provision for deferred tax payable arising from material timing differences between the taxation of unrealized gains in the financial statements and actual realisable taxable profits.

The Funds have filed tax reclaims for previously withheld taxes on dividends earned in certain European Union countries. These filings are subject to various administrative and judicial proceedings within these countries. Such tax reclaims recognised during the period, if any, are included in Taxation. No other amounts for these tax reclaims are reflected in the financial statements due to the uncertainty as to the ultimate resolution of proceedings, the likelihood of receipt of these reclaims and the potential timing of payment.

Below is an analysis of the tax charge for the period ended 31 December 2024:

| | Current Tax | | | Deferred Tax | Total Tax |
|--|------------------------|------------------|-------------------|-------------------|-----------------|
| | Income Withholding Tax | Reclaims Benefit | Capital Gains Tax | Capital Gains Tax | |
| Company Total | \$(124,391,484) | \$28,702 | \$1,567,712 | \$(3,774,955) | \$(126,570,025) |
| Funds: | | | | | |
| ESG Developed Asia Pacific All Cap UCITS ETF | \$(56,050) | — | — | — | \$(56,050) |
| ESG Developed Europe All Cap UCITS ETF | €(29,661) | — | — | — | €(29,661) |
| ESG Emerging Markets All Cap UCITS ETF | \$(68,750) | — | \$(78,609) | \$854 | \$(146,505) |
| ESG Global All Cap UCITS ETF | \$(744,939) | — | \$(906) | \$(81,083) | \$(826,928) |
| ESG North America All Cap UCITS ETF | \$(191,374) | — | — | — | \$(191,374) |
| FTSE 100 UCITS ETF | £(566,852) | — | — | — | £(566,852) |
| FTSE 250 UCITS ETF | £(731,747) | — | — | — | £(731,747) |
| FTSE All-World UCITS ETF | \$(30,555,365) | — | \$508,681 | \$(1,407,110) | \$(31,453,794) |
| FTSE All-World High Dividend Yield UCITS ETF | \$(10,531,837) | — | \$168,807 | \$975 | \$(10,362,055) |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | \$(848,597) | — | — | — | \$(848,597) |
| FTSE Developed Europe UCITS ETF | €(1,024,118) | — | — | — | €(1,024,118) |
| FTSE Developed Europe ex UK UCITS ETF | €(855,963) | — | — | — | €(855,963) |
| FTSE Developed World UCITS ETF | \$(5,991,875) | — | — | — | \$(5,991,875) |
| FTSE Emerging Markets UCITS ETF | \$(5,054,949) | — | \$969,887 | \$(2,288,591) | \$(6,373,653) |
| FTSE Japan UCITS ETF | \$(5,904,979) | — | — | — | \$(5,904,979) |
| FTSE North America UCITS ETF | \$(3,926,930) | — | — | — | \$(3,926,930) |
| Germany All Cap UCITS ETF | €(1,502) | — | — | — | €(1,502) |
| S&P 500 UCITS ETF | \$(56,463,138) | — | — | — | \$(56,463,138) |
| ESG EUR Corporate Bond UCITS ETF | €(5,186) | — | — | — | €(5,186) |
| ESG Global Corporate Bond UCITS ETF | \$(12,013) | — | — | — | \$(12,013) |
| ESG USD Corporate Bond UCITS ETF | — | \$118 | — | — | \$118 |
| EUR Corporate Bond UCITS ETF | €(141,051) | — | — | — | €(141,051) |
| Global Aggregate Bond UCITS ETF | \$(137,027) | — | \$(148) | — | \$(137,175) |
| USD Corporate 1–3 Year Bond UCITS ETF | — | \$3,874 | — | — | \$3,874 |
| USD Corporate Bond UCITS ETF | — | \$24,710 | — | — | \$24,710 |

Below is an analysis of the tax charge for the period 31 December 2023:

| | Current Tax | | | Deferred Tax | Total Tax |
|--|------------------------|------------------|-------------------|-------------------|-----------------|
| | Income Withholding Tax | Reclaims Benefit | Capital Gains Tax | Capital Gains Tax | |
| Company Total Funds: | \$(100,937,419) | \$5,860 | \$(1,558,018) | \$(21,917,517) | \$(124,407,094) |
| ESG Developed Asia Pacific All Cap UCITS ETF | \$(36,876) | — | — | — | \$(36,876) |
| ESG Developed Europe All Cap UCITS ETF | €(19,601) | — | — | — | €(19,601) |
| ESG Emerging Markets All Cap UCITS ETF | \$(45,511) | — | \$(1,042) | \$(88,692) | \$(135,245) |
| ESG Global All Cap UCITS ETF | \$(571,054) | — | \$(4,020) | \$(152,082) | \$(727,156) |
| ESG North America All Cap UCITS ETF | \$(97,879) | — | — | — | \$(97,879) |
| FTSE 100 UCITS ETF | £(148,904) | — | — | — | £(148,904) |
| FTSE 250 UCITS ETF | £(616,949) | — | — | — | £(616,949) |
| FTSE All-World UCITS ETF | \$(22,928,966) | — | \$(296,238) | \$(8,007,063) | \$(31,232,267) |
| FTSE All-World High Dividend Yield UCITS ETF | \$(8,656,840) | — | \$(85,116) | \$(2,401,355) | \$(11,143,311) |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | \$(856,073) | — | — | — | \$(856,073) |
| FTSE Developed Europe UCITS ETF | €(778,588) | — | — | — | €(778,588) |
| FTSE Developed Europe ex UK UCITS ETF | €(664,760) | — | — | — | €(664,760) |
| FTSE Developed World UCITS ETF | \$(3,720,796) | — | — | — | \$(3,720,796) |
| FTSE Emerging Markets UCITS ETF | \$(5,572,510) | — | \$(1,172,593) | \$(11,268,325) | \$(18,013,428) |
| FTSE Japan UCITS ETF | \$(4,383,000) | — | — | — | \$(4,383,000) |
| FTSE North America UCITS ETF | \$(3,544,030) | — | — | — | \$(3,544,030) |
| Germany All Cap UCITS ETF | €(4,960) | — | — | — | €(4,960) |
| S&P 500 UCITS ETF | \$(47,604,568) | — | — | — | \$(47,604,568) |
| ESG EUR Corporate Bond UCITS ETF | €(1,237) | — | — | — | €(1,237) |
| ESG Global Corporate Bond UCITS ETF | \$(27,822) | — | — | — | \$(27,822) |
| ESG USD Corporate Bond UCITS ETF | — | \$166 | — | — | \$166 |
| EUR Corporate Bond UCITS ETF | €(114,433) | — | — | — | €(114,433) |
| Global Aggregate Bond UCITS ETF | \$(173,199) | — | \$991 | — | \$(172,208) |
| USD Corporate 1–3 Year Bond UCITS ETF | — | \$5,694 | — | — | \$5,694 |
| USD Corporate Bond UCITS ETF | \$(21,345) | — | — | — | \$(21,345) |
| USD Emerging Markets Government Bond UCITS ETF | \$(23,056) | — | — | — | \$(23,056) |

6. Distribution Policy.

The Directors intend to distribute all, or substantially all, of the net income (interest and dividends, less expenses) to distributing share class holders. Should expenses exceed income, no distribution is made. Dividend distributions are payable to shareholders of record on the date on which the dividend is declared. Dividends on Asset Allocation funds, if any, are paid semi-annually. The Directors do not intend to declare dividends on accumulating shares.

The following table presents the payment frequency with respect to distributing share classes. If a dividend has not been declared, income and gains of such Fund will be reflected in the net asset value per share.

| Fund | Dividend | Fund | Dividend |
|--|---------------|--|-----------|
| LifeStrategy 20% Equity UCITS ETF | Semi-annually | FTSE Emerging Markets UCITS ETF | Quarterly |
| LifeStrategy 40% Equity UCITS ETF | Semi-annually | FTSE Japan UCITS ETF | Quarterly |
| LifeStrategy 60% Equity UCITS ETF | Semi-annually | FTSE North America UCITS ETF | Quarterly |
| LifeStrategy 80% Equity UCITS ETF | Semi-annually | Germany All Cap UCITS ETF | Quarterly |
| ESG Developed Asia Pacific All Cap UCITS ETF | Quarterly | S&P 500 UCITS ETF | Quarterly |
| ESG Developed Europe All Cap UCITS ETF | Quarterly | ESG EUR Corporate Bond UCITS ETF | Monthly |
| ESG Emerging Markets All Cap UCITS ETF | Quarterly | ESG Global Corporate Bond UCITS ETF | Monthly |
| ESG Global All Cap UCITS ETF | Quarterly | ESG USD Corporate Bond UCITS ETF | Monthly |
| ESG North America All Cap UCITS ETF | Quarterly | EUR Corporate Bond UCITS ETF | Monthly |
| FTSE 100 UCITS ETF | Quarterly | EUR Eurozone Government Bond UCITS ETF | Monthly |
| FTSE 250 UCITS ETF | Quarterly | Global Aggregate Bond UCITS ETF | Monthly |
| FTSE All-World UCITS ETF | Quarterly | U.K. Gilt UCITS ETF | Monthly |
| FTSE All-World High Dividend Yield UCITS ETF | Quarterly | USD Corporate 1–3 Year Bond UCITS ETF | Monthly |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Quarterly | USD Corporate Bond UCITS ETF | Monthly |
| FTSE Developed Europe UCITS ETF | Quarterly | USD Emerging Markets Government Bond UCITS ETF | Monthly |
| FTSE Developed Europe ex UK UCITS ETF | Quarterly | USD Treasury Bond UCITS ETF | Monthly |
| FTSE Developed World UCITS ETF | Quarterly | U.S. Treasury 0–1 Year Bond UCITS ETF | —* |

* This fund does not declare any dividend as there are no distributing share classes in issue during the period.

Dividends declared during the period ended 31 December 2024 were as follows:

| | Ex-Dividend Date | |
|---|----------------------|---|
| | 12 December 2024 | |
| LifeStrategy 20% Equity UCITS ETF | | |
| EUR Distributing Dividend per Share | | €0.3732 |
| LifeStrategy 40% Equity UCITS ETF | | |
| EUR Distributing Dividend per Share | | €0.3664 |
| LifeStrategy 60% Equity UCITS ETF | | |
| EUR Distributing Dividend per Share | | €0.3400 |
| LifeStrategy 80% Equity UCITS ETF | | |
| EUR Distributing Dividend per Share | | €0.3040 |
| | | |
| | Ex-Dividend Date | |
| | 12 September 2024 | |
| Germany All Cap UCITS ETF | | |
| EUR Distributing Dividend per Share | | €0.0034 |
| | | |
| | 12 September 2024 | Ex-Dividend Date 12 December 2024 |
| ESG Developed Asia Pacific All Cap UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0278 | \$0.0451 |
| ESG Developed Europe All Cap UCITS ETF | | |
| EUR Distributing Dividend per Share | €0.0183 | €0.0197 |
| ESG Emerging Markets All Cap UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0658 | \$0.0144 |
| ESG Global All Cap UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0189 | \$0.0170 |
| ESG North America All Cap UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0147 | \$0.0158 |
| FTSE 100 UCITS ETF | | |
| GBP Distributing Dividend per Share | £0.3380 | £0.2101 |
| FTSE 250 UCITS ETF | | |
| GBP Distributing Dividend per Share | £0.2633 | £0.2504 |
| FTSE All-World UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.4850 | \$0.4466 |
| FTSE All-World High Dividend Yield UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.4947 | \$0.4296 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.2333 | \$0.1626 |
| FTSE Developed Europe UCITS ETF | | |
| EUR Distributing Dividend per Share | €0.1605 | €0.1542 |
| FTSE Developed Europe ex UK UCITS ETF | | |
| EUR Distributing Dividend per Share | €0.0963 | €0.1309 |
| FTSE Developed World UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.3232 | \$0.3693 |
| FTSE Emerging Markets UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.6505 | \$0.1657 |
| FTSE Japan UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0405 | \$0.3092 |
| FTSE North America UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.3679 | \$0.3885 |
| S&P 500 UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.2845 | \$0.3062 |

| | Ex-Dividend Date | | | | | |
|---|------------------|-------------------|----------------------|--------------------|---------------------|---------------------|
| | 11 July 2024 | 15 August 2024 | 12 September 2024 | 10 October 2024 | 14 November 2024 | 12 December 2024 |
| ESG EUR Corporate Bond UCITS ETF | | | | | | |
| EUR Distributing Dividend per Share | €0.0131 | €0.0177 | €0.0137 | €0.0138 | €0.0170 | €0.0134 |
| ESG Global Corporate Bond UCITS ETF | | | | | | |
| CHF-Hedged Distributing Dividend per Share | CHF0.0136 | CHF0.0160 | CHF0.0134 | CHF0.0135 | CHF0.0167 | CHF0.0137 |
| EUR-Hedged Distributing Dividend per Share | €0.0145 | €0.0171 | €0.0139 | €0.0136 | €0.0178 | €0.0145 |
| GBP-Hedged Distributing Dividend per Share | £0.0149 | £0.0176 | £0.0146 | £0.0141 | £0.0188 | £0.0150 |
| USD-Hedged Distributing Dividend per Share | \$0.0152 | \$0.0188 | \$0.0150 | \$0.0147 | \$0.0183 | \$0.0148 |
| ESG USD Corporate Bond UCITS ETF | | | | | | |
| USD Distributing Dividend per Share | \$0.0205 | \$0.0247 | \$0.0207 | \$0.0195 | \$0.0244 | \$0.0202 |
| EUR Corporate Bond UCITS ETF | | | | | | |
| EUR Distributing Dividend per Share | €0.1288 | €0.1596 | €0.1285 | €0.1278 | €0.1592 | €0.1255 |
| EUR Eurozone Government Bond UCITS ETF | | | | | | |
| EUR Distributing Dividend per Share | €0.0469 | €0.0576 | €0.0460 | €0.0462 | €0.0580 | €0.0456 |
| Global Aggregate Bond UCITS ETF | | | | | | |
| EUR-Hedged Distributing Dividend per Share | €0.0526 | €0.0623 | €0.0500 | €0.0524 | €0.0690 | €0.0557 |
| GBP-Hedged Distributing Dividend per Share | £0.0546 | £0.0657 | £0.0531 | £0.0553 | £0.0737 | £0.0573 |
| U.K. Gilt UCITS ETF | | | | | | |
| GBP Distributing Dividend per Share | £0.0518 | £0.0647 | £0.0514 | £0.0516 | £0.0655 | £0.0518 |
| USD Corporate 1–3 Year Bond UCITS ETF | | | | | | |
| GBP-Hedged Distributing Dividend per Share | £0.2321 | £0.2389 | £0.1858 | £0.1905 | £0.2467 | £0.1973 |
| USD Distributing Dividend per Share | \$0.1929 | \$0.2389 | \$0.1904 | \$0.1886 | \$0.2298 | \$0.1872 |
| USD Corporate Bond UCITS ETF | | | | | | |
| USD Distributing Dividend per Share | \$0.1863 | \$0.2246 | \$0.1866 | \$0.1793 | \$0.2242 | \$0.1855 |
| USD Emerging Markets Government Bond UCITS ETF | | | | | | |
| USD Distributing Dividend per Share | \$0.1886 | \$0.2428 | \$0.1858 | \$0.1990 | \$0.2549 | \$0.1939 |
| USD Treasury Bond UCITS ETF | | | | | | |
| GBP-Hedged Distributing Dividend per Share | £0.0553 | £0.0812 | £0.0657 | £0.0623 | £0.0877 | £0.0687 |
| USD Distributing Dividend per Share | \$0.0667 | \$0.0863 | \$0.0667 | \$0.0670 | \$0.0878 | \$0.0665 |

Dividends declared during the period ended 31 December 2023 were as follows:

| | Ex-Dividend Date |
|--|---------------------|
| | 14 December 2023 |
| LifeStrategy 20% Equity UCITS ETF | |
| EUR Distributing Dividend per Share | €0.3113 |
| LifeStrategy 40% Equity UCITS ETF | |
| EUR Distributing Dividend per Share | €0.3014 |
| LifeStrategy 60% Equity UCITS ETF | |
| EUR Distributing Dividend per Share | €0.2836 |
| LifeStrategy 80% Equity UCITS ETF | |
| EUR Distributing Dividend per Share | €0.2586 |

| | Ex-Dividend Date |
|-------------------------------------|----------------------|
| | 14 September 2023 |
| Germany All Cap UCITS ETF | |
| EUR Distributing Dividend per Share | €0.0208 |

| | Ex-Dividend Date | |
|---|----------------------|---------------------|
| | 14 September 2023 | 14 December 2023 |
| ESG Developed Asia Pacific All Cap UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0243 | \$0.0407 |
| ESG Developed Europe All Cap UCITS ETF | | |
| EUR Distributing Dividend per Share | €0.0169 | €0.0159 |
| ESG Emerging Markets All Cap UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0658 | \$0.0137 |
| ESG Global All Cap UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0177 | \$0.0149 |
| ESG North America All Cap UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0139 | \$0.0148 |
| FTSE 100 UCITS ETF | | |
| GBP Distributing Dividend per Share | £0.3795 | £0.2167 |
| FTSE 250 UCITS ETF | | |
| GBP Distributing Dividend per Share | £0.2481 | £0.2582 |

| | Ex-Dividend Date | |
|---|----------------------|---------------------|
| | 14 September 2023 | 14 December 2023 |
| FTSE All-World UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.4737 | \$0.4088 |
| FTSE All-World High Dividend Yield UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.4984 | \$0.4030 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.2123 | \$0.1840 |
| FTSE Developed Europe UCITS ETF | | |
| EUR Distributing Dividend per Share | €0.1735 | €0.1332 |
| FTSE Developed Europe ex UK UCITS ETF | | |
| EUR Distributing Dividend per Share | €0.0989 | €0.0998 |
| FTSE Developed World UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.3122 | \$0.3362 |
| FTSE Emerging Markets UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.6667 | \$0.1772 |
| FTSE Japan UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.0418 | \$0.2460 |
| FTSE North America UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.3389 | \$0.3590 |
| S&P 500 UCITS ETF | | |
| USD Distributing Dividend per Share | \$0.2676 | \$0.2792 |

| | Ex-Dividend Date | | | | | |
|---|------------------|-------------------|----------------------|--------------------|---------------------|---------------------|
| | 13 July 2023 | 17 August 2023 | 14 September 2023 | 12 October 2023 | 16 November 2023 | 14 December 2023 |
| ESG EUR Corporate Bond UCITS ETF | | | | | | |
| EUR Distributing Dividend per Share | €0.0142 | €0.0179 | €0.0143 | €0.0141 | €0.0181 | €0.0147 |
| ESG Global Corporate Bond UCITS ETF | | | | | | |
| CHF-Hedged Distributing Dividend per Share | CHF0.0133 | CHF0.0157 | CHF0.0136 | CHF0.0143 | CHF0.0164 | CHF0.0128 |
| EUR-Hedged Distributing Dividend per Share | €0.0134 | €0.0164 | €0.0139 | €0.0142 | €0.0172 | €0.0138 |
| GBP-Hedged Distributing Dividend per Share | £0.0135 | £0.0169 | £0.0142 | £0.0149 | £0.0174 | £0.0142 |
| USD-Hedged Distributing Dividend per Share | \$0.0144 | \$0.0173 | \$0.0141 | \$0.0143 | \$0.0180 | \$0.0141 |
| ESG USD Corporate Bond UCITS ETF | | | | | | |
| USD Distributing Dividend per Share | \$0.0194 | \$0.0242 | \$0.0196 | \$0.0202 | \$0.0245 | \$0.0206 |
| EUR Corporate Bond UCITS ETF | | | | | | |
| EUR Distributing Dividend per Share | €0.1097 | €0.1386 | €0.1147 | €0.1149 | €0.1502 | €0.1198 |
| EUR Eurozone Government Bond UCITS ETF | | | | | | |
| EUR Distributing Dividend per Share | €0.0336 | €0.0440 | €0.0365 | €0.0369 | €0.0509 | €0.0415 |
| Global Aggregate Bond UCITS ETF | | | | | | |
| EUR-Hedged Distributing Dividend per Share | €0.0398 | €0.0509 | €0.0443 | €0.0461 | €0.0547 | €0.0450 |
| GBP-Hedged Distributing Dividend per Share | £0.0412 | £0.0531 | £0.0456 | £0.0490 | £0.0574 | £0.0469 |
| U.K. Gilt UCITS ETF | | | | | | |
| GBP Distributing Dividend per Share | £0.0441 | £0.0572 | £0.0465 | £0.0463 | £0.0594 | £0.0485 |
| USD Corporate 1–3 Year Bond UCITS ETF | | | | | | |
| USD Distributing Dividend per Share | \$0.1589 | \$0.1967 | \$0.1663 | \$0.1700 | \$0.2168 | \$0.1846 |
| USD Corporate Bond UCITS ETF | | | | | | |
| USD Distributing Dividend per Share | \$0.1675 | \$0.2003 | \$0.1709 | \$0.1727 | \$0.2117 | \$0.1800 |
| USD Emerging Markets Government Bond UCITS ETF | | | | | | |
| USD Distributing Dividend per Share | \$0.1779 | \$0.2298 | \$0.1774 | \$0.1829 | \$0.2221 | \$0.1834 |
| USD Treasury Bond UCITS ETF | | | | | | |
| GBP-Hedged Distributing Dividend per Share | £0.0527 | £0.0722 | £0.0587 | £0.0648 | £0.0742 | £0.0611 |
| USD Distributing Dividend per Share | \$0.0567 | \$0.0756 | \$0.0593 | \$0.0611 | \$0.0799 | \$0.0654 |

The Manager did not declare a dividend in respect of participating units in the U.S. Treasury 0–1 Year Bond UCITS ETF for the period ended 31 December 2024 (31 December 2023: Nil). Accordingly, income and gains of the Fund will be reflected in the net asset value per share.

7. Net Asset Value Per Share.

The net asset value per share of each share class is calculated by dividing the total net assets of each share class by the number of shares in issue.

8. Share Capital.

The Company has variable share capital consisting of 5,000,000,000,002 authorised shares divided into two Subscriber Shares (US\$1.00 par value) and 5,000,000,000,000 redeemable participating shares (no par value).

The Directors may issue shares of any class and create new classes of shares on such terms as the Directors may from time to time determine in relation to any Fund and in accordance with the requirements of the Central Bank. Shares may be divided into different classes to accommodate different subscription, redemption or fee arrangements, dividend provisions, or charges.

Subscriber Shares. There are two Subscriber Shares in issue, which are held by nominees for the Investment Manager. Subscriber Shares do not entitle the holders thereof to any dividend and on a winding-up entitle the holder to receive the amount paid up thereon but not otherwise to participate in the assets of the Company. The Subscriber Shares do not form part of the Shareholders' funds and are not included in the net asset value of the Company.

Redeemable Participating Shares. Members who are individuals may attend and vote at general meetings in person or by proxy. Members who are corporations may attend and vote at general meetings by appointing a representative or proxy. Subject to any special terms as to voting upon which any shares may be issued or may for the time being be held, at any general meeting on a show of hands every shareholder who (being an individual) is present in person or (being a corporation) is present by duly authorised representative shall have one vote. On a poll every such holder presents as aforesaid or by proxy shall have one vote for every share held.

If the Company shall be wound up, then the payment to the holders of the redeemable participating shares of each class, is a sum in the currency in which that class is designated, as nearly as possible equal to the Net Assets Attributable to Holders of Redeemable Participating Shares respectively. This payment is as at the date of commencement to wind up provided that there are sufficient assets available in the relevant Fund to enable such payment to be made. In the event that there are insufficient assets available in the relevant Fund to enable such payments to be made, the following recourse shall apply:

- (1) the assets of the Company not comprised within any of the Funds; and
- (2) the assets remaining in the Funds for the other classes of Shares after payment to the holders of the Shares of the class to which they relate of the amounts to which they are respectively entitled under this paragraph prorata to the total value of such assets remaining within each such Fund.

9. Credit Facility.

The Funds and certain other funds managed by the Manager and its affiliates participate in an annually renewable US\$4.3 billion (2023: US\$4.3 billion) committed credit facility. Each participating Fund is individually liable for its borrowings under the credit facility. Borrowings may be utilised for temporary or emergency purposes and are subject to the participating Fund's regulatory and contractual borrowing restrictions. Participating Funds are allocated an annual commitment fee of 0.10% of the undrawn facility amount as well as certain administrative fees. Any fees allocated to the Funds are paid by the Manager. Interest and direct borrowing costs associated with draws on the credit facility are charged to the Funds and recorded in the Statement of Operations.

The rate charged for borrowings under this facility is linked to the currency borrowed. Borrowings in US dollars will bear interest at an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. Borrowings in currencies other than the US dollar will bear interest at an agreed-upon spread plus the Euro Interbank Offered Rate, the Daily Simple Euro Short Term Rate, the Swiss Average Rate Overnight, the Sterling Overnight Index Average or the Tokyo Interbank Offered Rate, as applicable.

The Funds had no borrowings outstanding at 31 December 2024 or at any time during the period then ended (30 June 2024: none).

10. Efficient Portfolio Management.

Investment techniques and financial derivative instruments (FDIs) may be employed for efficient portfolio management purposes, including hedging against market movements, currency exchange or interest rate risks. Any investment technique or use of FDIs must be one which is reasonably believed by the Investment Manager to be economically appropriate in that it is realised in a cost-effective way. Realised and unrealised gains or losses arising from financial derivative instrument transactions are accounted for through the Statement of Operations as Net Gain/(Loss) on Financial Instruments.

Securities lending is also used for efficient portfolio management. The securities lending agent is Brown Brothers Harriman & Co. The Depositary is a wholly owned subsidiary of Brown Brothers Harriman & Co. All operational costs in support of the lending programme are borne by the lending agent and paid directly out of any lending agent fees. Securities lending income is net of any lending agent fees paid.

Securities on loan continue to be recognised by the Funds as financial assets because they substantially retain the risks and rewards of ownership. Similarly, security collateral received from the borrower is not recognised by the Funds as an asset because they do not have rights to sell or re-pledge the collateral, unless in the event of default. Collateral accepted by the Funds is limited to high quality sovereign debt (U.S. Treasuries, U.K. Gilts, etc.).

Securities on loan by the Funds and the value of collateral held in respect of the securities were:

31 December 2024

| Fund | Value of Outstanding Securities on Loan | Value of Collateral |
|--|---|---------------------|
| ESG Global All Cap UCITS ETF | \$1,118,920 | \$1,182,963 |
| FTSE 250 UCITS ETF | £16,078,408 | £17,631,440 |
| FTSE All-World UCITS ETF | \$325,890,996 | \$344,741,704 |
| FTSE All-World High Dividend Yield UCITS ETF | \$93,991,284 | \$99,292,250 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | \$18,490,936 | \$19,629,269 |
| FTSE Developed Europe UCITS ETF | €18,032,656.00 | €19,140,067 |
| FTSE Developed Europe ex UK UCITS ETF | €8,207,209.00 | €8,707,975 |
| FTSE Developed World UCITS ETF | \$49,536,149 | \$52,311,674 |
| FTSE Emerging Markets UCITS ETF | \$73,760,682 | \$78,145,620 |
| FTSE Japan UCITS ETF | \$234,031,650 | \$246,607,631 |
| FTSE North America UCITS ETF | \$9,124,881 | \$9,653,423 |
| Germany All Cap UCITS ETF | €556,252.00 | €586,803.00 |
| S&P 500 UCITS ETF | \$20,141,543 | \$21,424,431 |

30 June 2024

| Fund | Value of Outstanding Securities on Loan | Value of Collateral |
|--|---|---------------------|
| ESG Global All Cap UCITS ETF | \$1,245,660 | \$1,327,835 |
| FTSE 100 UCITS ETF | £43,742,448 | £46,909,313 |
| FTSE 250 UCITS ETF | £8,912,833 | £9,375,839 |
| FTSE All-World UCITS ETF | \$186,032,405 | \$198,325,854 |
| FTSE All-World High Dividend Yield UCITS ETF | \$60,924,211 | \$64,624,829 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | \$38,682,047 | \$41,641,953 |
| FTSE Developed Europe UCITS ETF | €25,785,372 | €27,312,825 |
| FTSE Developed Europe ex UK UCITS ETF | €13,695,926 | €14,513,100 |
| FTSE Developed World UCITS ETF | \$29,429,298 | \$31,659,784 |
| FTSE Emerging Markets UCITS ETF | \$42,404,847 | \$45,311,314 |
| FTSE Japan UCITS ETF | \$157,934,005 | \$166,823,985 |
| FTSE North America UCITS ETF | \$12,511,830 | \$13,243,510 |
| Germany All Cap UCITS ETF | €806,381 | €852,922 |
| S&P 500 UCITS ETF | \$1,513,296 | \$1,594,167 |

The securities lending income split only between the relevant Fund and the securities lending agent which is shown in the following tables:

31 December 2024

| Fund | Net Securities Lending Income | Lending Agent Fees |
|--|-------------------------------|--------------------|
| ESG Global All Cap UCITS ETF | \$26,245 | \$1,378 |
| FTSE 100 UCITS ETF | £112,239 | \$5,907 |
| FTSE 250 UCITS ETF | £46,958 | \$1,704 |
| FTSE All-World UCITS ETF | \$2,360,610 | \$124,198 |
| FTSE All-World High Dividend Yield UCITS ETF | \$890,392 | \$46,849 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | \$172,643 | \$9,084 |
| FTSE Developed Europe UCITS ETF | €88,149 | €4,638 |
| FTSE Developed Europe ex UK UCITS ETF | €48,903 | €2,573 |
| FTSE Developed World UCITS ETF | \$400,434 | \$21,067 |
| FTSE Emerging Markets UCITS ETF | \$686,399 | \$36,083 |
| FTSE Japan UCITS ETF | \$681,439 | \$35,810 |
| FTSE North America UCITS ETF | \$236,497 | \$12,445 |
| Germany All Cap UCITS ETF | €9,404 | €494 |
| S&P 500 UCITS ETF | \$15,068 | \$793 |
| Company Total | \$5,833,772 | \$305,874 |

31 December 2023

| Fund | Net Securities Lending Income | Lending Agent Fees |
|--|-------------------------------|--------------------|
| ESG Global All Cap UCITS ETF | \$26,289 | \$1,380 |
| FTSE 100 UCITS ETF | £63,046 | £3,318 |
| FTSE 250 UCITS ETF | £171,727 | £9,037 |
| FTSE All-World UCITS ETF | \$1,671,494 | \$87,968 |
| FTSE All-World High Dividend Yield UCITS ETF | \$692,252 | \$36,432 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | \$294,247 | \$15,483 |
| FTSE Developed Europe UCITS ETF | €100,207 | €5,273 |
| FTSE Developed Europe ex UK UCITS ETF | €74,657 | €3,929 |
| FTSE Developed World UCITS ETF | \$252,950 | \$13,309 |
| FTSE Emerging Markets UCITS ETF | \$270,187 | \$14,220 |
| FTSE Japan UCITS ETF | \$491,118 | \$25,845 |
| FTSE North America UCITS ETF | \$217,601 | \$11,452 |
| Germany All Cap UCITS ETF | €11,373 | €598 |
| S&P 500 UCITS ETF | \$480,654 | \$25,297 |
| Company Total | \$4,892,701 | \$257,483 |

11. Collateral.

The Funds pledge and receive non-cash collateral against financial derivative instruments and TBA transactions. Such collateral cannot be sold, re-invested or re-pledged. As a result, pledged collateral remains an asset of the Fund and is included in the Statement of Investments. Securities received as collateral are not considered assets of the Fund and will not appear in the Statement of Investments. Under these collateral agreements, upon a counterparty default (including bankruptcy), the Funds may terminate all derivatives or TBA transactions with that counterparty, determine the net amount owed by either party and sell or retain any collateral held up to the net amount owed to the Funds, with an obligation to return excess collateral to the counterparty.

In certain cases, the Funds may be required to maintain cash collateral in margin accounts or pledge cash with certain counterparties. Cash collateral held in margin accounts for futures contracts and other centrally cleared derivatives is segregated on the Statement of Assets and Liabilities and presented separately as part of "Margin Cash Due to/from Broker". Cash pledged for OTC derivative instruments and TBAs is segregated on the Statement of Assets and Liabilities and presented separately as "Cash Collateral". Additionally, the Funds may receive cash collateral, which is segregated from the Funds' cash, and is subject to restrictions. The Funds do not earn any interest from the cash collateral received nor does it have any right for re-investment, therefore any cash collateral received is not recorded as part of the Funds' assets.

At 31 December 2024, the Funds did not have any collateral pledged or received in connection with TBA transactions (30 June 2024: Nil).

In addition, the Funds receive other non-cash collateral in relation to securities lending transactions which is separately disclosed in Note 10.

Counterparties to financial derivative transactions where collateral was required to be exchanged included Bank of America N.A., Bank of New York Mellon, Barclays Bank plc, BNP Paribas, Citibank NA, Deutsche Bank AG, HSBC Bank, JPMorgan Chase Bank, Royal Bank of Canada, Standard Chartered Bank, State Street Bank, Toronto Dominion Bank and UBS AG.

As of 31 December 2024 and 30 June 2024, the collateral pledged or received by the Funds for financial derivative instrument transactions was:

| Fund | Type | 31 December 2024 | | 30 June 2024 | |
|--|----------------|----------------------|-----------------------|----------------------|-----------------------|
| | | Market Value Pledged | Market Value Received | Market Value Pledged | Market Value Received |
| ESG Developed Asia Pacific All Cap UCITS ETF | Cash | \$40,000 | — | \$40,000 | — |
| ESG Developed Europe All Cap UCITS ETF | Cash | €180,000 | — | €90,000 | — |
| ESG Emerging Markets All Cap UCITS ETF | Cash | \$24,424 | — | \$24,424 | — |
| ESG Global All Cap UCITS ETF | Cash | \$771,647 | — | \$311,647 | — |
| ESG North America All Cap UCITS ETF | Cash | \$70,000 | — | \$30,000 | — |
| FTSE 100 UCITS ETF | Cash | £1,320,000 | — | £2,900,000 | — |
| FTSE 250 UCITS ETF | Cash | £250,000 | — | £740,000 | — |
| FTSE All-World UCITS ETF | Cash | \$17,619,951 | — | \$18,659,000 | — |
| FTSE All-World UCITS ETF | US Treasury | — | — | — | \$373,146 |
| FTSE All-World High Dividend Yield UCITS ETF | Cash | \$1,709,113 | — | \$1,179,113 | — |
| FTSE All-World High Dividend Yield UCITS ETF | US Treasury | — | — | — | \$151,397 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Cash | \$581,887 | \$100,000 | \$1,695,161 | \$100,000 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | US Treasury | — | \$112,363 | — | \$114,529 |
| FTSE Developed Europe UCITS ETF | Cash | €2,639,373 | — | €2,509,373 | — |
| FTSE Developed Europe ex UK UCITS ETF | Cash | €1,189,664 | — | €639,664 | — |
| FTSE Developed World UCITS ETF | Cash | \$3,811,385 | — | \$4,481,385 | — |
| FTSE Emerging Markets UCITS ETF | Cash | \$820,000 | — | \$160,000 | — |
| FTSE Japan UCITS ETF | Cash | \$1,500,000 | — | \$2,030,000 | \$1,730,000 |
| FTSE Japan UCITS ETF | US Treasury | — | \$4,566,545 | — | \$784,947 |
| FTSE North America UCITS ETF | Cash | \$680,000 | — | \$480,000 | — |
| Germany All Cap UCITS ETF | Cash | €130,000 | — | €99,091 | — |
| S&P 500 UCITS ETF | Cash | \$7,760,000 | — | \$10,400,000 | — |
| ESG EUR Corporate Bond UCITS ETF | Sovereign Debt | €15,995 | — | €9,707 | — |
| ESG Global Corporate Bond UCITS ETF | Corporate Debt | \$21,238,261 | — | \$15,205,887 | — |
| ESG Global Corporate Bond UCITS ETF | US Treasury | — | \$8,416,171 | — | \$6,925,702 |
| ESG USD Corporate Bond UCITS ETF | Corporate Debt | \$153,371 | — | \$68,050 | — |
| EUR Corporate Bond UCITS ETF | Cash | €146,000 | — | €121,000 | — |
| Global Aggregate Bond UCITS ETF | Cash | — | \$450,000 | — | \$100,000 |
| Global Aggregate Bond UCITS ETF | Sovereign Debt | \$198,405 | \$7,612,343 | — | — |
| Global Aggregate Bond UCITS ETF | US Treasury | \$53,457,578 | \$42,843,558 | \$29,239,085 | \$22,694,610 |
| U.K. Gilt UCITS ETF | Sovereign Debt | £97,440 | — | £85,581 | — |
| U.K. Gilt UCITS ETF | US Treasury | — | £49,526 | — | — |
| U.S. Treasury 0–1 Year Bond UCITS ETF | US Treasury | \$13,067,247 | — | \$196,074,887 | — |
| USD Corporate 1–3 Year Bond UCITS ETF | Corporate Debt | \$218,142 | — | \$451,797 | — |
| USD Corporate 1–3 Year Bond UCITS ETF | US Treasury | \$95,996 | — | — | — |
| USD Corporate Bond UCITS ETF | Corporate Debt | \$7,041,527 | — | \$4,738,946 | — |
| USD Corporate Bond UCITS ETF | US Treasury | \$361,965 | — | — | — |
| USD Emerging Markets Government Bond UCITS ETF | US Treasury | \$70,361 | — | \$52,127 | — |
| USD Treasury Bond UCITS ETF | US Treasury | \$10,333,943 | — | \$8,213,323 | — |

12. Related and Connected Parties Transactions.

Parties are related if one can control or exercise significant influence over the other in making financial or operational decisions or is a member of a group which provides key management personnel services. The Company's directors and Manager are considered related parties. The Investment Manager or affiliates of the Manager, as well as any sub-investment manager or their delegate, and associated or group company of the Manager, are considered connected parties.

Manager. Vanguard Group (Ireland) Limited is the Funds' Manager and acts as a principal in respect of all transactions of shares in the Funds. For its services, the Manager receives a fixed single fee per share class (the "Management Fees") calculated on a daily basis and paid monthly. Out of the fees received, the Manager pays for any sub-advisers, as well as the costs of administration including audit, depository, legal, registration and regulatory fees associated with the Funds. As a result, the Manager anticipates that the

ongoing charges figure ("OCF") of each share class will closely track the Management Fees. In the event that the costs and expenses of any Fund exceed the OCF, the Manager will be responsible for discharging any excess out of its own assets. The Manager, in its sole discretion, may voluntarily waive all or part of its fee, and any such waiver could be discontinued at any time and without notice.

The Asset Allocation Funds invest in other Funds of the Company, and substantially all of the income from these collective investment schemes are derived from related party holdings. Each Asset Allocation Fund separately includes within this report a complete set of financial statements which details its holdings in related parties, significant portfolio changes, revenues and net gains or losses from these investments in related parties. Additionally with respect to the Asset Allocation Funds, the Manager will reduce its Management Fees in an amount equal to similar charges already incurred in the underlying affiliated collective investment schemes.

Any amounts due from or to the Manager at the end of the period are disclosed in the Statement of Assets and Liabilities. Amounts earned by the Manager in respect to fees for the period are disclosed in the Statement of Operations.

The Annual Management Fees for each share class for the period ended:

| Fund | 31 December 2024 | 31 December 2023 |
|---|------------------|------------------|
| LifeStrategy 20% Equity UCITS ETF | | |
| EUR Accumulating | 0.25% | 0.25% |
| EUR Distributing | 0.25% | 0.25% |
| LifeStrategy 40% Equity UCITS ETF | | |
| EUR Accumulating | 0.25% | 0.25% |
| EUR Distributing | 0.25% | 0.25% |
| LifeStrategy 60% Equity UCITS ETF | | |
| EUR Accumulating | 0.25% | 0.25% |
| EUR Distributing | 0.25% | 0.25% |
| LifeStrategy 80% Equity UCITS ETF | | |
| EUR Accumulating | 0.25% | 0.25% |
| EUR Distributing | 0.25% | 0.25% |
| ESG Developed Asia Pacific All Cap UCITS ETF | | |
| USD Accumulating | 0.17% | 0.17% |
| USD Distributing | 0.17% | 0.17% |
| ESG Developed Europe All Cap UCITS ETF | | |
| EUR Accumulating | 0.12% | 0.12% |
| EUR Distributing | 0.12% | 0.12% |
| ESG Emerging Markets All Cap UCITS ETF | | |
| USD Accumulating | 0.24% | 0.24% |
| USD Distributing | 0.24% | 0.24% |
| ESG Global All Cap UCITS ETF | | |
| USD Accumulating | 0.24% | 0.24% |
| USD Distributing | 0.24% | 0.24% |
| ESG North America All Cap UCITS ETF | | |
| USD Accumulating | 0.12% | 0.12% |
| USD Distributing | 0.12% | 0.12% |
| FTSE 100 UCITS ETF | | |
| GBP Accumulating | 0.09% | 0.09% |
| GBP Distributing | 0.09% | 0.09% |
| FTSE 250 UCITS ETF | | |
| GBP Accumulating | 0.10% | 0.10% |
| GBP Distributing | 0.10% | 0.10% |
| FTSE All-World UCITS ETF | | |
| USD Accumulating | 0.22% | 0.22% |
| USD Distributing | 0.22% | 0.22% |
| FTSE All-World High Dividend Yield UCITS ETF | | |
| USD Accumulating | 0.29% | 0.29% |
| USD Distributing | 0.29% | 0.29% |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | | |
| USD Accumulating | 0.15% | 0.15% |
| USD Distributing | 0.15% | 0.15% |
| FTSE Developed Europe UCITS ETF | | |
| EUR Accumulating | 0.10% | 0.10% |
| EUR Distributing | 0.10% | 0.10% |
| FTSE Developed Europe ex UK UCITS ETF | | |
| EUR Accumulating | 0.10% | 0.10% |
| EUR Distributing | 0.10% | 0.10% |

| Fund | 31 December 2024 | 31 December 2023 |
|---|------------------|------------------|
| FTSE Developed World UCITS ETF | | |
| USD Accumulating | 0.12% | 0.12% |
| USD Distributing | 0.12% | 0.12% |
| FTSE Emerging Markets UCITS ETF | | |
| USD Accumulating | 0.22% | 0.22% |
| USD Distributing | 0.22% | 0.22% |
| FTSE Japan UCITS ETF | | |
| EUR-Hedged Accumulating | 0.20% | 0.20% |
| USD Accumulating | 0.15% | 0.15% |
| USD Distributing | 0.15% | 0.15% |
| USD-Hedged Accumulating | 0.20% | 0.20% |
| FTSE North America UCITS ETF | | |
| USD Accumulating | 0.10% | 0.10% |
| USD Distributing | 0.10% | 0.10% |
| Germany All Cap UCITS ETF | | |
| EUR Distributing | 0.10% | 0.10% |
| S&P 500 UCITS ETF | | |
| USD Accumulating | 0.07% | 0.07% |
| USD Distributing | 0.07% | 0.07% |
| ESG EUR Corporate Bond UCITS ETF | | |
| EUR Accumulating | 0.11% | 0.11% |
| EUR Distributing | 0.11% | 0.11% |
| GBP-Hedged Accumulating | 0.16% | 0.16% |
| ESG Global Corporate Bond UCITS ETF | | |
| CHF-Hedged Accumulating | 0.15% | 0.15% |
| CHF-Hedged Distributing | 0.15% | 0.15% |
| EUR-Hedged Accumulating | 0.15% | 0.15% |
| EUR-Hedged Distributing | 0.15% | 0.15% |
| GBP-Hedged Accumulating | 0.15% | 0.15% |
| GBP-Hedged Distributing | 0.15% | 0.15% |
| USD-Hedged Accumulating | 0.15% | 0.15% |
| USD-Hedged Distributing | 0.15% | 0.15% |
| ESG USD Corporate Bond UCITS ETF | | |
| EUR-Hedged Accumulating | 0.16% | 0.16% |
| GBP-Hedged Accumulating | 0.16% | 0.16% |
| USD Accumulating | 0.11% | 0.11% |
| USD Distributing | 0.11% | 0.11% |
| EUR Corporate Bond UCITS ETF | | |
| EUR Accumulating | 0.09% | 0.09% |
| EUR Distributing | 0.09% | 0.09% |
| EUR Eurozone Government Bond UCITS ETF | | |
| EUR Accumulating | 0.07% | 0.07% |
| EUR Distributing | 0.07% | 0.07% |
| Global Aggregate Bond UCITS ETF | | |
| CHF-Hedged Accumulating | 0.10% | 0.10% |
| EUR-Hedged Accumulating | 0.10% | 0.10% |
| EUR-Hedged Distributing | 0.10% | 0.10% |
| GBP-Hedged Accumulating | 0.10% | 0.10% |
| GBP-Hedged Distributing | 0.10% | 0.10% |
| USD-Hedged Accumulating | 0.10% | 0.10% |

| Fund | 31 December | |
|--|-------------|-------|
| | 2024 | 2023 |
| U.K. Gilt UCITS ETF | | |
| EUR-Hedged Accumulating | 0.12% | 0.12% |
| GBP Accumulating | 0.07% | 0.07% |
| GBP Distributing | 0.07% | 0.07% |
| U.S. Treasury 0–1 Year Bond UCITS ETF | | |
| MXN-Hedged Accumulating ¹ | 0.10% | 0.12% |
| USD Accumulating ¹ | 0.05% | 0.07% |
| USD Corporate 1–3 Year Bond UCITS ETF | | |
| EUR-Hedged Accumulating | 0.14% | 0.14% |
| GBP-Hedged Distributing ² | 0.14% | — |
| MXN-Hedged Accumulating | 0.14% | 0.14% |
| USD Accumulating | 0.09% | 0.09% |
| USD Distributing | 0.09% | 0.09% |

| Fund | 31 December | |
|---|-------------|-------|
| | 2024 | 2023 |
| USD Corporate Bond UCITS ETF | | |
| EUR-Hedged Accumulating | 0.14% | 0.14% |
| GBP-Hedged Accumulating | 0.14% | 0.14% |
| USD Accumulating | 0.09% | 0.09% |
| USD Distributing | 0.09% | 0.09% |
| USD Emerging Markets Government Bond UCITS ETF | | |
| USD Accumulating | 0.25% | 0.25% |
| USD Distributing | 0.25% | 0.25% |
| USD Treasury Bond UCITS ETF | | |
| EUR-Hedged Accumulating | 0.12% | 0.12% |
| GBP-Hedged Distributing | 0.12% | 0.12% |
| USD Accumulating | 0.07% | 0.07% |
| USD Distributing | 0.07% | 0.07% |

¹ The rate was reduced effective on 11 April 2024.

² The share class launched on 2 April 2024.

Directors' Fees. The Manager has agreed to pay all Directors' fees and expenses including out-of-pocket expenses. Only the independent Directors are paid fees for their services as a Director. None of the Directors has entered into a service contract with the Company nor is any such contract proposed, and none of the Directors are an executive of the Company. Director fees paid by the Manager on behalf of the Company for the period ended 31 December 2024 were US\$43,304, of which US\$Nil was outstanding at the period-end.

The Company had six Directors as at 31 December 2024:

| Director ¹ | Independent Director | Director of other Vanguard funds or affiliates |
|-----------------------|----------------------|--|
| William Slattery | Yes | Yes |
| Tara Doyle | Yes | Yes |
| Robyn Laidlaw | No | Yes |
| Ranjit Singh | Yes | Yes |
| Thomas Challenor | Yes | Yes |
| Lisa Harlow | No | Yes |

¹ Sean Hagerty and Karin A. Risi resigned on 31 December 2024.

Investment Manager. Vanguard Global Advisers, LLC is the Investment Manager to the Company and is compensated by the Manager.

The Investment Manager or the Manager, at their discretion, may appoint other companies from within the Vanguard Group of Companies to provide investment management advisory and distribution services with respect to the Funds. The individual financial statements for each Fund provide details of any sub-investment manager arrangements.

Inter-Fund Trading. The table below details the inter-fund trades between the Company and related parties and/or funds managed by related parties during the period ended 31 December 2024 and 31 December 2023. All transactions were carried out at fair value:

| Fund | Period Ended 31 December 2024 | |
|-------------------------------------|-------------------------------|--------------|
| | Bought | Sold |
| ESG Global All Cap UCITS ETF | \$7,919 | \$29,616 |
| FTSE All-World UCITS ETF | \$168,000 | — |
| FTSE Developed World UCITS ETF | \$48,954 | — |
| FTSE North America UCITS ETF | \$12,157,483 | \$3,493,532 |
| S&P 500 UCITS ETF | \$15,050,812 | \$53,044,760 |
| ESG Global Corporate Bond UCITS ETF | \$147,176 | \$766,858 |
| ESG USD Corporate Bond UCITS ETF | — | \$16,032 |
| Global Aggregate Bond UCITS ETF | \$26,812,078 | \$19,587,563 |
| Company Total | \$54,392,422 | \$76,938,361 |

| Fund | Period Ended 31 December 2023 | |
|--|-------------------------------|--------------|
| | Bought | Sold |
| ESG Global All Cap UCITS ETF | — | \$16,501 |
| FTSE All-World UCITS ETF | \$4,139,100 | — |
| FTSE Developed World UCITS ETF | \$679,304 | — |
| FTSE North America UCITS ETF | \$6,982,213 | \$2,153,884 |
| S&P 500 UCITS ETF | \$71,738,329 | \$89,469,927 |
| ESG Global Corporate Bond UCITS ETF | \$852,763 | \$4,974,387 |
| ESG USD Corporate Bond UCITS ETF | \$51,772 | \$85,188 |
| Global Aggregate Bond UCITS ETF | \$9,000,526 | \$1,215,388 |
| USD Corporate 1–3 Year Bond UCITS ETF | \$1,952,567 | \$694,591 |
| USD Corporate Bond UCITS ETF | \$665,295 | \$524,589 |
| USD Emerging Markets Government Bond UCITS ETF | \$565,348 | \$73,363 |
| Company Total | \$96,627,217 | \$99,207,818 |

Related Party and Affiliate Holdings. The following amounts were held by related parties and/or funds managed by related parties, expressed as a percentage of total assets for each Fund, respectively:

| Fund | 31 December 2024 | 30 June 2024 |
|--|------------------|--------------|
| ESG Developed Asia Pacific All Cap UCITS ETF | — | 16.89% |
| ESG Emerging Markets All Cap UCITS ETF | — | 44.70% |
| FTSE 100 UCITS ETF | 11.90% | 10.59% |
| FTSE 250 UCITS ETF | 2.13% | 2.46% |
| FTSE All-World UCITS ETF | 0.83% | 0.79% |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | 0.87% | 0.73% |
| FTSE Developed Europe UCITS ETF | 1.17% | 1.09% |
| FTSE Developed World UCITS ETF | 3.72% | 3.59% |
| FTSE Emerging Markets UCITS ETF | 2.03% | 1.69% |
| FTSE Japan UCITS ETF | 0.68% | 0.53% |
| FTSE North America UCITS ETF | 9.76% | 7.73% |
| S&P 500 UCITS ETF | 4.98% | 4.97% |
| ESG USD Corporate Bond UCITS ETF | 69.27% | 85.43% |
| EUR Corporate Bond UCITS ETF | 0.48% | 0.51% |
| EUR Eurozone Government Bond UCITS ETF | 1.48% | 1.52% |
| Global Aggregate Bond UCITS ETF | 37.66% | 37.91% |
| U.K. Gilt UCITS ETF | 1.86% | 1.86% |
| USD Corporate Bond UCITS ETF | 5.06% | 6.35% |
| USD Treasury Bond UCITS ETF | 3.20% | 3.01% |

At 31 December 2024, Robyn Laidlaw, held 113 (31 December 2023: 113) shares of the FTSE All-World UCITS ETF Fund – USD Distributing.

At 31 December 2024, Thomas Challenor, held 230 (31 December 2023: 230) shares of the FTSE All-World UCITS ETF Fund – USD Distributing, 342 (31 December 2023: 342) shares of the FTSE 250 UCITS ETF Fund – GBP Distributing, and 164 (31 December 2023: 164) shares of the S&P 500 UCITS ETF Fund – USD Distributing.

At 31 December 2024, Jane Challenor, a close person of Thomas Challenor, held 343 (31 December 2023: 343) shares of the FTSE All-World UCITS ETF Fund – USD Distributing, 144 (31 December 2023: Nil) shares of the FTSE All-World UCITS ETF Fund – USD Accumulating, 149 (31 December 2023: 149) shares of the S&P 500 UCITS ETF Fund – USD Distributing, and 183 (31 December 2023: Nil) shares of the S&P 500 UCITS ETF Fund – USD Accumulating.

No other Directors or their close families held interest in the shares of the Company during the financial periods ended 31 December 2024 or 31 December 2023.

The Secretary held no interest in the shares of the Company during the financial periods ended 31 December 2024 or 31 December 2023.

13. Soft Commission Arrangements.

There were no soft commission arrangements, directed brokerage services or similar arrangements affecting the Company during the period ended 31 December 2024 (30 June 2024: Nil).

14. Exchange Rates.

The principal exchange rates to one US dollar used in the preparation of the financial statements at 31 December 2024 and 30 June 2024 were:

31 December 2024

| Currency | | Rate | Currency | | Rate |
|----------|------------------------------|-------------|----------|--------------------|------------|
| AED | United Arab Emirates Dirham | 3.6731 | KRW | South Korean Won | 1,472.1500 |
| AUD | Australian Dollar | 1.6151 | KWD | Kuwaiti Dinar | 0.3083 |
| BRL | Brazilian Real | 6.1779 | MXN | Mexican Peso | 20.7928 |
| CAD | Canadian Dollar | 1.4382 | MYR | Malaysian Ringgit | 4.4715 |
| CHF | Swiss Franc | 0.9063 | NOK | Norwegian Krone | 11.3574 |
| CLP | Chilean Peso | 994.5250 | NZD | New Zealand Dollar | 1.7849 |
| CNH | Yuan Renminbi China Offshore | 7.3415 | PEN | Peruvian Sol | 3.7569 |
| CNY | Yuan Renminbi China | 7.2993 | PHP | Philippine Peso | 57.8450 |
| COP | Colombian Peso | 4,405.5400 | PKR | Pakistan Rupee | 278.3750 |
| CZK | Czech Koruna | 24.3120 | PLN | Polish Zloty | 4.1306 |
| DKK | Danish Krone | 7.2016 | QAR | Qatari Riyal | 3.6410 |
| EGP | Egyptian Pound | 50.8300 | RON | Romanian Leu | 4.8049 |
| EUR | Euro | 0.9657 | RUB | Russian Ruble | 109.7500 |
| GBP | British Pound | 0.7985 | SAR | Saudi Riyal | 3.7574 |
| HKD | Hong Kong Dollar | 7.7680 | SEK | Swedish Krona | 11.0493 |
| HUF | Hungarian Forint | 397.2622 | SGD | Singapore Dollar | 1.3642 |
| IDR | Indonesian Rupiah | 16,095.0000 | THB | Thai Baht | 34.0950 |
| ILS | Israeli Shekel | 3.6437 | TRY | Turkish Lira | 35.3605 |
| INR | Indian Rupee | 85.6138 | TWD | Taiwanese Dollar | 32.7845 |
| ISK | Icelandic Krona | 138.9600 | ZAR | South African Rand | 18.8700 |
| JPY | Japanese Yen | 157.1600 | | | |

30 June 2024

| Currency | | Rate | Currency | | Rate |
|----------|------------------------------|-------------|----------|--------------------|------------|
| AED | United Arab Emirates Dirham | 3.6730 | KRW | South Korean Won | 1,376.5000 |
| AUD | Australian Dollar | 1.4973 | KWD | Kuwaiti Dinar | 0.3068 |
| BRL | Brazilian Real | 5.5545 | MXN | Mexican Peso | 18.2855 |
| CAD | Canadian Dollar | 1.3684 | MYR | Malaysian Ringgit | 4.7175 |
| CHF | Swiss Franc | 0.8986 | NOK | Norwegian Krone | 10.6475 |
| CLP | Chilean Peso | 943.9250 | NZD | New Zealand Dollar | 1.6411 |
| CNH | Yuan Renminbi China Offshore | 7.3009 | PEN | Peruvian Sol | 3.8308 |
| CNY | Yuan Renminbi China | 7.2661 | PHP | Philippine Peso | 58.6090 |
| COP | Colombian Peso | 4,144.1500 | PKR | Pakistan Rupee | 278.3000 |
| CZK | Czech Koruna | 23.3688 | PLN | Polish Zloty | 4.0201 |
| DKK | Danish Krone | 6.9582 | QAR | Qatari Riyal | 3.6410 |
| EGP | Egyptian Pound | 48.0300 | RON | Romanian Leu | 4.6440 |
| EUR | Euro | 0.9331 | RUB | Russian Ruble | 86.2500 |
| GBP | British Pound | 0.7911 | SAR | Saudi Riyal | 3.7516 |
| HKD | Hong Kong Dollar | 7.8074 | SEK | Swedish Krona | 10.5902 |
| HUF | Hungarian Forint | 368.4862 | SGD | Singapore Dollar | 1.3553 |
| IDR | Indonesian Rupiah | 16,375.0000 | THB | Thai Baht | 36.6975 |
| ILS | Israeli Shekel | 3.7672 | TRY | Turkish Lira | 32.7835 |
| INR | Indian Rupee | 83.3875 | TWD | Taiwanese Dollar | 32.4415 |
| ISK | Icelandic Krona | 138.9400 | ZAR | South African Rand | 18.2600 |
| JPY | Japanese Yen | 160.8600 | | | |

The principal exchange rates to one Euro used in the preparation of the financial statements at 31 December 2024 and 30 June 2024 were:

31 December 2024

| Currency | | Rate | Currency | | Rate |
|----------|---------------|----------|----------|-----------------|---------|
| CHF | Swiss Franc | 0.9384 | NOK | Norwegian Krone | 11.7605 |
| DKK | Danish Krone | 7.4573 | PLN | Polish Zloty | 4.2772 |
| GBP | British Pound | 0.8268 | SEK | Swedish Krona | 11.4415 |
| JPY | Japanese Yen | 162.7392 | USD | US Dollar | 1.0355 |

30 June 2024

| Currency | | Rate | Currency | | Rate |
|----------|---------------|----------|----------|-----------------|---------|
| CHF | Swiss Franc | 0.9631 | NOK | Norwegian Krone | 11.4115 |
| DKK | Danish Krone | 7.4575 | PLN | Polish Zloty | 4.3085 |
| GBP | British Pound | 0.8478 | SEK | Swedish Krona | 11.3500 |
| JPY | Japanese Yen | 172.4017 | USD | US Dollar | 1.0718 |

The principal exchange rates to one British pound used in the preparation of the financial statements at 31 December 2024 and 30 June 2024 were:

31 December 2024

| Currency | | Rate | Currency | | Rate |
|----------|-------------|--------|----------|-----------|--------|
| CHF | Swiss Franc | 1.1350 | USD | US Dollar | 1.2524 |
| EUR | Euro | 1.2095 | | | |

30 June 2024

| Currency | | Rate | Currency | | Rate |
|----------|-------------|--------|----------|-----------|--------|
| CHF | Swiss Franc | 1.1359 | USD | US Dollar | 1.2641 |
| EUR | Euro | 1.1795 | | | |

15. Contingent Liabilities.

There were no contingent liabilities as at 31 December 2024 and 30 June 2024.

16. Segregated Liabilities.

Each Fund is treated as bearing its own liabilities.

17. Fair Value Hierarchy.

Financial instruments are measured at fair value using a three-level hierarchy. Instruments are categorised in their entirety based on the lowest level input that is significant to the fair value measurement. Assessing the significance and observability of a particular input requires significant judgement specific to an asset or liability. Inputs are considered to be observable when they are readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the Fund's own assumptions used to determine the fair value of investments).

The following tables provide an analysis within the fair value hierarchy of financial assets and liabilities, measured at fair value at 31 December 2024 and 30 June 2024:

31 December 2024

| Company Total | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 135,025,697,625 | 254,145,063 | 818,934 | 135,280,661,622 |
| Collective Investment Schemes | 1,142,938,212 | — | — | 1,142,938,212 |
| Fixed Income | — | 27,619,739,427 | — | 27,619,739,427 |
| Futures | 841,661 | — | — | 841,661 |
| Forward Currency Exchange Contracts | — | 79,758,458 | — | 79,758,458 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | (1,925,308) | — | (1,925,308) |
| Futures | (19,630,012) | — | — | (19,630,012) |
| Forward Currency Exchange Contracts | — | (177,616,134) | — | (177,616,134) |
| Total Return Swap Contracts | — | (12,042) | — | (12,042) |
| | 136,149,847,486 | 27,774,089,464 | 818,934 | 163,924,755,884 |

| LifeStrategy 20% Equity UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|--|--------------------|--------------------|--------------------|-------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Collective Investment Schemes | — | 76,292,169 | — | 76,292,169 |
| | — | 76,292,169 | — | 76,292,169 |

| LifeStrategy 40% Equity UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|--|--------------------|--------------------|--------------------|--------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Collective Investment Schemes | — | 157,451,874 | — | 157,451,874 |
| | — | 157,451,874 | — | 157,451,874 |

| LifeStrategy 60% Equity UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|--|--------------------|--------------------|--------------------|--------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Collective Investment Schemes | — | 493,003,802 | — | 493,003,802 |
| | — | 493,003,802 | — | 493,003,802 |

| LifeStrategy 80% Equity UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|--|--------------------|--------------------|--------------------|--------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Collective Investment Schemes | — | 626,998,376 | — | 626,998,376 |
| | — | 626,998,376 | — | 626,998,376 |

| ESG Developed Asia Pacific All Cap UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 44,552,663 | 104 | 1,393 | 44,554,160 |
| Futures | 5,879 | — | — | 5,879 |
| Forward Currency Exchange Contracts | — | 39,303 | — | 39,303 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (9,037) | — | — | (9,037) |
| Forward Currency Exchange Contracts | — | (50,036) | — | (50,036) |
| | 44,549,505 | (10,629) | 1,393 | 44,540,269 |

| ESG Developed Europe All Cap UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|--------------------|--------------------|--------------------|--------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 107,734,099 | 583,463 | 893 | 108,318,455 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (36,676) | — | — | (36,676) |
| Forward Currency Exchange Contracts | — | (184) | — | (184) |
| | 107,697,423 | 583,279 | 893 | 108,281,595 |

| ESG Emerging Markets All Cap UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 31,317,386 | 554,879 | 15,704 | 31,887,969 |
| Forward Currency Exchange Contracts | — | 471 | — | 471 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (19,093) | — | — | (19,093) |
| Forward Currency Exchange Contracts | — | (1,774) | — | (1,774) |
| | 31,298,293 | 553,576 | 15,704 | 31,867,573 |

| ESG Global All Cap UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 877,767,452 | 2,073,079 | 47,628 | 879,888,159 |
| Futures | 12,940 | — | — | 12,940 |
| Forward Currency Exchange Contracts | — | 7,944 | — | 7,944 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (418,963) | — | — | (418,963) |
| Forward Currency Exchange Contracts | — | (40,774) | — | (40,774) |
| | 877,361,429 | 2,040,249 | 47,628 | 879,449,306 |

| ESG North America All Cap UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 289,427,033 | 18 | — | 289,427,051 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (27,601) | — | — | (27,601) |
| | 289,399,432 | 18 | — | 289,399,450 |

| FTSE 100 UCITS ETF | Level 1 GBP (£) | Level 2 GBP (£) | Level 3 GBP (£) | Total GBP (£) |
|---|----------------------|--------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 4,862,061,946 | — | 7 | 4,862,061,953 |
| Collective Investment Schemes | 69,229,353 | — | — | 69,229,353 |
| Forward Currency Exchange Contracts | — | 778 | — | 778 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (171,993) | — | — | (171,993) |
| Forward Currency Exchange Contracts | — | (3,340) | — | (3,340) |
| | 4,931,119,306 | (2,562) | 7 | 4,931,116,751 |

| FTSE 250 UCITS ETF | Level 1 GBP (£) | Level 2 GBP (£) | Level 3 GBP (£) | Total GBP (£) |
|--|----------------------|--------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 1,901,706,481 | — | 13 | 1,901,706,494 |
| Collective Investment Schemes | 843,369,027 | — | — | 843,369,027 |
| Futures | 6,888 | — | — | 6,888 |
| Forward Currency Exchange Contracts | — | 3,144 | — | 3,144 |
| | 2,745,082,396 | 3,144 | 13 | 2,745,085,553 |

| FTSE All-World UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 31,971,278,517 | 97,934,195 | 354,357 | 32,069,567,069 |
| Futures | 351,351 | — | — | 351,351 |
| Forward Currency Exchange Contracts | — | 460,895 | — | 460,895 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (9,035,753) | — | — | (9,035,753) |
| Forward Currency Exchange Contracts | — | (1,248,763) | — | (1,248,763) |
| | 31,962,594,115 | 97,146,327 | 354,357 | 32,060,094,799 |

| FTSE All-World High Dividend Yield UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 5,723,428,724 | 21,118,495 | 1 | 5,744,547,220 |
| Futures | 53,915 | — | — | 53,915 |
| Forward Currency Exchange Contracts | — | 374,310 | — | 374,310 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (690,725) | — | — | (690,725) |
| Forward Currency Exchange Contracts | — | (218,297) | — | (218,297) |
| | 5,722,791,914 | 21,274,508 | 1 | 5,744,066,423 |

| FTSE Developed Asia Pacific ex Japan UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 1,435,264,345 | — | — | 1,435,264,345 |
| Forward Currency Exchange Contracts | — | 267,832 | — | 267,832 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (188,926) | — | — | (188,926) |
| Forward Currency Exchange Contracts | — | (144,090) | — | (144,090) |
| | 1,435,075,419 | 123,742 | — | 1,435,199,161 |

| FTSE Developed Europe UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|----------------------|--------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 3,915,039,597 | 35,671,739 | 2 | 3,950,711,338 |
| Forward Currency Exchange Contracts | — | 7,985 | — | 7,985 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (888,110) | — | — | (888,110) |
| Forward Currency Exchange Contracts | — | (30,522) | — | (30,522) |
| | 3,914,151,487 | 35,649,202 | 2 | 3,949,800,691 |

| FTSE Developed Europe ex UK UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|----------------------|--------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 2,519,827,483 | 33,040,514 | — | 2,552,867,997 |
| Forward Currency Exchange Contracts | — | 342 | — | 342 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (368,314) | — | — | (368,314) |
| | 2,519,459,169 | 33,040,856 | — | 2,552,500,025 |

| FTSE Developed World UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 6,730,473,393 | 8,767,607 | — | 6,739,241,000 |
| Futures | 69,462 | — | — | 69,462 |
| Forward Currency Exchange Contracts | — | 179,646 | — | 179,646 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (1,560,174) | — | — | (1,560,174) |
| Forward Currency Exchange Contracts | — | (780,282) | — | (780,282) |
| | 6,728,982,681 | 8,166,971 | — | 6,737,149,652 |

| FTSE Emerging Markets UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 2,970,843,807 | 51,940,972 | 398,899 | 3,023,183,678 |
| Forward Currency Exchange Contracts | — | 59,496 | — | 59,496 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (478,658) | — | — | (478,658) |
| Forward Currency Exchange Contracts | — | (453,339) | — | (453,339) |
| | 2,970,365,149 | 51,547,129 | 398,899 | 3,022,311,177 |

| FTSE Japan UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 2,983,169,702 | — | — | 2,983,169,702 |
| Futures | 214,272 | — | — | 214,272 |
| Forward Currency Exchange Contracts | — | 4,679,708 | — | 4,679,708 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (22,000) | — | — | (22,000) |
| Forward Currency Exchange Contracts | — | (1,171,735) | — | (1,171,735) |
| | 2,983,361,974 | 3,507,973 | — | 2,986,869,947 |

| FTSE North America UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 3,654,933,986 | — | — | 3,654,933,986 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (341,283) | — | — | (341,283) |
| | 3,654,592,703 | — | — | 3,654,592,703 |

| Germany All Cap UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|--------------------|--------------------|--------------------|--------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 149,278,926 | — | — | 149,278,926 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (37,117) | — | — | (37,117) |
| | 149,241,809 | — | — | 149,241,809 |

| S&P 500 UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 62,912,855,191 | — | — | 62,912,855,191 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (4,806,861) | — | — | (4,806,861) |
| Total Return Swap Contracts | — | (12,042) | — | (12,042) |
| | 62,908,048,330 | (12,042) | — | 62,908,036,288 |

| ESG EUR Corporate Bond UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|--------------------|--------------------|--------------------|--------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 136,531,216 | — | 136,531,216 |
| Futures | 6,270 | — | — | 6,270 |
| Forward Currency Exchange Contracts | — | 13,750 | — | 13,750 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (9,006) | — | — | (9,006) |
| Forward Currency Exchange Contracts | — | (389) | — | (389) |
| | (2,736) | 136,544,577 | — | 136,541,841 |

| ESG Global Corporate Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 1,068,772,534 | — | 1,068,772,534 |
| Futures | 11,717 | — | — | 11,717 |
| Forward Currency Exchange Contracts | — | 10,781,000 | — | 10,781,000 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (15,570) | — | — | (15,570) |
| Forward Currency Exchange Contracts | — | (24,008,544) | — | (24,008,544) |
| | (3,853) | 1,055,544,990 | — | 1,055,541,137 |

| ESG USD Corporate Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 47,166,432 | — | 47,166,432 |
| Forward Currency Exchange Contracts | — | 21,793 | — | 21,793 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (23) | — | — | (23) |
| Forward Currency Exchange Contracts | — | (210,298) | — | (210,298) |
| | (23) | 46,977,927 | — | 46,977,904 |

| EUR Corporate Bond UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|--------------------|----------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 3,966,252,958 | — | 3,966,252,958 |
| Futures | 7,820 | — | — | 7,820 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (167,751) | — | — | (167,751) |
| | (159,931) | 3,966,252,958 | — | 3,966,093,027 |

| EUR Eurozone Government Bond UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|--|--------------------|----------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 3,628,618,122 | — | 3,628,618,122 |
| | — | 3,628,618,122 | — | 3,628,618,122 |

| Global Aggregate Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 4,205,226,746 | — | 4,205,226,746 |
| Futures | 50,895 | — | — | 50,895 |
| Forward Currency Exchange Contracts | — | 59,922,704 | — | 59,922,704 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | (1,925,308) | — | (1,925,308) |
| Futures | (116,838) | — | — | (116,838) |
| Forward Currency Exchange Contracts | — | (64,011,443) | — | (64,011,443) |
| | (65,943) | 4,199,212,699 | — | 4,199,146,756 |

| U.K. Gilt UCITS ETF | Level 1 GBP (£) | Level 2 GBP (£) | Level 3 GBP (£) | Total GBP (£) |
|---|--------------------|--------------------|--------------------|--------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 373,456,463 | — | 373,456,463 |
| Forward Currency Exchange Contracts | — | 22,469 | — | 22,469 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (185,519) | — | (185,519) |
| | — | 373,293,413 | — | 373,293,413 |

| U.S. Treasury 0–1 Year Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 4,351,094,210 | — | 4,351,094,210 |
| Forward Currency Exchange Contracts | — | 1,559,795 | — | 1,559,795 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (60,446,336) | — | (60,446,336) |
| | — | 4,292,207,669 | — | 4,292,207,669 |

| USD Corporate 1–3 Year Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 2,202,298,562 | — | 2,202,298,562 |
| Forward Currency Exchange Contracts | — | 9,300 | — | 9,300 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (52,016) | — | — | (52,016) |
| Forward Currency Exchange Contracts | — | (415,598) | — | (415,598) |
| | (52,016) | 2,201,892,264 | — | 2,201,840,248 |

| USD Corporate Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 3,666,544,632 | — | 3,666,544,632 |
| Futures | 23 | — | — | 23 |
| Forward Currency Exchange Contracts | — | 578,270 | — | 578,270 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (11,283,244) | — | (11,283,244) |
| | 23 | 3,655,839,658 | — | 3,655,839,681 |

| USD Emerging Markets Government Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 1,069,030,248 | — | 1,069,030,248 |
| Futures | 47,990 | — | — | 47,990 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (70,615) | — | — | (70,615) |
| | (22,625) | 1,069,030,248 | — | 1,069,007,623 |

| USD Treasury Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 2,536,022,111 | — | 2,536,022,111 |
| Forward Currency Exchange Contracts | — | 760,077 | — | 760,077 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (12,862,854) | — | (12,862,854) |
| | — | 2,523,919,334 | — | 2,523,919,334 |

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| Company Total | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 118,163,465,061 | 255,736,087 | 639,412 | 118,419,840,560 |
| Collective Investment Schemes | 978,210,844 | — | — | 978,210,844 |
| Fixed Income | — | 22,699,071,895 | — | 22,699,071,895 |
| Treasury Bonds | — | 27,292,582 | — | 27,292,582 |
| Futures | 2,270,981 | — | — | 2,270,981 |
| Forward Currency Exchange Contracts | — | 41,506,604 | — | 41,506,604 |
| Total Return Swap Contracts | — | 2,811 | — | 2,811 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (866,116) | — | — | (866,116) |
| Forward Currency Exchange Contracts | — | (239,698,517) | — | (239,698,517) |
| | 119,143,080,770 | 22,783,911,462 | 639,412 | 141,927,631,644 |
| | | | | |
| LifeStrategy 20% Equity UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Collective Investment Schemes | — | 64,646,213 | — | 64,646,213 |
| | — | 64,646,213 | — | 64,646,213 |
| | | | | |
| LifeStrategy 40% Equity UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Collective Investment Schemes | — | 124,621,233 | — | 124,621,233 |
| | — | 124,621,233 | — | 124,621,233 |
| | | | | |
| LifeStrategy 60% Equity UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Collective Investment Schemes | — | 380,138,468 | — | 380,138,468 |
| | — | 380,138,468 | — | 380,138,468 |
| | | | | |
| LifeStrategy 80% Equity UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Collective Investment Schemes | — | 472,051,546 | — | 472,051,546 |
| | — | 472,051,546 | — | 472,051,546 |
| | | | | |
| ESG Developed Asia Pacific All Cap UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 40,467,169 | 24 | 1,727 | 40,468,920 |
| Futures | 8,660 | — | — | 8,660 |
| Forward Currency Exchange Contracts | — | 16,402 | — | 16,402 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (30,723) | — | (30,723) |
| | 40,475,829 | (14,297) | 1,727 | 40,463,259 |

| ESG Developed Europe All Cap UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|--------------------|--------------------|--------------------|-------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 92,574,730 | 650,676 | 35,024 | 93,260,430 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (10,685) | — | — | (10,685) |
| Forward Currency Exchange Contracts | — | (765) | — | (765) |
| | 92,564,045 | 649,911 | 35,024 | 93,248,980 |

| ESG Emerging Markets All Cap UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 40,640,556 | 750,457 | 18,891 | 41,409,904 |
| Forward Currency Exchange Contracts | — | 454 | — | 454 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (1,113) | — | — | (1,113) |
| Forward Currency Exchange Contracts | — | (528) | — | (528) |
| | 40,639,443 | 750,383 | 18,891 | 41,408,717 |

| ESG Global All Cap UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 688,647,822 | 1,907,494 | 52,424 | 690,607,740 |
| Futures | 16,168 | — | — | 16,168 |
| Forward Currency Exchange Contracts | — | 7,967 | — | 7,967 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (32,845) | — | — | (32,845) |
| Forward Currency Exchange Contracts | — | (20,956) | — | (20,956) |
| | 688,631,145 | 1,894,505 | 52,424 | 690,578,074 |

| ESG North America All Cap UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 172,139,855 | 83 | — | 172,139,938 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (2,449) | — | — | (2,449) |
| | 172,137,406 | 83 | — | 172,137,489 |

| FTSE 100 UCITS ETF | Level 1 GBP (£) | Level 2 GBP (£) | Level 3 GBP (£) | Total GBP (£) |
|---|----------------------|--------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 4,923,086,918 | — | — | 4,923,086,918 |
| Collective Investment Schemes | 58,741,278 | — | — | 58,741,278 |
| Futures | 125,709 | — | — | 125,709 |
| Forward Currency Exchange Contracts | — | 40,116 | — | 40,116 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (60,606) | — | (60,606) |
| | 4,981,953,905 | (20,490) | — | 4,981,933,415 |

| FTSE 250 UCITS ETF | Level 1 GBP (£) | Level 2 GBP (£) | Level 3 GBP (£) | Total GBP (£) |
|---|----------------------|--------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 1,575,251,897 | — | 34 | 1,575,251,931 |
| Collective Investment Schemes | 715,098,484 | — | — | 715,098,484 |
| Futures | 13,670 | — | — | 13,670 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (5,346) | — | (5,346) |
| | 2,290,364,051 | (5,346) | 34 | 2,290,358,739 |

| FTSE All-World UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 26,742,064,873 | 95,298,567 | 185,893 | 26,837,549,333 |
| Futures | 1,065,421 | — | — | 1,065,421 |
| Forward Currency Exchange Contracts | — | 396,854 | — | 396,854 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (68,322) | — | — | (68,322) |
| Forward Currency Exchange Contracts | — | (1,628,203) | — | (1,628,203) |
| | 26,743,061,972 | 94,067,218 | 185,893 | 26,837,315,083 |

| FTSE All-World High Dividend Yield UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 5,202,473,334 | 17,437,651 | — | 5,219,910,985 |
| Futures | 91,774 | — | — | 91,774 |
| Forward Currency Exchange Contracts | — | 307,085 | — | 307,085 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (88,565) | — | — | (88,565) |
| Forward Currency Exchange Contracts | — | (117,013) | — | (117,013) |
| | 5,202,476,543 | 17,627,723 | — | 5,220,104,266 |

| FTSE Developed Asia Pacific ex Japan UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 1,566,301,879 | — | — | 1,566,301,879 |
| Futures | 159,270 | — | — | 159,270 |
| Forward Currency Exchange Contracts | — | 52,739 | — | 52,739 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (21,005) | — | — | (21,005) |
| Forward Currency Exchange Contracts | — | (81,390) | — | (81,390) |
| | 1,566,440,144 | (28,651) | — | 1,566,411,493 |

| FTSE Developed Europe UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|----------------------|--------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 3,610,117,076 | 38,280,819 | — | 3,648,397,895 |
| Forward Currency Exchange Contracts | — | 24,095 | — | 24,095 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (275,763) | — | — | (275,763) |
| Forward Currency Exchange Contracts | — | (21,606) | — | (21,606) |
| | 3,609,841,313 | 38,283,308 | — | 3,648,124,621 |

| FTSE Developed Europe ex UK UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|----------------------|--------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 2,565,469,523 | 35,416,405 | — | 2,600,885,928 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (70,118) | — | — | (70,118) |
| Forward Currency Exchange Contracts | — | (6,236) | — | (6,236) |
| | 2,565,399,405 | 35,410,169 | — | 2,600,809,574 |

| FTSE Developed World UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 5,525,788,200 | 9,589,522 | — | 5,535,377,722 |
| Futures | 184,022 | — | — | 184,022 |
| Forward Currency Exchange Contracts | — | 60,467 | — | 60,467 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (86,597) | — | — | (86,597) |
| Forward Currency Exchange Contracts | — | (180,080) | — | (180,080) |
| | 5,525,885,625 | 9,469,909 | — | 5,535,355,534 |

| FTSE Emerging Markets UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 2,835,329,338 | 51,066,210 | 342,893 | 2,886,738,441 |
| Futures | 9,225 | — | — | 9,225 |
| Forward Currency Exchange Contracts | — | 52,717 | — | 52,717 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (53,521) | — | (53,521) |
| | 2,835,338,563 | 51,065,406 | 342,893 | 2,886,746,862 |

| FTSE Japan UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 3,192,890,640 | — | — | 3,192,890,640 |
| Futures | 105,357 | — | — | 105,357 |
| Forward Currency Exchange Contracts | — | 3,095,200 | — | 3,095,200 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (1,442,767) | — | (1,442,767) |
| | 3,192,995,997 | 1,652,433 | — | 3,194,648,430 |

| FTSE North America UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|--|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 3,663,072,580 | — | — | 3,663,072,580 |
| Futures | 33,940 | — | — | 33,940 |
| | 3,663,106,520 | — | — | 3,663,106,520 |

| Germany All Cap UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|--|--------------------|--------------------|--------------------|--------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 149,599,983 | — | — | 149,599,983 |
| Futures | 8,490 | — | — | 8,490 |
| | 149,608,473 | — | — | 149,608,473 |

| S&P 500 UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|--|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Equities | 53,400,542,149 | — | — | 53,400,542,149 |
| Futures | 228,688 | — | — | 228,688 |
| Total Return Swap Contracts | — | 2,811 | — | 2,811 |
| | 53,400,770,837 | 2,811 | — | 53,400,773,648 |

| ESG EUR Corporate Bond UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|--------------------|--------------------|--------------------|-------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 86,017,208 | — | 86,017,208 |
| Futures | 620 | — | — | 620 |
| Forward Currency Exchange Contracts | — | 12,191 | — | 12,191 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (1,718) | — | — | (1,718) |
| Forward Currency Exchange Contracts | — | (787) | — | (787) |
| | (1,098) | 86,028,612 | — | 86,027,514 |

| ESG Global Corporate Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 924,704,308 | — | 924,704,308 |
| Futures | 892 | — | — | 892 |
| Forward Currency Exchange Contracts | — | 6,177,484 | — | 6,177,484 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (8,186) | — | — | (8,186) |
| Forward Currency Exchange Contracts | — | (10,530,095) | — | (10,530,095) |
| | (7,294) | 920,351,697 | — | 920,344,403 |

| ESG USD Corporate Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 37,769,438 | — | 37,769,438 |
| Forward Currency Exchange Contracts | — | 2,881 | — | 2,881 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (81,045) | — | (81,045) |
| | — | 37,691,274 | — | 37,691,274 |

| EUR Corporate Bond UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|---|--------------------|----------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 2,914,793,477 | — | 2,914,793,477 |
| Futures | 87,017 | — | — | 87,017 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (161,390) | — | — | (161,390) |
| | (74,373) | 2,914,793,477 | — | 2,914,719,104 |

| EUR Eurozone Government Bond UCITS ETF | Level 1 EUR (€) | Level 2 EUR (€) | Level 3 EUR (€) | Total EUR (€) |
|--|--------------------|----------------------|--------------------|----------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 2,813,683,150 | — | 2,813,683,150 |
| | — | 2,813,683,150 | — | 2,813,683,150 |

| Global Aggregate Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 3,987,958,656 | — | 3,987,958,656 |
| Futures | 58,466 | — | — | 58,466 |
| Forward Currency Exchange Contracts | — | 28,641,233 | — | 28,641,233 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (29,936,263) | — | (29,936,263) |
| | 58,466 | 3,986,663,626 | — | 3,986,722,092 |

| U.K. Gilt UCITS ETF | Level 1 GBP (£) | Level 2 GBP (£) | Level 3 GBP (£) | Total GBP (£) |
|---|--------------------|--------------------|--------------------|--------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 302,541,332 | — | 302,541,332 |
| Forward Currency Exchange Contracts | — | 12,963 | — | 12,963 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (66,799) | — | (66,799) |
| | — | 302,487,496 | — | 302,487,496 |

| U.S. Treasury 0–1 Year Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Treasury Bonds | — | 27,292,582 | — | 27,292,582 |
| Fixed Income | — | 3,503,507,506 | — | 3,503,507,506 |
| Forward Currency Exchange Contracts | — | 2,450,732 | — | 2,450,732 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (184,460,437) | — | (184,460,437) |
| | — | 3,348,790,383 | — | 3,348,790,383 |

| USD Corporate 1–3 Year Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 1,776,058,519 | — | 1,776,058,519 |
| Futures | 1,922 | — | — | 1,922 |
| Forward Currency Exchange Contracts | — | 8,304 | — | 8,304 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (305,871) | — | (305,871) |
| | 1,922 | 1,775,760,952 | — | 1,775,762,874 |

| USD Corporate Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 2,729,291,583 | — | 2,729,291,583 |
| Futures | 11,514 | — | — | 11,514 |
| Forward Currency Exchange Contracts | — | 19,848 | — | 19,848 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (3,440,880) | — | (3,440,880) |
| | 11,514 | 2,725,870,551 | — | 2,725,882,065 |

| USD Emerging Markets Government Bond UCITS ETF | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|---|----------------------------|----------------------------|----------------------------|--------------------------|
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 970,565,631 | — | 970,565,631 |
| Futures | 16,444 | — | — | 16,444 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Futures | (47) | — | — | (47) |
| | 16,397 | 970,565,631 | — | 970,582,028 |

| | Level 1 US Dollars (\$) | Level 2 US Dollars (\$) | Level 3 US Dollars (\$) | Total US Dollars (\$) |
|--|----------------------------|----------------------------|----------------------------|--------------------------|
| USD Treasury Bond UCITS ETF | | | | |
| Financial Assets at Fair Value Through Profit or Loss | | | | |
| Fixed Income | — | 2,154,799,267 | — | 2,154,799,267 |
| Forward Currency Exchange Contracts | — | 110,248 | — | 110,248 |
| Financial Liabilities at Fair Value Through Profit or Loss | | | | |
| Forward Currency Exchange Contracts | — | (7,189,430) | — | (7,189,430) |
| | — | 2,147,720,085 | — | 2,147,720,085 |

18. Operating Segments.

Operating segments are the components of the Company whose results are regularly reviewed by the Company's chief operating decision maker ("CODM") when determining resources to be allocated and assessing performance. The Company's board of directors is the CODM. The board sets the investment objective and evaluates the performance, funding model and market and geographic focus of the Company's Funds individually. As returns are linked to unique investment objectives, each Fund is considered a reportable segment and separately includes within this report a complete set of financial statements which details its segment assets, liabilities, revenues and expenses.

The Asset Allocation Funds invest in other Funds of the Company, which are disclosed in each Fund's Statement of Investments. These cross investments and any related movements in realised or unrealised gains and losses on these investments have been eliminated in the Company financial statements.

Reconciliation of reportable segments to the Company total as at 31 December 2024:

| | Segment Total ¹ US Dollars (\$) | Eliminations ¹ US Dollars (\$) | Company Total US Dollars (\$) |
|--|---|--|----------------------------------|
| Financial Position | | | |
| Current Assets | 168,157,521,822 | (1,405,641,771) | 166,751,880,051 |
| Current Liabilities | (1,599,527,242) | 3,837,560 | (1,595,689,682) |
| Net Assets | 166,557,994,580 | (1,401,804,211) | 165,156,190,369 |
| Change in Net Assets | | | |
| Investment Income | 7,912,956,527 | (82,199,811) | 7,830,756,716 |
| Expenses | (110,229,469) | — | (110,229,469) |
| Finance Costs | (798,450,772) | — | (798,450,772) |
| Taxation | (126,570,025) | — | (126,570,025) |
| Net Increase in Net Assets from Operations | 6,877,706,261 | (82,199,811) | 6,795,506,450 |
| Subscriptions | 32,804,483,507 | (274,492,029) | 32,529,991,478 |
| Redemptions | (16,887,661,590) | 18,608,028 | (16,869,053,562) |
| Foreign Exchange Translation Adjustment | (715,268,717) | 52,513,707 | (662,755,010) |
| Total Change in Net Assets | 22,079,259,461 | (285,570,105) | 21,793,689,356 |

Reconciliation of reportable segments to the Company total as at 30 June 2024:

| | Segment Total ¹ US Dollars (\$) | Eliminations ¹ US Dollars (\$) | Company Total US Dollars (\$) |
|--|---|--|----------------------------------|
| Financial Position | | | |
| Current Assets | 146,719,785,812 | (1,124,425,321) | 145,595,360,491 |
| Current Liabilities | (2,241,050,693) | 8,191,215 | (2,232,859,478) |
| Net Assets | 144,478,735,119 | (1,116,234,106) | 143,362,501,013 |
| Change in Net Assets | | | |
| Investment Income | 20,488,608,747 | (123,741,107) | 20,364,867,640 |
| Expenses | (162,123,649) | — | (162,123,649) |
| Finance Costs | (1,619,229,902) | — | (1,619,229,902) |
| Taxation | (278,618,027) | — | (278,618,027) |
| Net Increase in Net Assets from Operations | 18,428,637,169 | (123,741,107) | 18,304,896,062 |
| Subscriptions | 42,298,298,558 | (286,410,737) | 42,011,887,821 |
| Redemptions | (20,180,442,266) | 65,656,407 | (20,114,785,859) |
| Foreign Exchange Translation Adjustment | (265,449,162) | 17,002,032 | (248,447,130) |
| Total Change in Net Assets | 40,281,044,299 | (327,493,405) | 39,953,550,894 |

¹ For the purpose of calculating the Segment Totals and Eliminations, EUR and GBP based funds have been translated into US dollars using the exchange rates as disclosed on Page 7.

19. Material Changes to the Prospectus.

On 26 August 2024, the prospectus was updated to change the investment strategy wording in respect of the Vanguard FTSE Emerging Markets UCITS ETF to disclose that it may avail of the increased UCITS diversification limit of up to 20% exposure to any single issuer of shares when seeking to replicate the composition of the index it tracks.

On 21 November 2024, the prospectus was updated to reflect the authorisation of two new sub-funds, namely Vanguard EUR Eurozone Government 1–3 Year Bond UCITS ETF and Vanguard Global Government Bond UCITS ETF. The prospectus was also updated to reflect certain changes in tracking errors following an annual review.

20. Events During the Period Ended 31 December 2024.

Sean Hagerty and Karin A. Risi resigned as Directors of the Company and of the Manager effective 31 December 2024.

There were no other events during the period requiring recognition or disclosure in the financial statements.

21. Events Since the Statement of Assets and Liabilities Date.

On 2 January 2025, Vanguard Asset Management Limited was appointed as primary investment manager in respect of certain sub-funds of the Company. Vanguard Global Advisers, LLC remained appointed as primary investment manager in respect of certain other sub-funds of the Company.

Jonathan Cleborne was appointed as Director of the Company and of the Manager on 10 January 2025.

There were no other events subsequent to period-end requiring recognition or disclosure in the financial statements.

22. Approval of Financial Statements.

The Financial Statements were approved by the Directors on 25 February 2025.

Additional Information and Regulatory Disclosures

Synthetic Ongoing Charges Figure

The Ongoing Charges Figure (OCF) is the ratio of a Fund's total disclosable costs (excluding overdraft interest) to the average net assets of the Fund. Because the Asset Allocation Funds invest a substantial proportion of assets in other UCITS or Collective Investment Undertakings (CIU), the Asset Allocation Funds are required to disclose a synthetic OCF that accounts for the ongoing charges incurred in the underlying CIUs.

Annual Management Charge for each share class for the period ended 31 December 2024:

| | LifeStrategy 20% Equity UCITS ETF (%) | LifeStrategy 40% Equity UCITS ETF (%) | LifeStrategy 60% Equity UCITS ETF (%) | LifeStrategy 80% Equity UCITS ETF (%) |
|-------------------------|---|---|---|---|
| EUR Accumulating | | | | |
| Fund Direct Charge | 0.12% | 0.12% | 0.12% | 0.12% |
| Synthetic Element | 0.13% | 0.13% | 0.13% | 0.13% |
| Total Synthetic OCF | 0.25% | 0.25% | 0.25% | 0.25% |
| EUR Distributing | | | | |
| Fund Direct Charge | 0.12% | 0.12% | 0.12% | 0.12% |
| Synthetic Element | 0.13% | 0.13% | 0.13% | 0.13% |
| Total Synthetic OCF | 0.25% | 0.25% | 0.25% | 0.25% |

Connected Persons Transactions

Transactions carried out with the Company by the Investment Manager, Manager, Depositary, Investment Adviser and/or associated or group companies of these ("Connected Persons") during the period ended 31 December 2024 were carried out as if negotiated at arm's length and were in the best interests of the Company's Shareholders. The Directors of the Company are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that all transactions entered into by the Company with Connected Persons are carried out as if negotiated at arm's length and in the best interests of the Company's Shareholders.

Securities Financing Transactions Regulation

Securities Financing Transaction Regulation ("SFTR") introduces reporting requirements for securities financing transactions ("SFTs") and total return swaps.

An SFT is defined as per Article 3(11) of the SFTR as:

- A repurchase/reverse repurchase agreement,
- Securities or commodities lending and securities or commodities borrowing,
- A buy-sell back transaction or sell-buy back transaction, or
- A margin lending transaction.

As at 31 December 2024, the Company had a securities lending programme and total return swaps as types of SFTs under the scope of the SFTR.

Global Data:

The amounts of securities on loan as at 31 December 2024 are as follows:

| Fund | Loan Amount | Proportion of NAV (%) | % of Lendable Assets |
|--|----------------|-----------------------|----------------------|
| ESG Global All Cap UCITS ETF | \$1,118,920 | 0.13 | 0.83 |
| FTSE 250 UCITS ETF | £16,078,408.00 | 0.58 | 4.88 |
| FTSE All-World UCITS ETF | \$325,890,996 | 1.01 | 6.7 |
| FTSE All-World High Dividend Yield UCITS ETF | \$93,991,284 | 1.63 | 10.85 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | \$18,490,936 | 1.28 | 8.53 |
| FTSE Developed Europe UCITS ETF | €18,032,656.00 | 0.45 | 3.12 |
| FTSE Developed Europe ex UK UCITS ETF | €8,207,209.00 | 0.32 | 2.2 |
| FTSE Developed World UCITS ETF | \$49,536,149 | 0.73 | 4.86 |
| FTSE Emerging Markets UCITS ETF | \$73,760,682 | 2.43 | 16.19 |
| FTSE Japan UCITS ETF | \$234,031,650 | 7.79 | 51.96 |
| FTSE North America UCITS ETF | \$9,124,881 | 0.25 | 1.66 |
| Germany All Cap UCITS ETF | €556,252.00 | 0.37 | 2.54 |
| S&P 500 UCITS ETF | \$20,141,543 | 0.03 | 0.21 |

The amounts of total return swaps as at 31 December 2024 are as follows:

| Fund | Amount | % of NAV |
|-------------------|------------|----------|
| S&P 500 UCITS ETF | \$(12,042) | 0.00% |

Data on Reuse of Collateral:

The Company did not re-use any collateral received during the period ended 31 December 2024.

Concentration Data:

The split of issuers of collateral securities received for the securities lending programme as at 31 December 2024 is as follows:

| Fund | Collateral Issuer | Collateral Amount |
|--|------------------------|-------------------|
| ESG Global All Cap UCITS ETF | France Government | \$527,471 |
| ESG Global All Cap UCITS ETF | Germany Government | \$7,031 |
| ESG Global All Cap UCITS ETF | Netherlands Government | \$47,785 |
| ESG Global All Cap UCITS ETF | UK Government | \$255,668 |
| ESG Global All Cap UCITS ETF | US Government | \$345,008 |
| FTSE 250 UCITS ETF | France Government | £2,891,455 |
| FTSE 250 UCITS ETF | Germany Government | £1,940,703 |
| FTSE 250 UCITS ETF | Netherlands Government | £271,729 |
| FTSE 250 UCITS ETF | UK Government | £5,186,841 |
| FTSE 250 UCITS ETF | US Government | £7,340,712 |
| FTSE All-World UCITS ETF | France Government | \$119,092,288 |
| FTSE All-World UCITS ETF | Germany Government | \$36,643,536 |
| FTSE All-World UCITS ETF | Netherlands Government | \$18,510,645 |
| FTSE All-World UCITS ETF | UK Government | \$98,843,780 |
| FTSE All-World UCITS ETF | US Government | \$71,651,455 |
| FTSE All-World High Dividend Yield UCITS ETF | France Government | \$30,100,389 |
| FTSE All-World High Dividend Yield UCITS ETF | Germany Government | \$10,255,085 |
| FTSE All-World High Dividend Yield UCITS ETF | Netherlands Government | \$6,728,110 |
| FTSE All-World High Dividend Yield UCITS ETF | UK Government | \$31,688,407 |
| FTSE All-World High Dividend Yield UCITS ETF | US Government | \$20,520,259 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | France Government | \$6,028,655 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Germany Government | \$2,768,488 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Netherlands Government | \$861,553 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | UK Government | \$6,201,795 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | US Government | \$3,768,778 |
| FTSE Developed Europe UCITS ETF | France Government | €5,515,215 |
| FTSE Developed Europe UCITS ETF | Germany Government | €2,977,466 |
| FTSE Developed Europe UCITS ETF | Netherlands Government | €925,844 |
| FTSE Developed Europe UCITS ETF | UK Government | €6,298,957 |
| FTSE Developed Europe UCITS ETF | US Government | €3,422,585 |
| FTSE Developed Europe ex UK UCITS ETF | France Government | €631,133 |
| FTSE Developed Europe ex UK UCITS ETF | Germany Government | €1,106,222 |
| FTSE Developed Europe ex UK UCITS ETF | Netherlands Government | €705,088 |
| FTSE Developed Europe ex UK UCITS ETF | UK Government | €4,209,144 |

| Fund | Collateral Issuer | Collateral Amount |
|---------------------------------------|------------------------|-------------------|
| FTSE Developed Europe ex UK UCITS ETF | US Government | €2,056,388 |
| FTSE Developed World UCITS ETF | France Government | \$17,753,030 |
| FTSE Developed World UCITS ETF | Germany Government | \$6,267,387 |
| FTSE Developed World UCITS ETF | Netherlands Government | \$2,663,669 |
| FTSE Developed World UCITS ETF | UK Government | \$12,140,400 |
| FTSE Developed World UCITS ETF | US Government | \$13,487,188 |
| FTSE Emerging Markets UCITS ETF | France Government | \$26,737,988 |
| FTSE Emerging Markets UCITS ETF | Germany Government | \$5,023,207 |
| FTSE Emerging Markets UCITS ETF | Netherlands Government | \$4,642,029 |
| FTSE Emerging Markets UCITS ETF | UK Government | \$30,277,692 |
| FTSE Emerging Markets UCITS ETF | US Government | \$11,464,704 |
| FTSE Japan UCITS ETF | France Government | \$88,186,002 |
| FTSE Japan UCITS ETF | Germany Government | \$29,767,597 |
| FTSE Japan UCITS ETF | Netherlands Government | \$9,246,225 |
| FTSE Japan UCITS ETF | UK Government | \$46,304,383 |
| FTSE Japan UCITS ETF | US Government | \$73,103,424 |
| FTSE North America UCITS ETF | France Government | \$964,651 |
| FTSE North America UCITS ETF | Germany Government | \$2,395,057 |
| FTSE North America UCITS ETF | Netherlands Government | \$777,485 |
| FTSE North America UCITS ETF | UK Government | \$3,547,328 |
| FTSE North America UCITS ETF | US Government | \$1,968,902 |
| Germany All Cap UCITS ETF | France Government | €326,041.00 |
| Germany All Cap UCITS ETF | Germany Government | €21,565.00 |
| Germany All Cap UCITS ETF | Netherlands Government | €54,328.00 |
| Germany All Cap UCITS ETF | UK Government | €182,684.00 |
| Germany All Cap UCITS ETF | US Government | €2,185.00 |
| S&P 500 UCITS ETF | France Government | \$7,590,991 |
| S&P 500 UCITS ETF | Germany Government | \$375,418 |
| S&P 500 UCITS ETF | Netherlands Government | \$2,548,593 |
| S&P 500 UCITS ETF | UK Government | \$9,850,225 |
| S&P 500 UCITS ETF | US Government | \$1,059,204 |

There are no collateral securities received for the total return swaps as at 31 December 2024.

The split of counterparties of the securities lending programme as at 31 December 2024 is as follows:

| Fund | Counterparty | Loan Amount |
|--|----------------|--------------|
| ESG Global All Cap UCITS ETF | Citigroup | \$592,887 |
| ESG Global All Cap UCITS ETF | Merrill Lynch | \$219,657 |
| ESG Global All Cap UCITS ETF | Morgan Stanley | \$157,036 |
| ESG Global All Cap UCITS ETF | UBS AG | \$149,340 |
| FTSE 250 UCITS ETF | Barclays | £2,005,008 |
| FTSE 250 UCITS ETF | Citigroup | £2,581,343 |
| FTSE 250 UCITS ETF | Goldman Sachs | £3,018,866 |
| FTSE 250 UCITS ETF | HSBC Bank | £6,374,346 |
| FTSE 250 UCITS ETF | JP Morgan | £1,071,005 |
| FTSE 250 UCITS ETF | Merrill Lynch | £20,813 |
| FTSE 250 UCITS ETF | Morgan Stanley | £747,834 |
| FTSE 250 UCITS ETF | UBS AG | £259,193 |
| FTSE All-World UCITS ETF | Barclays | \$41,594,515 |
| FTSE All-World UCITS ETF | Citigroup | \$73,211,264 |
| FTSE All-World UCITS ETF | Goldman Sachs | \$49,811,585 |
| FTSE All-World UCITS ETF | HSBC Bank | \$899,271 |
| FTSE All-World UCITS ETF | JP Morgan | \$27,965,311 |
| FTSE All-World UCITS ETF | Merrill Lynch | \$59,652,589 |
| FTSE All-World UCITS ETF | Morgan Stanley | \$34,589,713 |
| FTSE All-World UCITS ETF | UBS AG | \$38,166,748 |
| FTSE All-World High Dividend Yield UCITS ETF | Barclays | \$12,612,182 |
| FTSE All-World High Dividend Yield UCITS ETF | Citigroup | \$23,762,983 |
| FTSE All-World High Dividend Yield UCITS ETF | Goldman Sachs | \$12,727,557 |
| FTSE All-World High Dividend Yield UCITS ETF | HSBC Bank | \$341,865 |
| FTSE All-World High Dividend Yield UCITS ETF | JP Morgan | \$9,071,159 |
| FTSE All-World High Dividend Yield UCITS ETF | Merrill Lynch | \$23,280,830 |
| FTSE All-World High Dividend Yield UCITS ETF | Morgan Stanley | \$8,194,199 |
| FTSE All-World High Dividend Yield UCITS ETF | UBS AG | \$4,000,509 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Barclays | \$1,609,223 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Citigroup | \$285,020 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Goldman Sachs | \$5,018,612 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | JP Morgan | \$1,264,793 |

| Fund | Counterparty | Loan Amount |
|--|----------------|---------------|
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Merrill Lynch | \$2,964,298 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Morgan Stanley | \$3,416,821 |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | UBS AG | \$3,932,169 |
| FTSE Developed Europe UCITS ETF | Barclays | €4,851,435 |
| FTSE Developed Europe UCITS ETF | Citigroup | €893,133 |
| FTSE Developed Europe UCITS ETF | Goldman Sachs | €3,217,825 |
| FTSE Developed Europe UCITS ETF | HSBC Bank | €856,754 |
| FTSE Developed Europe UCITS ETF | JP Morgan | €3,530,416 |
| FTSE Developed Europe UCITS ETF | Merrill Lynch | €1,286,142 |
| FTSE Developed Europe UCITS ETF | Morgan Stanley | €2,305,658 |
| FTSE Developed Europe UCITS ETF | UBS AG | €1,091,293 |
| FTSE Developed Europe ex UK UCITS ETF | Barclays | €388,705 |
| FTSE Developed Europe ex UK UCITS ETF | Citigroup | €350,175 |
| FTSE Developed Europe ex UK UCITS ETF | Goldman Sachs | €2,058,215 |
| FTSE Developed Europe ex UK UCITS ETF | HSBC Bank | €97,176 |
| FTSE Developed Europe ex UK UCITS ETF | JP Morgan | €61,109 |
| FTSE Developed Europe ex UK UCITS ETF | Merrill Lynch | €3,015,316 |
| FTSE Developed Europe ex UK UCITS ETF | Morgan Stanley | €2,210,038 |
| FTSE Developed Europe ex UK UCITS ETF | UBS AG | €26,475 |
| FTSE Developed World UCITS ETF | Barclays | \$4,186,856 |
| FTSE Developed World UCITS ETF | Citigroup | \$17,267,908 |
| FTSE Developed World UCITS ETF | Goldman Sachs | \$10,734,303 |
| FTSE Developed World UCITS ETF | HSBC Bank | \$156,579 |
| FTSE Developed World UCITS ETF | JP Morgan | \$2,701,748 |
| FTSE Developed World UCITS ETF | Merrill Lynch | \$9,700,207 |
| FTSE Developed World UCITS ETF | Morgan Stanley | \$1,184,688 |
| FTSE Developed World UCITS ETF | UBS AG | \$3,603,860 |
| FTSE Emerging Markets UCITS ETF | Barclays | \$5,527,285 |
| FTSE Emerging Markets UCITS ETF | Citigroup | \$7,838 |
| FTSE Emerging Markets UCITS ETF | Goldman Sachs | \$6,226,590 |
| FTSE Emerging Markets UCITS ETF | HSBC Bank | \$318,188 |
| FTSE Emerging Markets UCITS ETF | JP Morgan | \$20,111,204 |
| FTSE Emerging Markets UCITS ETF | Merrill Lynch | \$18,008,414 |
| FTSE Emerging Markets UCITS ETF | Morgan Stanley | \$20,082,097 |
| FTSE Emerging Markets UCITS ETF | UBS AG | \$3,479,066 |
| FTSE Japan UCITS ETF | Barclays | \$32,905,195 |
| FTSE Japan UCITS ETF | Citigroup | \$110,743,400 |
| FTSE Japan UCITS ETF | Goldman Sachs | \$43,060,943 |
| FTSE Japan UCITS ETF | JP Morgan | \$12,401,794 |
| FTSE Japan UCITS ETF | Merrill Lynch | \$22,411,447 |
| FTSE Japan UCITS ETF | Morgan Stanley | \$4,412,126 |
| FTSE Japan UCITS ETF | UBS AG | \$8,096,745 |
| FTSE North America UCITS ETF | Barclays | \$1,237,709 |
| FTSE North America UCITS ETF | Citigroup | \$41,595 |
| FTSE North America UCITS ETF | Goldman Sachs | \$4,437,193 |
| FTSE North America UCITS ETF | Merrill Lynch | \$2,824,540 |
| FTSE North America UCITS ETF | UBS AG | \$583,844 |
| Germany All Cap UCITS ETF | Barclays | €45,095 |
| Germany All Cap UCITS ETF | JP Morgan | €277,533 |
| Germany All Cap UCITS ETF | Merrill Lynch | €222,978 |
| Germany All Cap UCITS ETF | UBS AG | €10,646 |
| S&P 500 UCITS ETF | Merrill Lynch | \$11,727,775 |
| S&P 500 UCITS ETF | Morgan Stanley | \$2,549,327 |
| S&P 500 UCITS ETF | UBS AG | \$5,864,441 |

Safekeeping of Collateral Received:

All securities lending collateral received is held by BNY Mellon as tri-party agent in segregated accounts in the name of Brown Brothers Harriman as at 31 December 2024.

Aggregate Transaction Data:

The aggregate transaction data for collateral positions received in respect of the securities lending programme as at 31 December 2024 is as follows:

| Fund | Type of Collateral | Collateral Amount | Fitch Rating | Maturity Tenor of Collateral | Currency of Collateral | Country of Counterparty Establishment | Settlement and Clearing |
|--|--------------------|-------------------|--------------|------------------------------|------------------------|---------------------------------------|-------------------------|
| ESG Global All Cap UCITS ETF | Bond | \$109,171 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| ESG Global All Cap UCITS ETF | Bond | \$54,816 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| ESG Global All Cap UCITS ETF | Bond | \$418,300 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| ESG Global All Cap UCITS ETF | Bond | \$255,668 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| ESG Global All Cap UCITS ETF | Bond | \$345,008 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| FTSE 250 UCITS ETF | Bond | £189,477 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE 250 UCITS ETF | Bond | £2,212,431 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE 250 UCITS ETF | Bond | £2,701,978 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE 250 UCITS ETF | Bond | £5,186,843 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE 250 UCITS ETF | Bond | £7,340,711 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| FTSE All-World UCITS ETF | Bond | \$27,900,977 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE All-World UCITS ETF | Bond | \$55,154,182 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE All-World UCITS ETF | Bond | \$91,191,312 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE All-World UCITS ETF | Bond | \$98,843,779 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE All-World UCITS ETF | Bond | \$71,651,454 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| FTSE All-World High Dividend Yield UCITS ETF | Bond | \$2,924,486 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE All-World High Dividend Yield UCITS ETF | Bond | \$16,983,195 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE All-World High Dividend Yield UCITS ETF | Bond | \$27,175,903 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE All-World High Dividend Yield UCITS ETF | Bond | \$31,688,408 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE All-World High Dividend Yield UCITS ETF | Bond | \$20,520,258 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Bond | \$2,874,527 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Bond | \$3,630,042 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Bond | \$3,154,128 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Bond | \$6,201,794 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE Developed Asia Pacific ex Japan UCITS ETF | Bond | \$3,768,778 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| FTSE Developed Europe UCITS ETF | Bond | €3,903,309 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed Europe UCITS ETF | Bond | €797,767 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed Europe UCITS ETF | Bond | €4,717,449 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed Europe UCITS ETF | Bond | €6,298,957 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE Developed Europe UCITS ETF | Bond | €3,422,585 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| FTSE Developed Europe ex UK UCITS ETF | Bond | €19,354 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed Europe ex UK UCITS ETF | Bond | €1,811,309 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed Europe ex UK UCITS ETF | Bond | €611,779 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed Europe ex UK UCITS ETF | Bond | €4,209,145 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE Developed Europe ex UK UCITS ETF | Bond | €2,056,388 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| FTSE Developed World UCITS ETF | Bond | \$2,634,524 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed World UCITS ETF | Bond | \$8,931,055 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed World UCITS ETF | Bond | \$15,118,507 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE Developed World UCITS ETF | Bond | \$12,140,399 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE Developed World UCITS ETF | Bond | \$13,487,189 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| FTSE Emerging Markets UCITS ETF | Bond | \$2,543,297 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE Emerging Markets UCITS ETF | Bond | \$9,665,236 | AAAu | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE Emerging Markets UCITS ETF | Bond | \$24,194,692 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE Emerging Markets UCITS ETF | Bond | \$30,277,691 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE Emerging Markets UCITS ETF | Bond | \$11,464,704 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| FTSE Japan UCITS ETF | Bond | \$5,918,951 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE Japan UCITS ETF | Bond | \$39,013,824 | AAAu | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE Japan UCITS ETF | Bond | \$82,267,050 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE Japan UCITS ETF | Bond | \$46,304,383 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE Japan UCITS ETF | Bond | \$73,103,423 | AA+u | > 1 year | USD | United Kingdom | Tri-party |

| Fund | Type of Collateral | Collateral Amount | Fitch Rating | Maturity Tenor of Collateral | Currency of Collateral | Country of Counterparty Establishment | Settlement and Clearing |
|------------------------------|--------------------|-------------------|--------------|------------------------------|------------------------|---------------------------------------|-------------------------|
| FTSE North America UCITS ETF | Bond | \$426,807 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| FTSE North America UCITS ETF | Bond | \$3,172,541 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE North America UCITS ETF | Bond | \$537,845 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| FTSE North America UCITS ETF | Bond | \$3,547,327 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| FTSE North America UCITS ETF | Bond | \$1,968,903 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| Germany All Cap UCITS ETF | Bond | €7,782 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| Germany All Cap UCITS ETF | Bond | €75,893 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| Germany All Cap UCITS ETF | Bond | €318,259 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| Germany All Cap UCITS ETF | Bond | €182,685 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| Germany All Cap UCITS ETF | Bond | €2,184 | AA+u | > 1 year | USD | United Kingdom | Tri-party |
| S&P 500 UCITS ETF | Bond | \$4,287,073 | AA-u | < 1 year | EUR | United Kingdom | Tri-party |
| S&P 500 UCITS ETF | Bond | \$2,924,010 | AAAu | > 1 year | EUR | United Kingdom | Tri-party |
| S&P 500 UCITS ETF | Bond | \$3,303,918 | AA-u | > 1 year | EUR | United Kingdom | Tri-party |
| S&P 500 UCITS ETF | Bond | \$9,850,226 | AA-u | > 1 year | GBP | United Kingdom | Tri-party |
| S&P 500 UCITS ETF | Bond | \$1,059,204 | AA+u | > 1 year | USD | United Kingdom | Tri-party |

Return/Costs:

The securities lending agent is Brown Brothers Harriman & Co. The Depository is a wholly owned subsidiary of Brown Brothers Harriman & Co. All securities lending revenue, with the exception of a minimal lending agent fee, is received directly into the Funds. All operational costs in supporting the lending programme are borne by the lending agent and paid directly out of the agent lender fee received.

The current securities lending income split between the relevant Fund and the securities lending agent for the period ended 31 December 2024 is as follows:

| Fund | Returns | Amount | % Overall Returns |
|---|-------------------|-------------|-------------------|
| Vanguard ESG Global All Cap UCITS ETF | To Fund: | \$26,245 | 95% |
| | To Lending Agent: | \$1,378 | 5% |
| Vanguard FTSE 100 UCITS ETF | To Fund: | £112,239 | 95% |
| | To Lending Agent: | £5,907 | 5% |
| Vanguard FTSE 250 UCITS ETF | To Fund: | £46,958 | 96% |
| | To Lending Agent: | £1,704 | 4% |
| Vanguard FTSE All-World UCITS ETF | To Fund: | \$2,360,610 | 95% |
| | To Lending Agent: | \$124,198 | 5% |
| Vanguard FTSE All-World High Dividend Yield UCITS ETF | To Fund: | \$890,392 | 95% |
| | To Lending Agent: | \$46,849 | 5% |
| Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF | To Fund: | \$172,643 | 95% |
| | To Lending Agent: | \$9,084 | 5% |
| Vanguard FTSE Developed Europe UCITS ETF | To Fund: | €88,149 | 95% |
| | To Lending Agent: | €4,638 | 5% |
| Vanguard FTSE Developed Europe ex UK UCITS ETF | To Fund: | €48,903 | 95% |
| | To Lending Agent: | €2,573 | 5% |
| Vanguard FTSE Developed World UCITS ETF | To Fund: | \$400,434 | 95% |
| | To Lending Agent: | \$21,067 | 5% |
| Vanguard FTSE Emerging Markets UCITS ETF | To Fund: | \$686,399 | 95% |
| | To Lending Agent: | \$36,083 | 5% |
| Vanguard FTSE Japan UCITS ETF | To Fund: | \$681,439 | 95% |
| | To Lending Agent: | \$35,810 | 5% |
| Vanguard FTSE North America UCITS ETF | To Fund: | \$236,497 | 95% |
| | To Lending Agent: | \$12,445 | 5% |
| Vanguard Germany All Cap UCITS ETF | To Fund: | €9,404 | 95% |
| | To Lending Agent: | €494 | 5% |
| Vanguard S&P 500 UCITS ETF | To Fund: | \$15,068 | 95% |
| | To Lending Agent: | \$793 | 5% |

For total return swaps, returns are identified as the realised gains/losses and change in unrealised gains/losses on the swap contract during the reporting period which are included as part of the Net Gain/Loss on Financial Instruments in the Statement of Operations. Cost pertains to transaction costs related to entering into the swap contract. For these investments, the cost is not separately identifiable and is part of the investment performance.

Additional Information for Investors in the Federal Republic of Germany

Deutsche Bank AG, Taunusanlage 12, 60325 Frankfurt am Main, Federal Republic of Germany, has undertaken the function of Paying and Information Agent for the Company in the Federal Republic of Germany (the "German Paying and Information Agent").

Applications for the redemptions and conversion of shares may be sent to the German Paying and Information Agent.

All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The Prospectus together with its supplements, the key investor information documents, the Memorandum of Association of the Company and the annual and semiannual reports may be obtained, free of charge, in hard copy form at the office of the German Paying and Information Agent during normal opening hours. Issue, redemption and conversion prices of the shares and notices to Shareholders are also available, free of charge, from the German Paying and Information Agent. The statement of changes in the composition of the investment portfolio is also available free of charge upon request at the office of the German Paying and Information Agent.

Issue, redemption and conversion prices of the share classes of each of the seeded funds will be published under <https://www.ie.vanguard/products>. Notices to Shareholders will be sent by personalised letter to the shareholders.

Additional Information for Investors in Italy

Vanguard Group Ireland Limited (VGIL), as UCITS management company to the Company, has engaged a third-party service provider to identify companies involved in the production of controversial weapons detailed in Italian "Law 220", as outlined in its Controversial Weapons Policy (the "Policy").

VGIL has such Policy in place to control the investment in said instruments for Irish domiciled funds under its management which are distributed in Italy, including the relevant sub-funds of the Company.

The Policy applies to direct investment in equity and fixed income securities (together "Securities") made by the relevant investment manager on behalf of the sub-funds of the Company. The Policy does not apply to any actively managed sub-funds of the Fund that are sub-advised by a sub-investment manager that does not form part of the Vanguard Group and will not apply to indirect investments such as derivatives or collateral.

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Management and Administration

Registered Office

Registration number: 499158
70 Sir John Rogerson's Quay
Dublin 2
Ireland

Board of Directors¹

William Slattery² (Irish)
Tara Doyle² (Irish)
Robyn Laidlaw (New Zealand)
Ranjit Singh² (American)
Thomas Challenor² (British)
Lisa Harlow (British)
Jonathan Clebourne³ (American)

Manager

Vanguard Group (Ireland) Limited
70 Sir John Rogerson's Quay
Dublin 2
Ireland

Depositary

Brown Brothers Harriman
Trustee Services (Ireland) Limited
30 Herbert Street
Dublin 2
Ireland

Auditor

KPMG
1 Harbourmaster Place
IFSC
Dublin 1
D01 F6F5
Ireland

Distributor

Vanguard Asset Management, Limited
4th Floor, The Walbrook Building
25 Walbrook
London
EC4N 8AF
United Kingdom

Sponsoring Euronext Dublin Broker

IQ EQ Fund Management (Ireland) Limited
5th Floor, 76 Sir John Rogerson's Quay
Dublin Docklands
Dublin 2
D02 C9D0
Ireland

Investment Managers/Promoter

Vanguard Asset Management, Limited
4th Floor, The Walbrook Building
25 Walbrook
London EC4N 8AF
United Kingdom; and

Vanguard Global Advisers, LLC

P.O. Box 2600
Valley Forge, PA 19482
United States

Administrator, Registrar and Transfer Agent

Brown Brothers Harriman
Fund Administration Services (Ireland) Limited
30 Herbert Street
Dublin 2
Ireland

Ireland Legal Advisers as to Matters of Irish Law

Arthur Cox
Ten Earlsfort Terrace
Dublin 2
Ireland

Secretary for the Company and the Manager

Matsack Trust Limited
70 Sir John Rogerson's Quay
Dublin 2
Ireland

¹ Sean Hagerty and Karin A. Risi resigned on 31 December 2024.

² Served in an independent, non-executive capacity during the period.

³ Appointed on 10 January 2025.



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Fund Administration Services
(Ireland) Limited
30 Herbert Street
Dublin 2
Ireland

Connect with Vanguard® > vanguard.com

Vanguard AP Services

Fax: 353-1-241-7104
Phone: 353-1-241-7105

World Wide Web

<https://global.vanguard.com>

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All comparative mutual fund data are from Lipper, a Thomson Reuters Company, or Morningstar, Inc., unless otherwise stated.